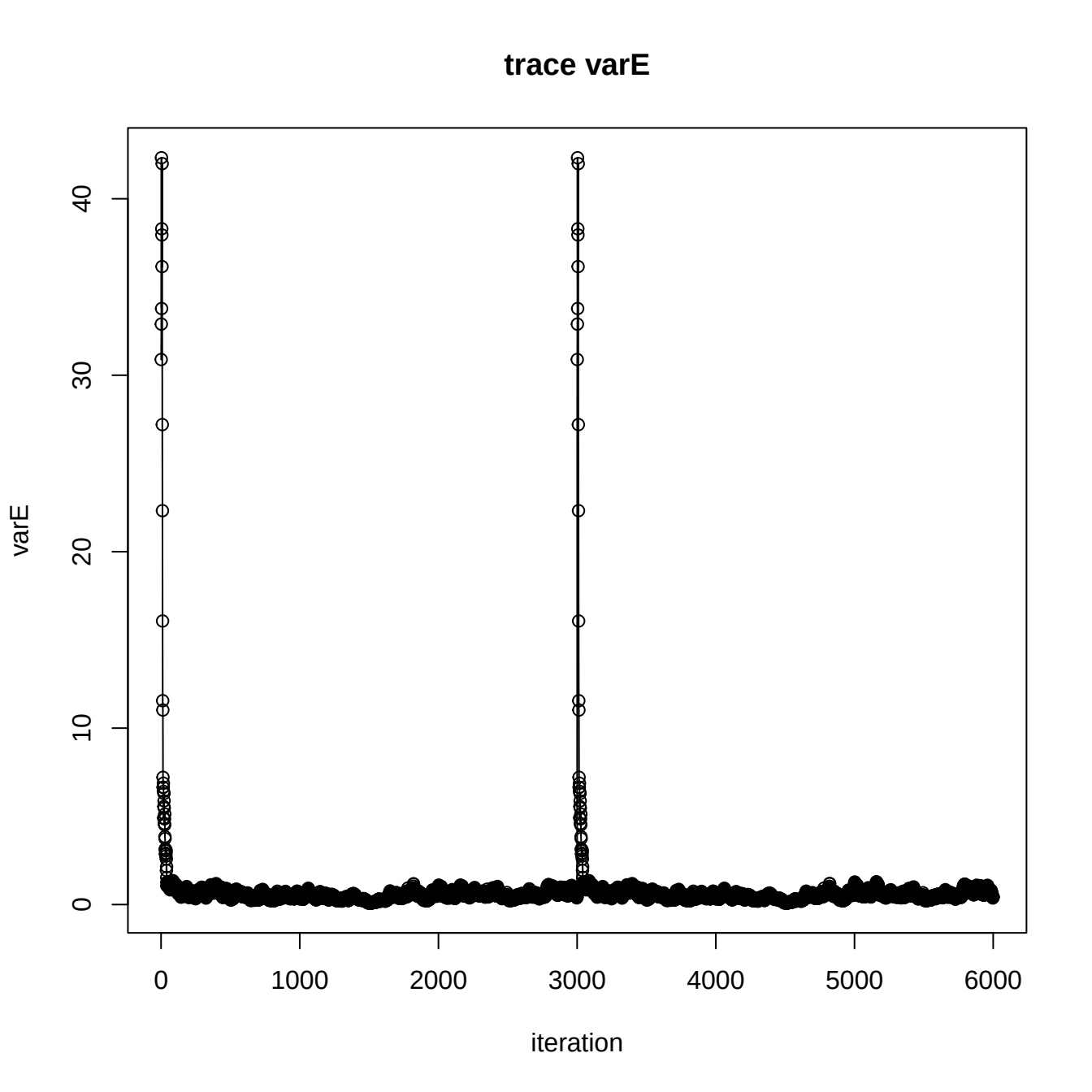
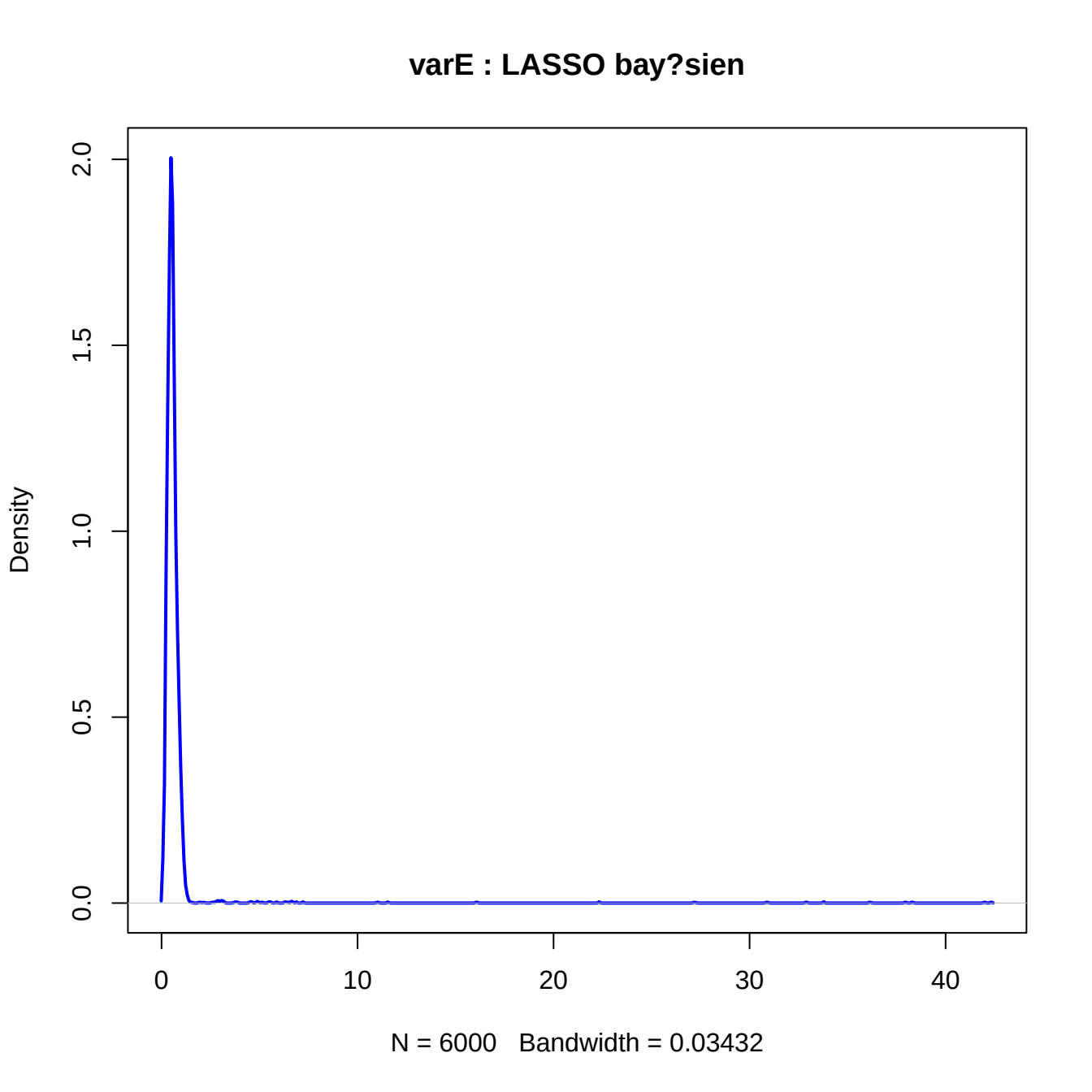
