Logistic Lasso optimization

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```
cancer_df <- read.csv("~/Downloads/breast-cancer.csv") %>% janitor::clean_names()

data <-
    cancer_df %>% dplyr::select(-id, -x) %>%
    mutate(diagnosis = ifelse(diagnosis == "M", 1, 0)) %>% distinct()

set.seed(1)
split <- initial_split(data, prop = 0.8)

training_df <- split %>% training()
```

Standardization

```
for (i in 2:length(training_df)) {
  training_df[,i] = (training_df[,i] - mean(training_df[,i]))/sd(training_df[,i])
}
```

Checking standardization

testing_df <- split %>% testing()

```
summary <- skimr::skim_without_charts(training_df) %>% data.frame()
summary[1:6] %>% kable()
```

skim_type	skim_variable	n_missing	complete_rate	numeric.mean	numeric.sd
numeric	diagnosis	0	1	0.3714286	0.4837186
numeric	radius_mean	0	1	0.0000000	1.0000000
numeric	texture_mean	0	1	0.0000000	1.0000000
numeric	perimeter_mean	0	1	0.0000000	1.0000000
numeric	area_mean	0	1	0.0000000	1.0000000
numeric	smoothness_mean	0	1	0.0000000	1.0000000
numeric	compactness_mean	0	1	0.0000000	1.0000000
numeric	concavity_mean	0	1	0.0000000	1.0000000
numeric	concave_points_mean	0	1	0.0000000	1.0000000
numeric	symmetry_mean	0	1	0.0000000	1.0000000
numeric	fractal_dimension_mean	0	1	0.0000000	1.0000000
numeric	radius_se	0	1	0.0000000	1.0000000
numeric	texture_se	0	1	0.0000000	1.0000000
numeric	perimeter_se	0	1	0.0000000	1.0000000
numeric	area_se	0	1	0.0000000	1.0000000
numeric	smoothness_se	0	1	0.0000000	1.0000000
numeric	compactness_se	0	1	0.0000000	1.0000000
numeric	concavity_se	0	1	0.0000000	1.0000000
numeric	concave_points_se	0	1	0.0000000	1.0000000
numeric	symmetry_se	0	1	0.0000000	1.0000000
numeric	fractal_dimension_se	0	1	0.0000000	1.0000000
numeric	radius_worst	0	1	0.0000000	1.0000000
numeric	texture_worst	0	1	0.0000000	1.0000000
numeric	perimeter_worst	0	1	0.0000000	1.0000000
numeric	area_worst	0	1	0.0000000	1.0000000
numeric	smoothness_worst	0	1	0.0000000	1.0000000
numeric	compactness_worst	0	1	0.0000000	1.0000000
numeric	concavity_worst	0	1	0.0000000	1.0000000
numeric	concave_points_worst	0	1	0.0000000	1.0000000
numeric	symmetry_worst	0	1	0.0000000	1.0000000
numeric	fractal_dimension_worst	0	1	0.0000000	1.0000000

```
X <- training_df %>% dplyr::select(-diagnosis) %>% as.matrix()
y <- training_df$diagnosis %>% as.matrix()
dim(X)
```

[1] 455 30

dim(y)

[1] 455 1

Helper Functions

```
# logistic function
logistic <- function(x) 1 / (1 + exp(-x))
# soft threshold</pre>
```

```
S <- function(beta, gamma) {
  if (beta > 0 && gamma < abs(beta)) {</pre>
    beta - gamma
  } else if (beta < 0 && gamma < abs(beta)) {
    beta + gamma
  } else {
    0
  }
}
# probability adjustment function
p_adj <- function(p, epsilon) {</pre>
  if (p < epsilon) {</pre>
  } else if (p > 1 - epsilon) {
  } else {
  }
}
# weight adjustment function
w_adj <- function(p, epsilon) {</pre>
  if ((p < epsilon) | (p > 1 - epsilon)) {
    epsilon
  } else {
    p * (1 - p)
}
```

Computing lambda max in two ways and defining lambda sequence

