R-Package lassogrp for the group lasso method

Werner A. Stahel, ETH Zurich

October 23, 2017

Abstract

The lasso is a well known method for automatic model selection in regression. This package is an extension of the grplasso package based on the PhD thesis of Lukas Meier. It includes more user-oriented wrapper functions.

This vignette waits to be written.

1 Introduction

This is the end of the story for the time being. I hope that you will get into using regr0 and have good success with your data analyses. Feedback is highly appreciated.

Werner Stahel, stahel at stat.math.ethz.ch