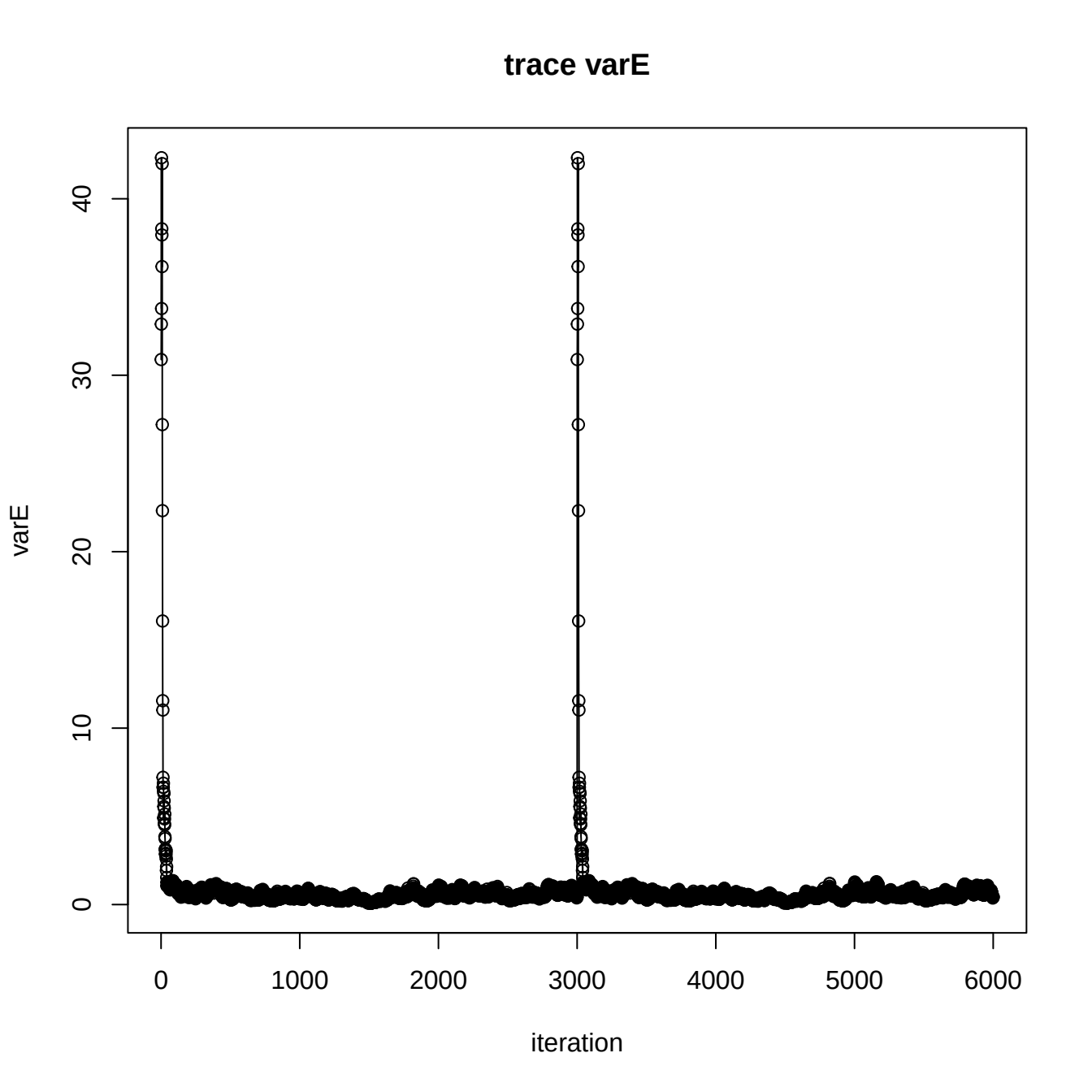
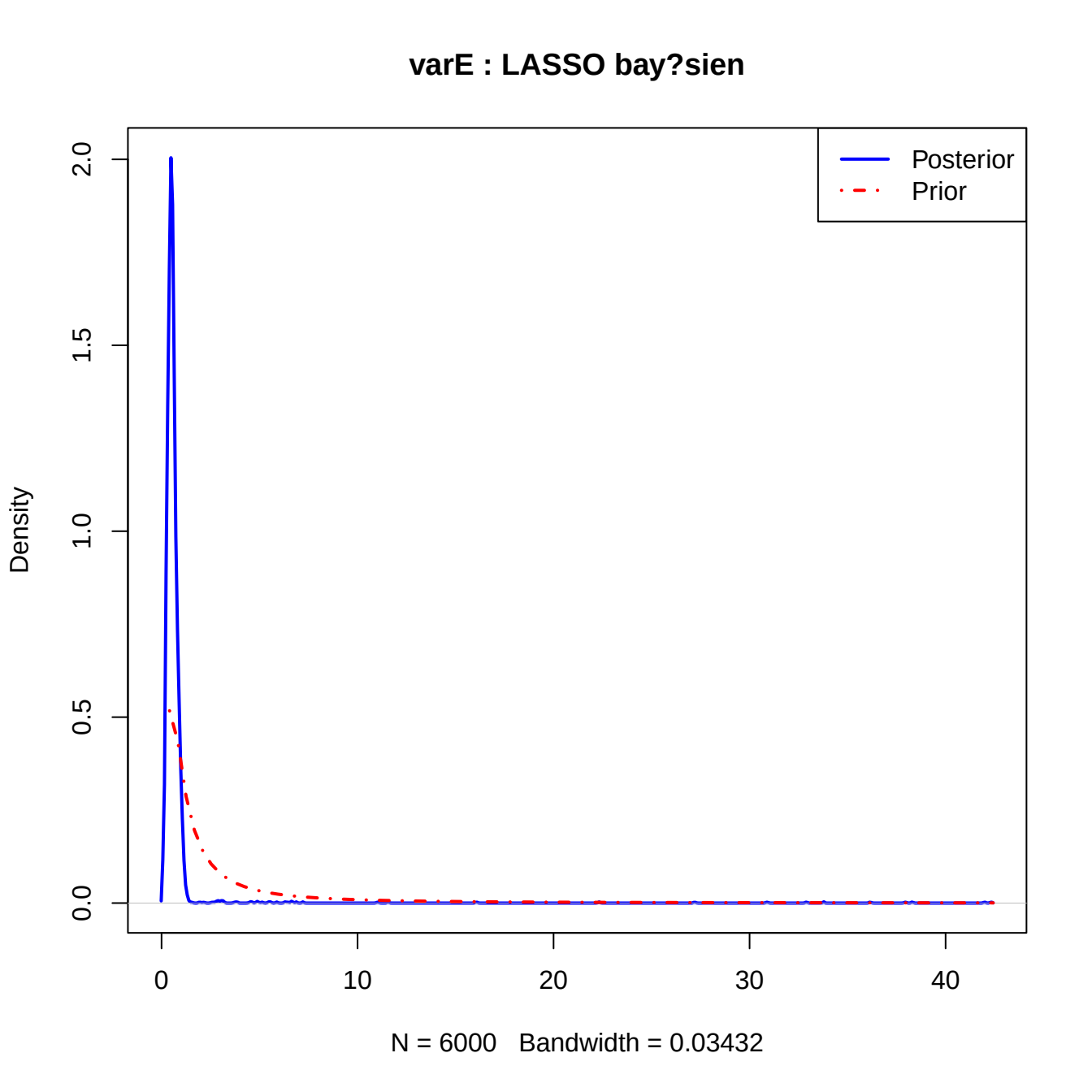