```
alpha = 1
n = length(y)

lambda_max <- max(abs(t(X) %*% y))/n

same_lambda_max <- max(abs(t(y - mean(y)*(1 - mean(y))) %*% X ))/(alpha*n)

lambda_max

## [1] 0.386795

same_lambda_max

## [1] 0.386795

lambda_max <- lambda_max %>% round(digits = 2)
```

```
epsilon = 1e-5
lambda_seq <- seq(lambda_max, 1e-5*lambda_max, length = 100)</pre>
```

Toy example

```
set.seed(1)
n <- 1000
   <- scale(matrix(rnorm(3 * n), c(n, 3)))</pre>
     <- as.matrix(cbind(rep(1, n), X))</pre>
    \leftarrow 1 * (runif(n) > 0.5)
lambda_max <- round(max(abs(t(X) %*% y))/n,2)</pre>
epsilon <- 1e-5
lambda_seq <- seq(lambda_max, epsilon*lambda_max, length = 100)</pre>
pb1 <- progress_bar$new(format = "Lasso optimization [:bar] :percent eta: :eta",
                          total = length(lambda_seq))
# initialize parameters
beta <- list()</pre>
beta_old <- list()</pre>
b_k_temp <- list()</pre>
# creating initial beta list
for (i in 1:length(lambda seq)) {
  beta[[i]] <- rep(0, ncol(X))</pre>
  beta_old[[i]] <- rep(NA, ncol(X))</pre>
}
# outer loop for lambda decrement
for (i in 1:length(lambda_seq)) {
  pb1$tick()
  lambda <- lambda_seq[i]</pre>
# inner loop for updating quadratic approximation ingredient
  for (inner in 1:2) {
    p <- map_dbl(logistic(X %*% beta[[i]]), p_adj, epsilon)</pre>
    w <- map_dbl(p, w_adj, epsilon)</pre>
    z <- X %*% beta[[i]] + (y - p) / w
    terminate <- 0
    iter <- 1
    # while loop for beta convergence
    while (terminate < 1) {</pre>
      beta_old[[i]] <- beta[[i]]</pre>
      # running coordinate descending algorithm
      for (k in 1:ncol(X)) {
              <- X[ , k]
        x_k
        x_notk <- X[ , -k]</pre>
        b_notk <- beta[[i]][-k]</pre>
```

```
# un-penalized coefficient update
        b_k_{m} = \sum_{x=0}^{\infty} (w * (z - x_n) + w^* + w_n) / sum(w * x_k^2)
        # shrinkage update
                     <- S(b_k_{temp}, lambda * (k > 1) / mean(w * x_k^2))
        b_k
        \#b_k
                  <-S(sum(w*x_k*(z - x_notk %*% b_notk)), lambda * (k > 1)) / sum(w * x_k^2)
        # update beta list along with other parameters
       beta[[i]][k] <- b_k
        iter <- iter + 1
      if (iter == 200 | max(abs(beta[[i]] - beta_old[[i]])) < 1e-10) {</pre>
        terminate <- 1
     }
   }
 }
}
# Estimates from Coordinate Descent
beta <- data.frame(beta)</pre>
for (i in 1:length(lambda_seq)) {
  colnames(beta)[i] <- paste0(lambda_seq[i] %>% round(digits = 6))
beta <- t(beta) %>% data.frame()
beta %>% mutate(lambda = rownames(beta)) %>% relocate(lambda) %>% `rownames<-`(NULL)
##
                                              ХЗ
         lambda
                       Х1
                                  X2
           0.53 0.1040939 0.00000000 0.000000000
## 1
                                                  0.00000000
      0.524647 0.1040939 0.00000000 0.000000000
                                                  0.000000000
## 3
      0.519293 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 4
      0.51394 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 5
      0.508586 0.1040939 0.00000000 0.000000000
                                                  0.00000000
      0.503233 0.1040939 0.00000000 0.000000000
## 6
                                                  0.00000000
      0.497879 0.1040939 0.00000000 0.000000000
                                                  0.00000000
      0.492526 0.1040939 0.00000000 0.000000000
## 8
                                                  0.00000000
      0.487172 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 10 0.481819 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 11 0.476465 0.1040939 0.00000000 0.000000000
                                                  0.000000000
## 12 0.471112 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 13 0.465758 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 14 0.460405 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 15 0.455051 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 16 0.449698 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 17  0.444344  0.1040939  0.00000000  0.000000000
                                                  0.00000000
## 18 0.438991 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 19 0.433637 0.1040939 0.00000000 0.000000000
                                                  0.000000000
## 20 0.428284 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 21
       0.42293 0.1040939 0.00000000 0.000000000
                                                  0.00000000
## 22 0.417577 0.1040939 0.00000000 0.000000000
                                                  0.000000000
## 23 0.412223 0.1040939 0.00000000 0.000000000
                                                  0.00000000
       0.40687 0.1040939 0.00000000 0.000000000
                                                  0.000000000
## 25 0.401516 0.1040939 0.00000000 0.00000000 0.000000000
```

