

Variable selection Lasso

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We use the Lasso regression to select covariates by using the linear change score method

$$\operatorname{argmin} \sum_{i=1}^n (Y_i - \sum_{j=1}^p \beta_j X_{ij}) + \lambda \sum_{j=1}^p |\beta_j|$$

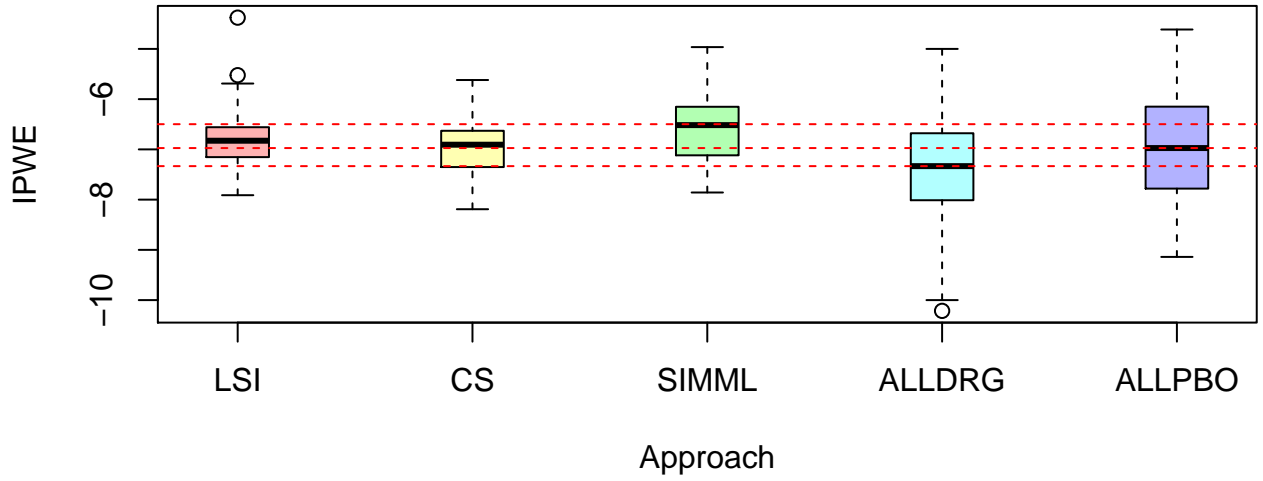
where Y_i is the change score for the i th subject and X_{ij} is the j th biosignature for the i th subject.

10 covariates are then selected.

decreaseRate	w0_1071	w0_1113	w0_1203	w0_1205
w0_1269	w0_1271	w0_1341	w0_1435	anxious

By using those 10 covariates, we calculate IPWE through our longitudinal method, change score method, and SIMML. 10 fold cross validations are conducted and the procedures are repeated for 100 times.

Lasso regression



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