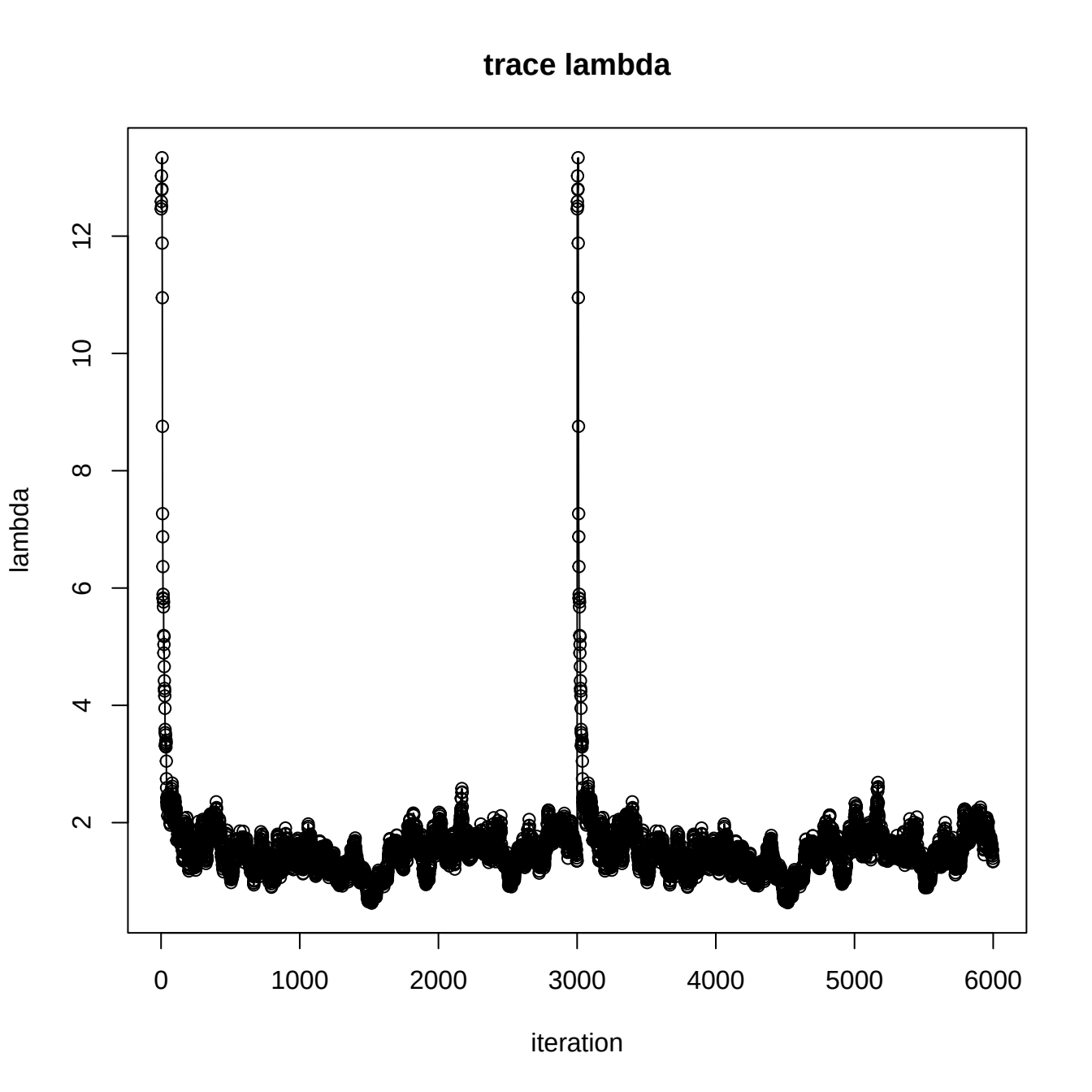
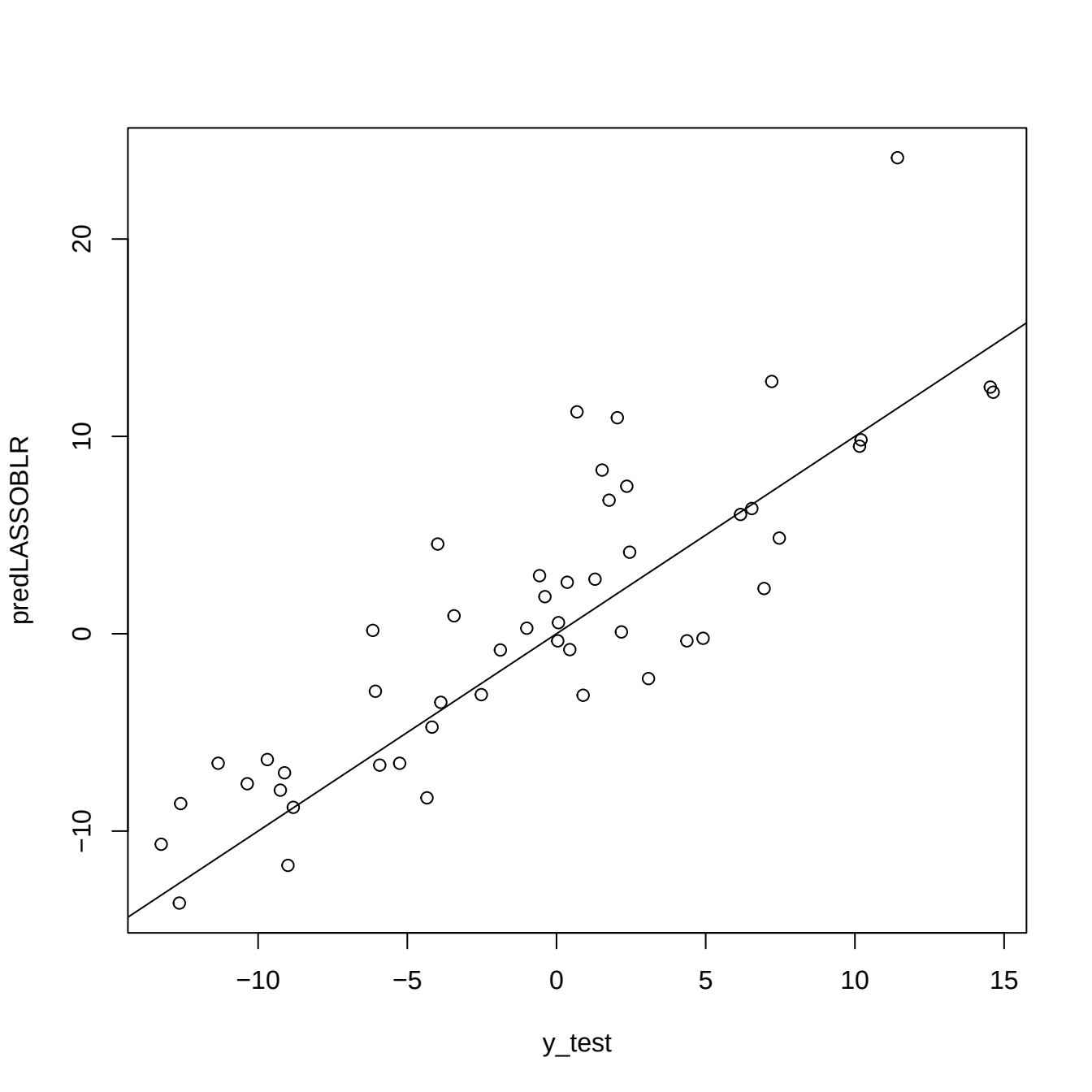