```
0.396163 0.1040939 0.00000000 0.000000000
                                                   0.00000000
## 26
##
                                                   0.00000000
  27
       0.390809 0.1040939 0.00000000 0.000000000
##
       0.385456 0.1040939 0.00000000 0.000000000
                                                   0.000000000
       0.380103 0.1040939 0.00000000 0.000000000
##
  29
                                                   0.000000000
##
   30
       0.374749 0.1040939 0.00000000 0.000000000
                                                   0.00000000
   31
       0.369396 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
##
   32
       0.364042 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
  33
       0.358689 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   34
       0.353335 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   35
       0.347982 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   36
       0.342628 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   37
       0.337275 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   38
       0.331921 0.1040939 0.00000000 0.000000000
                                                   0.00000000
       0.326568 0.1040939 0.00000000 0.000000000
##
   39
                                                   0.00000000
       0.321214 0.1040939 0.00000000 0.000000000
##
   40
                                                   0.00000000
   41
       0.315861 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
##
       0.310507 0.1040939 0.00000000 0.000000000
                                                   0.00000000
   42
       0.305154 0.1040939 0.00000000 0.000000000
##
                                                   0.000000000
##
         0.2998 0.1040939 0.00000000 0.000000000
                                                   0.00000000
   44
##
   45
       0.294447 0.1040939 0.00000000 0.000000000
                                                   0.000000000
##
   46
       0.289093 0.1040939 0.00000000 0.000000000
                                                   0.000000000
        0.28374 0.1040939 0.00000000 0.000000000
##
   47
                                                   0.00000000
       0.278386 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   48
##
   49
       0.273033 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   50
       0.267679 0.1040939 0.00000000 0.000000000
                                                   0.000000000
##
   51
       0.262326 0.1040939 0.00000000 0.000000000
                                                   0.00000000
       0.256972 0.1040939 0.00000000 0.000000000
##
   52
                                                   0.00000000
##
   53
       0.251619 0.1040939 0.00000000 0.000000000
                                                   0.00000000
       0.246265 0.1040939 0.00000000 0.000000000
##
   54
                                                   0.00000000
##
   55
       0.240912 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   56
       0.235559 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   57
       0.230205 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
       0.224852 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   59
       0.219498 0.1040939 0.00000000 0.000000000
                                                   0.00000000
       0.214145 0.1040939 0.00000000 0.000000000
##
                                                   0.000000000
##
   61
       0.208791 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
       0.203438 0.1040939 0.00000000 0.000000000
                                                   0.000000000
  63
       0.198084 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
       0.192731 0.1040939 0.00000000 0.000000000
##
   64
                                                   0.000000000
                                                   0.00000000
   65
       0.187377 0.1040939 0.00000000 0.000000000
##
##
   66
       0.182024 0.1040939 0.00000000 0.000000000
                                                   0.00000000
        0.17667 0.1040939 0.00000000 0.000000000
##
   67
                                                   0.000000000
##
   68
       0.171317 0.1040939 0.00000000 0.000000000
                                                   0.000000000
       0.165963 0.1040939 0.00000000 0.000000000
##
   69
                                                   0.00000000
##
   70
        0.16061 0.1040939 0.00000000 0.000000000
                                                   0.00000000
  71
       0.155256 0.1040939 0.00000000 0.000000000
##
                                                   0.00000000
##
   72
       0.149903 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   73
       0.144549 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
   74
       0.139196 0.1040939 0.00000000 0.000000000
                                                   0.000000000
##
   75
       0.133842 0.1040939 0.00000000 0.000000000
                                                   0.00000000
       0.128489 0.1040939 0.00000000 0.000000000
##
   76
                                                   0.000000000
##
   77
       0.123135 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
  78
       0.117782 0.1040939 0.00000000 0.000000000
                                                   0.000000000
  79
       0.112428 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
```

