



FIGURE 3.10. Profiles of lasso coefficients, as the tuning parameter t is varied. Coefficients are plotted versus $s = t / \sum_1^p |\hat{\beta}_j|$. A vertical line is drawn at $s = 0.36$, the value chosen by cross-validation. Compare Figure 3.8 on page 65; the lasso profiles hit zero, while those for ridge do not. The profiles are piece-wise linear, and so are computed only at the points displayed; see Section 3.4.4 for details.