trace varE
varE
0
10
20
30
40
0
1000
2000
3000
4000
5000
6000
iteration

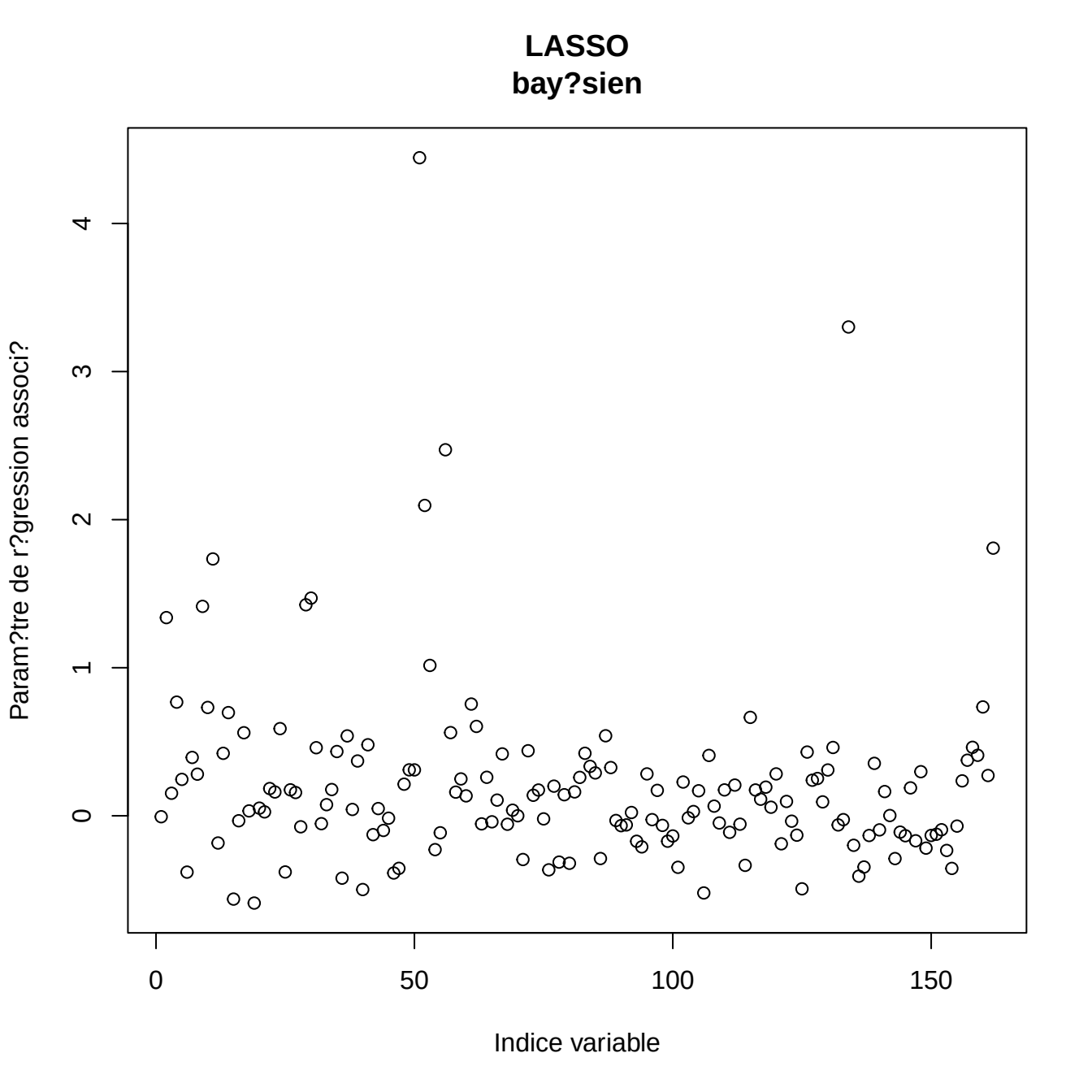

varE : LASSO bay?sien
Density
0.0
0.5
1.0
1.5
2.0
0
10
20
30
40
N = 6000 Bandwidth = 0.03432