```
0.107075 0.1040939 0.00000000 0.000000000
                                                  0.000000000
      0.101721 0.1040939 0.00000000 0.000000000
                                                  0.000000000
       0.096368 0.1040939 0.00000000 0.000000000
                                                   0.000000000
       0.091014 0.1040939 0.00000000 0.000000000
##
  83
                                                  0.000000000
##
  84
       0.085661 0.1040939 0.00000000 0.000000000
                                                   0.00000000
  85
       0.080308 0.1040939 0.00000000 0.000000000
                                                  0.000000000
##
  86
       0.074954 0.1040939 0.00000000 0.000000000
                                                   0.00000000
## 87
       0.069601 0.1040939 0.00000000 0.000000000
                                                   0.00000000
  88
       0.064247 0.1040939 0.00000000 0.000000000
                                                   0.00000000
  89
       0.058894 0.1040939 0.00000000 0.000000000
                                                   0.00000000
  90
       0.05354 0.1040939 0.00000000 0.000000000
                                                   0.00000000
##
  91
       0.048187 0.1040939 0.00000000 0.000000000
                                                   0.00000000
       0.042833 0.1040939 0.00000000 0.000000000
##
  92
                                                  0.000000000
                                                  0.000000000
##
  93
       0.03748 0.1040939 0.00000000 0.000000000
       0.032126\ 0.1040939\ 0.00000000\ 0.000000000
## 94
                                                  0.00000000
       0.026773 0.1040939 0.00000000 0.000000000
                                                   0.00000000
       0.021419 \ 0.1040939 \ 0.00000000 \ 0.000000000
                                                   0.000000000
       0.016066 0.1040939 0.00000000 0.000000000
                                                   0.000000000
       0.010712 0.1040956 0.00000000 0.000000000 -0.008051621
  98
  99
       0.005359 0.1041167 0.00000000 0.00000000 -0.029552983
## 100
          5e-06 0.1041748 0.02045426 0.006292914 -0.052235163
# True estimates from GLM
\#as.vector(glm(y \sim X[, -1], family = binomial) \$coefficients)
# True estimates from GLMNET
fit <- glmnet(X, y, family = "binomial", standardize = FALSE, lambda = lambda_seq, thresh = 1e-10)
fit_result <- fit$beta %>% as.matrix() %>% t() %>% data.frame() %>% `rownames<-`(NULL)</pre>
fit_result %>% mutate(lambda = fit$lambda %>% round(digits = 6)) %>% relocate(lambda)
##
                                                    V4
         lambda V1
                           V2
                                       V3
                 0 0.0000000 0.00000000
## 1
       0.530000
                                           0.00000000
## 2
       0.524647
                 0 0.0000000 0.00000000
                                           0.00000000
## 3
       0.519293
                 0 0.0000000 0.00000000
                                           0.00000000
## 4
       0.513940
                 0 0.0000000 0.000000000
                                           0.00000000
## 5
       0.508586
                 0 0.00000000 0.000000000
                                           0.00000000
## 6
       0.503233
                 0 0.00000000 0.000000000
                                           0.00000000
## 7
       0.497879
                 0 0.00000000 0.000000000
                                           0.00000000
## 8
       0.492526
                 0 0.00000000 0.000000000
                                           0.00000000
## 9
       0.487172
                 0 0.00000000 0.000000000
                                           0.00000000
## 10
       0.481819
                 0 0.0000000 0.00000000
                                           0.00000000
##
                 0 0.0000000 0.00000000
  11
       0.476465
                                           0.00000000
##
  12
       0.471112
                 0 0.00000000 0.000000000
                                           0.00000000
## 13
       0.465758
                 0 0.0000000 0.00000000
                                           0.00000000
       0.460405
                 0 0.0000000 0.00000000
##
  14
                                           0.00000000
##
  15
       0.455051
                 0 0.0000000 0.00000000
                                           0.00000000
  16
       0.449698
                 0 0.0000000 0.00000000
                                           0.00000000
       0.444344
## 17
                 0 0.0000000 0.00000000
                                           0.00000000
## 18
       0.438991
                 0 0.0000000 0.00000000
                                           0.00000000
##
  19
       0.433637
                 0 0.0000000 0.00000000
                                           0.00000000
  20
       0.428284
                 0 0.0000000 0.00000000
                                           0.00000000
       0.422930
                 0 0.0000000 0.00000000
                                           0.00000000
## 21
```