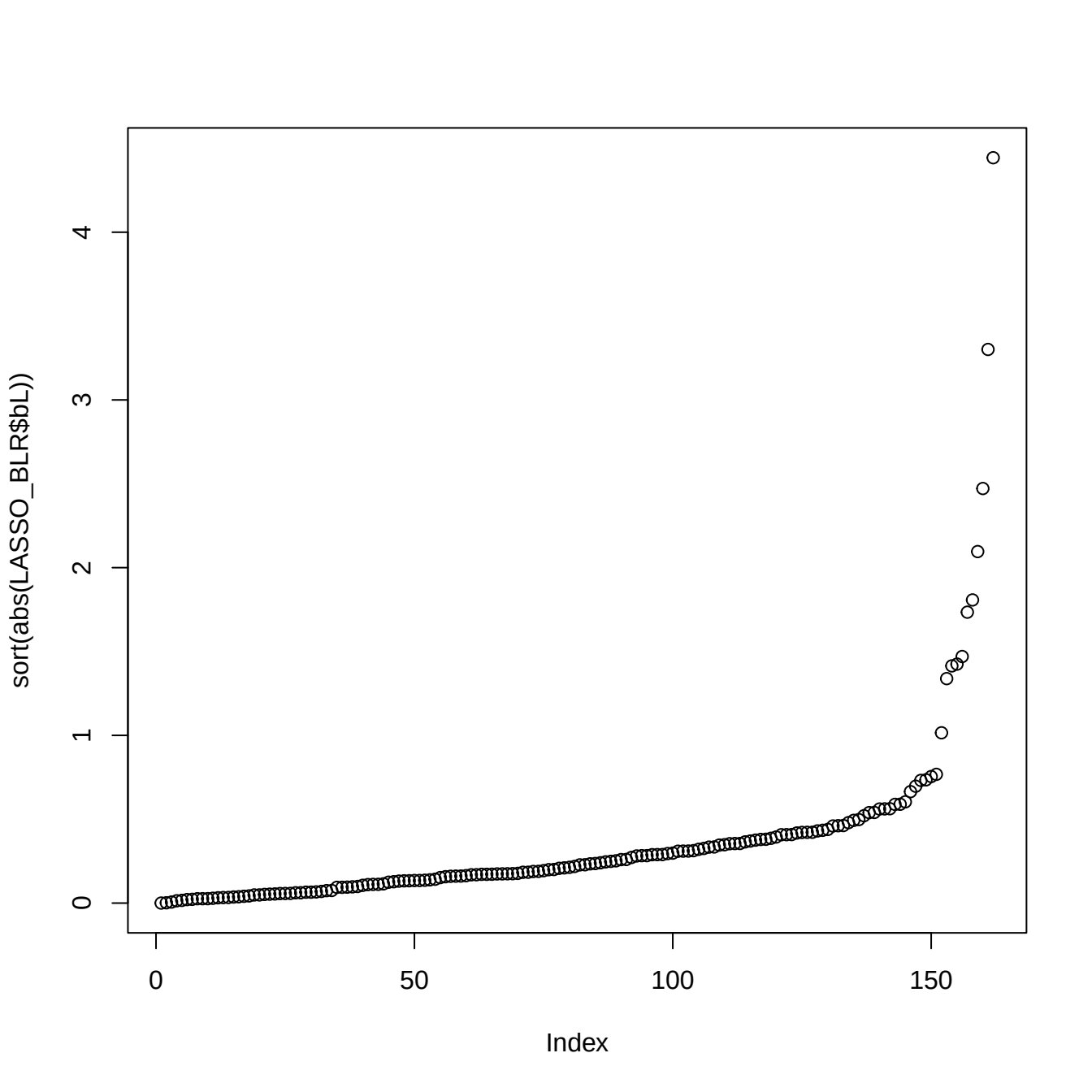

trace varE
varE
0
10
20
30
40
0
1000
2000
3000
4000
5000
6000
iteration

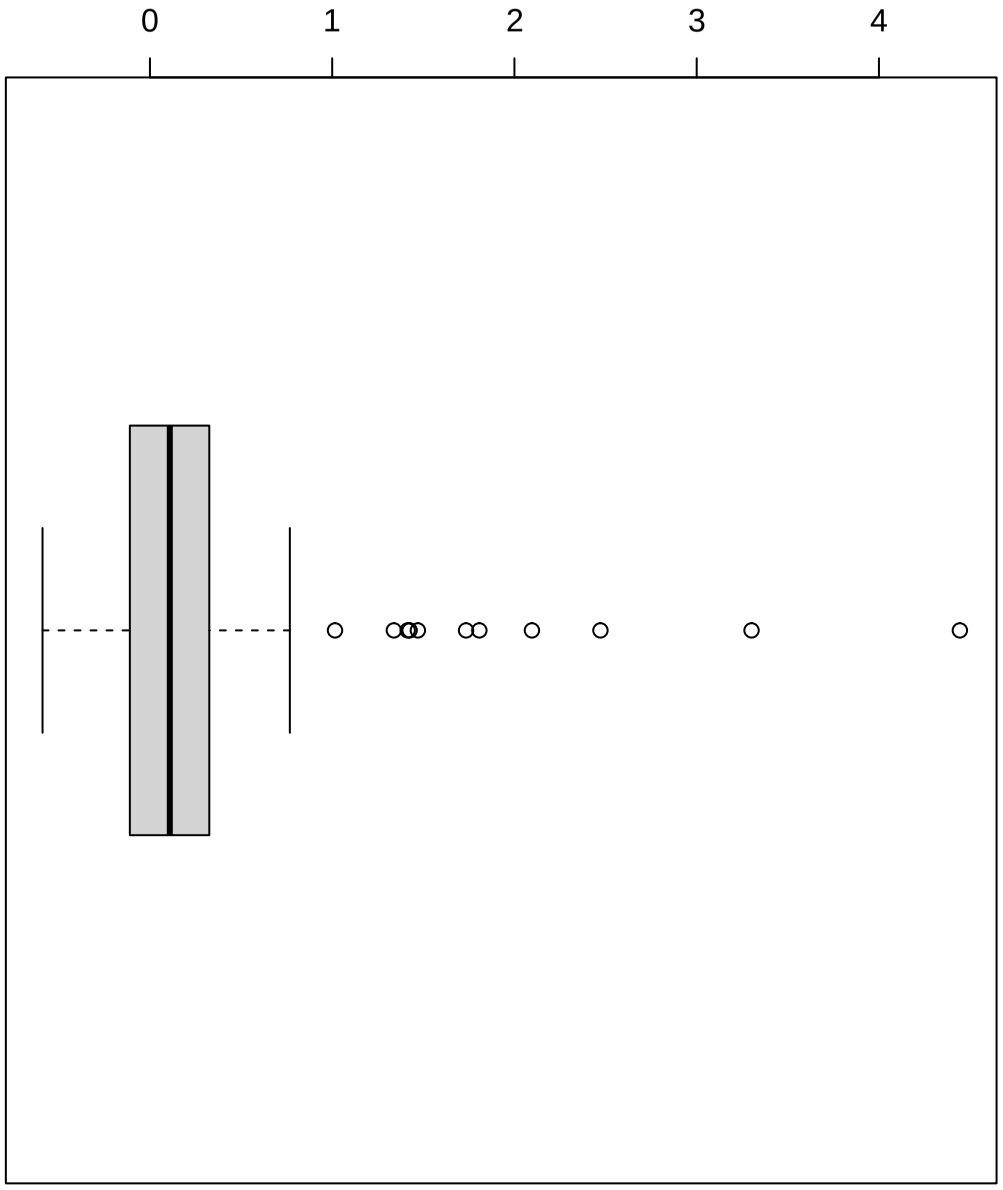

varE : LASSO bay?sien
Posterior
Prior
Density
2.0
1.5
1.0
0.5
0.0
0
10
20
30
40
N = 6000 Bandwidth = 0.03432

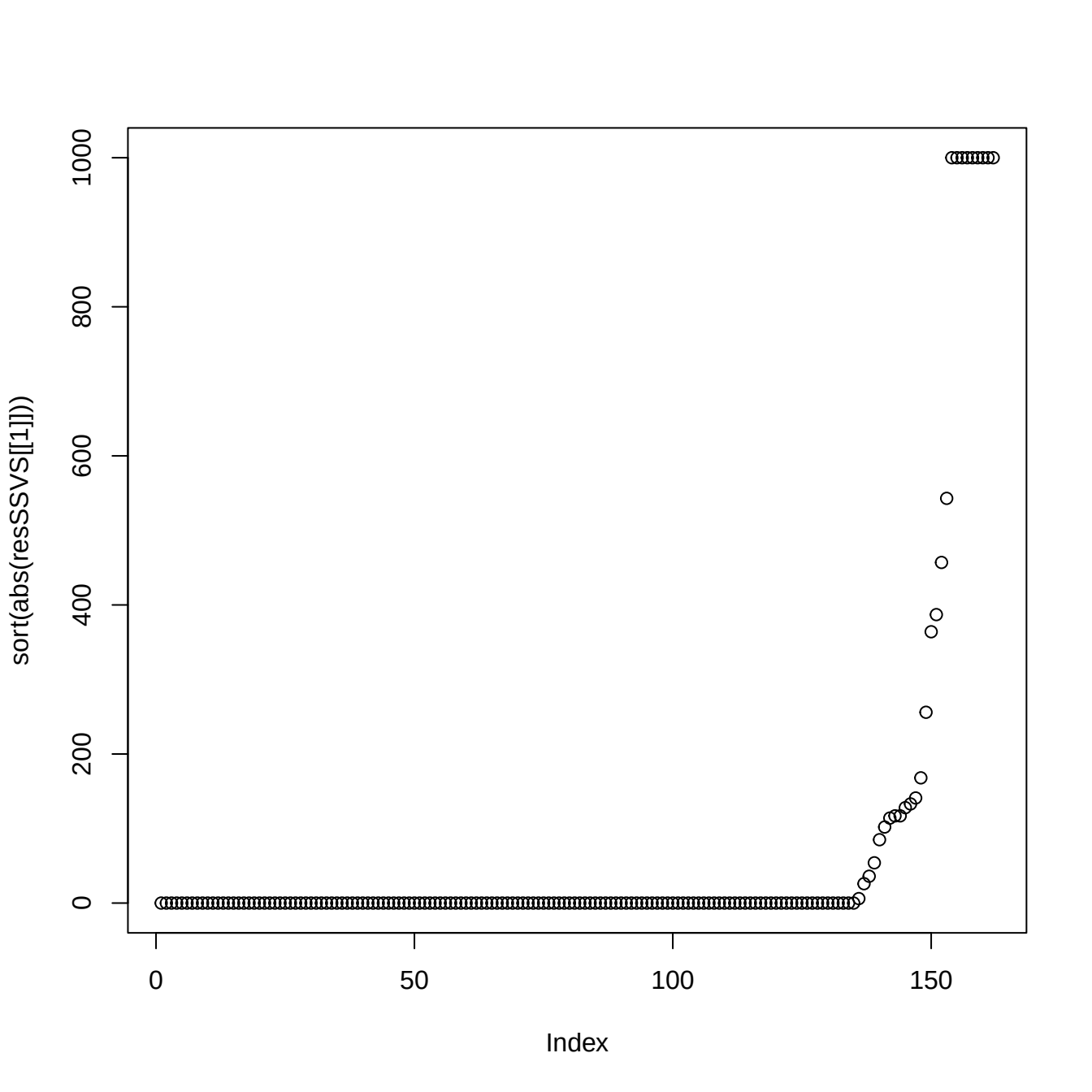

trace lambda
lambda
2
4
6
8
10
12
0
1000
2000
3000
4000
5000
6000
iteration

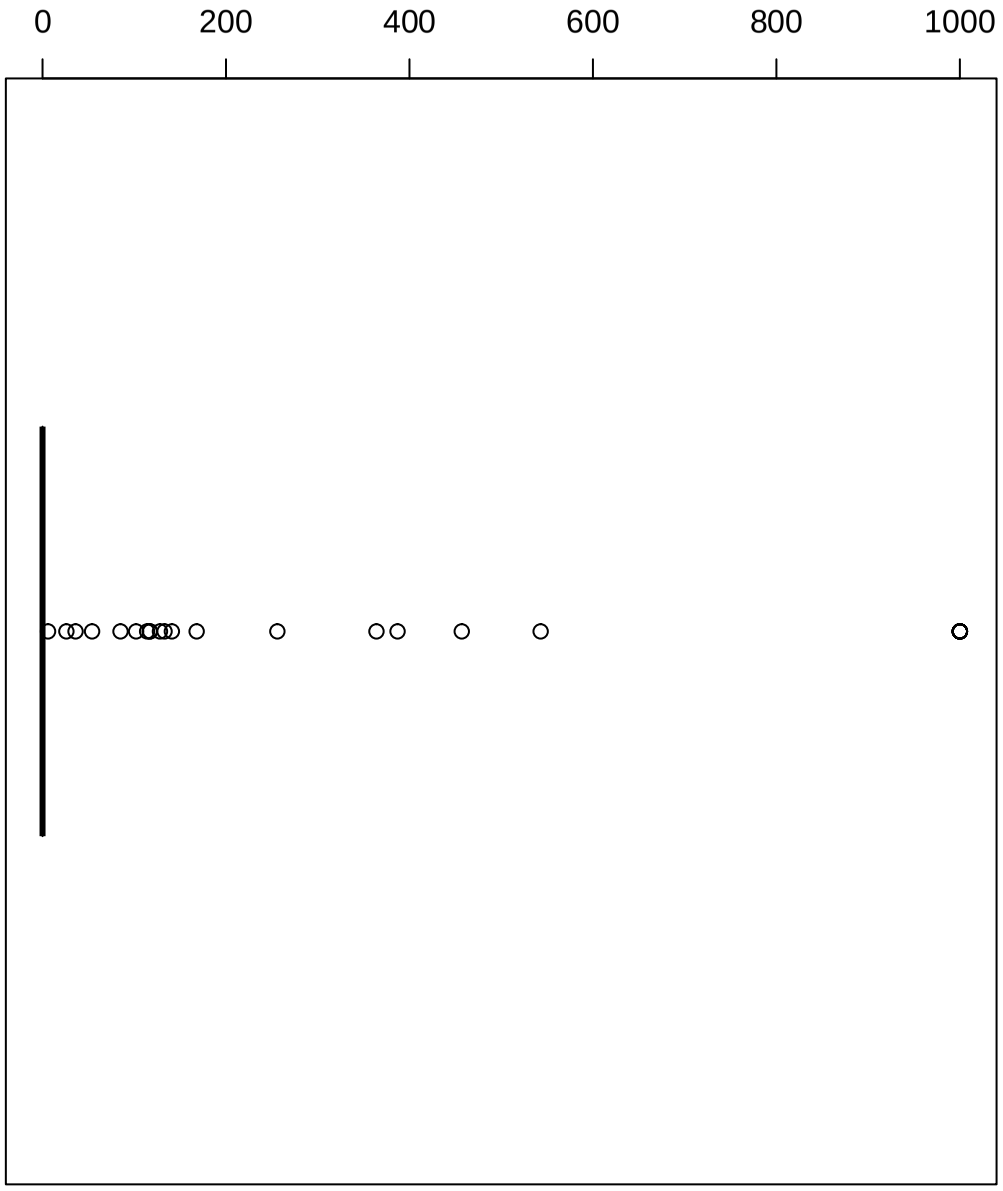

predLASSOBLR
y_test
−10
0
10
20
−10
−5
0
5
10
15

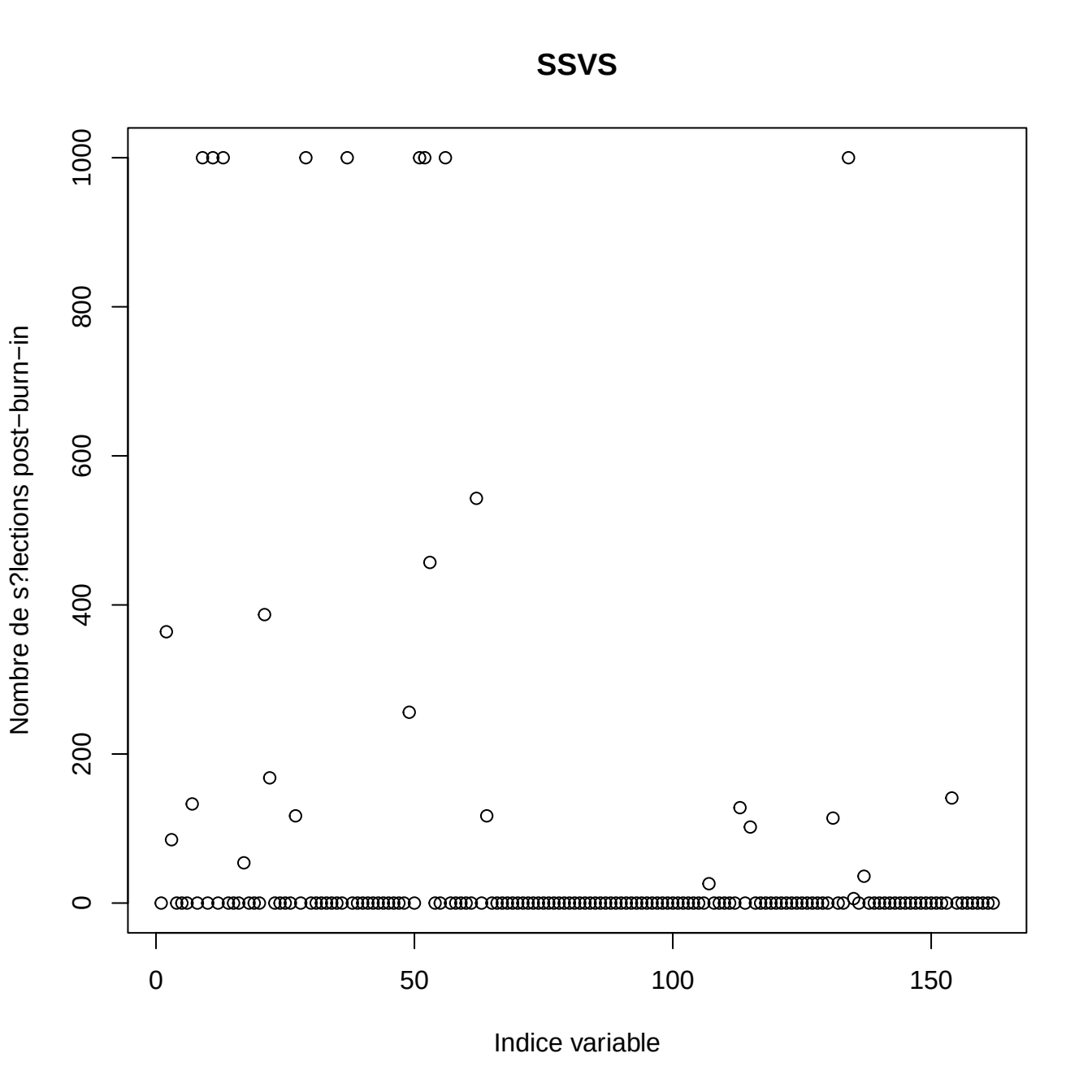

LASSO
bay?sien
Param?tre de r?gression associ?
Indice variable
0
1
2
3
4
0
50
100
150

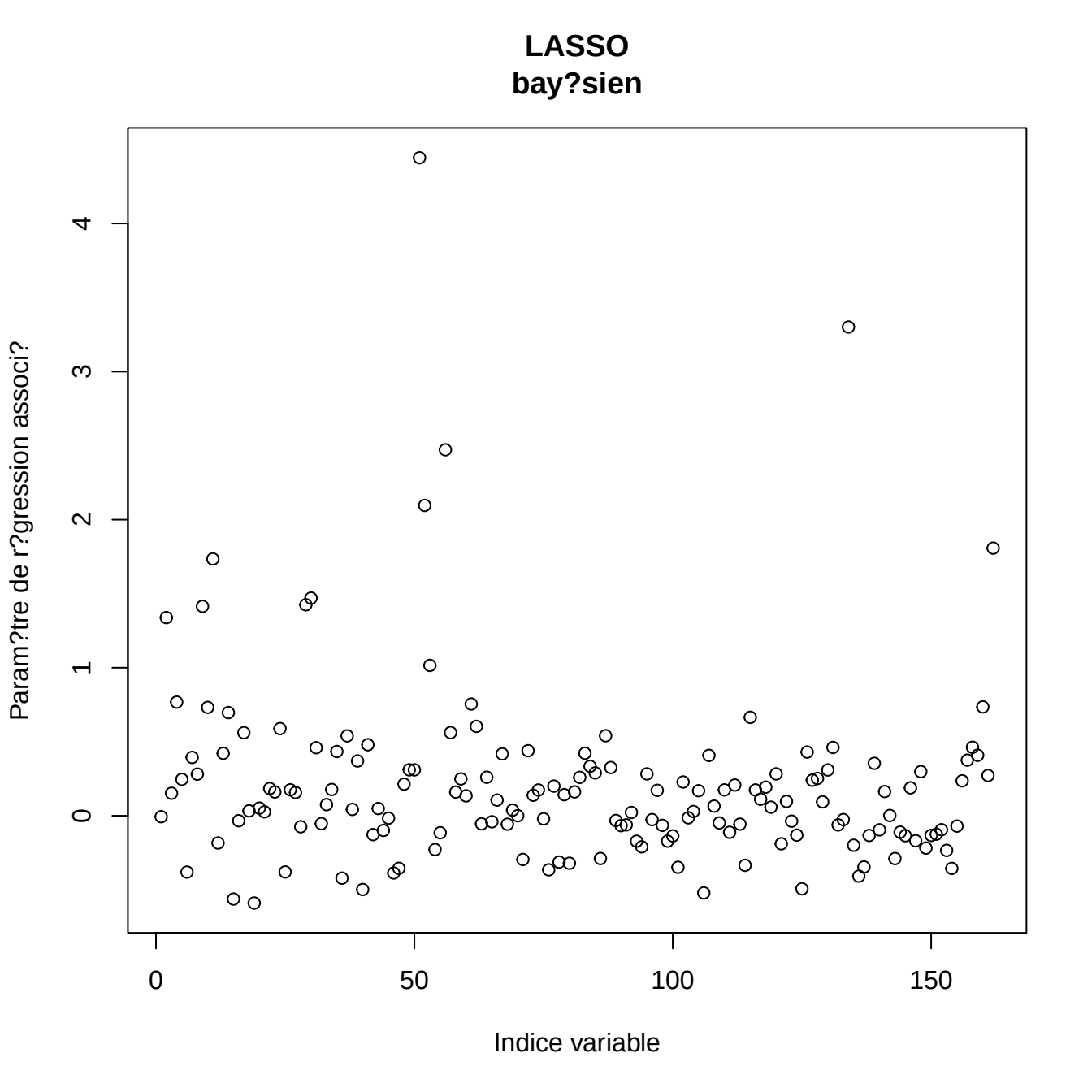

sort(abs(LASSO_BLR$bL))
0
1
2
3
4
0
50
100
150
Index

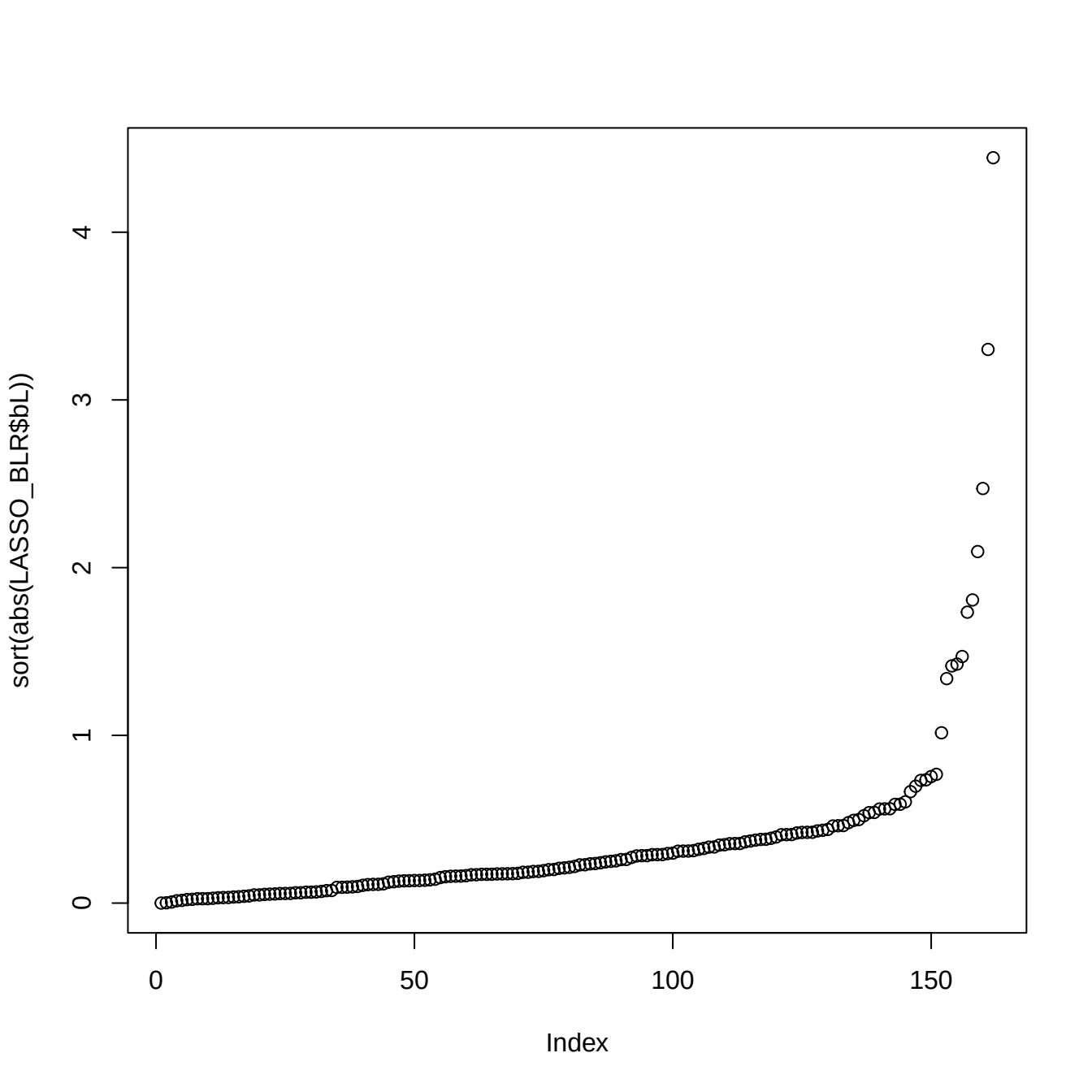

0
1
2
3
4


sort(abs(resSSVS[[1]]))
0
200
400
600
800
1000
0
50
100
150
Index


0
200
400
600
800
1000


SSVS
Nombre de s?lections post−burn−in
0
200
400
600
800
1000
0
50
100
150
Indice variable


LASSO
bay?sien
Param?tre de r?gression associ?
Indice variable
0
1
2
3
4
0
50
100
150


sort(abs(LASSO_BLR$bL))
0
1
2
3
4
0
50
100
150
Index