```
0 0.00000000 0.000000000
                                             0.00000000
       0.417577
##
   23
       0.412223
                 0 0.0000000 0.000000000
                                             0.00000000
##
   24
       0.406870
                  0.00000000 0.000000000
                                             0.00000000
##
   25
       0.401516
                 0 0.0000000 0.00000000
                                             0.00000000
##
   26
       0.396163
                  0 0.00000000 0.000000000
                                             0.00000000
   27
       0.390809
                  0 0.00000000 0.000000000
                                             0.00000000
##
##
   28
       0.385456
                  0 0.0000000 0.00000000
                                             0.00000000
##
   29
       0.380103
                  0 0.00000000 0.000000000
                                             0.00000000
##
   30
       0.374749
                  0.00000000 0.000000000
                                             0.00000000
##
   31
       0.369396
                  0 0.00000000 0.000000000
                                             0.00000000
##
   32
       0.364042
                  0 0.00000000 0.000000000
                                             0.00000000
##
   33
       0.358689
                  0 0.0000000 0.00000000
                                             0.00000000
##
   34
       0.353335
                  0.00000000 0.000000000
                                             0.00000000
       0.347982
                                             0.00000000
##
   35
                  0 0.0000000 0.00000000
##
   36
       0.342628
                  0 0.0000000 0.00000000
                                             0.00000000
   37
       0.337275
                  0 0.0000000 0.00000000
##
                                             0.00000000
                  0 0.0000000 0.00000000
##
   38
       0.331921
                                             0.00000000
                  0 0.00000000 0.000000000
##
   39
       0.326568
                                             0.00000000
##
       0.321214
                  0 0.00000000 0.000000000
   40
                                             0.00000000
                  0 0.00000000 0.000000000
##
   41
       0.315861
                                             0.00000000
##
   42
       0.310507
                  0 0.00000000 0.000000000
                                             0.00000000
##
   43
       0.305154
                  0 0.00000000 0.000000000
                                             0.00000000
                  0 0.00000000 0.000000000
       0.299800
                                             0.00000000
##
   44
##
   45
       0.294447
                  0 0.0000000 0.00000000
                                             0.00000000
##
   46
       0.289093
                  0 0.00000000 0.000000000
                                             0.00000000
##
   47
       0.283740
                  0.00000000 0.000000000
                                             0.00000000
##
   48
       0.278386
                  0 0.00000000 0.000000000
                                             0.00000000
##
   49
       0.273033
                  0 0.00000000 0.000000000
                                             0.00000000
##
   50
       0.267679
                  0 0.00000000 0.000000000
                                             0.00000000
##
   51
                  0.00000000 0.000000000
       0.262326
                                             0.00000000
##
   52
       0.256972
                  0 0.0000000 0.00000000
                                             0.00000000
##
   53
       0.251619
                  0 0.00000000 0.000000000
                                             0.00000000
##
       0.246265
                  0 0.00000000 0.000000000
   54
                                             0.00000000
##
   55
       0.240912
                  0 0.0000000 0.00000000
                                             0.00000000
##
   56
       0.235559
                  0 0.0000000 0.00000000
                                             0.00000000
                  0 0.00000000 0.000000000
##
   57
       0.230205
                                             0.00000000
##
   58
       0.224852
                  0 0.0000000 0.00000000
                                             0.00000000
##
   59
       0.219498
                  0 0.00000000 0.000000000
                                             0.00000000
##
   60
       0.214145
                  0 0.00000000 0.000000000
                                             0.0000000
                  0 0.00000000 0.000000000
                                             0.00000000
##
   61
       0.208791
##
   62
       0.203438
                  0 0.00000000 0.000000000
                                             0.00000000
##
   63
       0.198084
                  0 0.0000000 0.00000000
                                             0.00000000
##
   64
       0.192731
                  0 0.0000000 0.00000000
                                             0.00000000
##
   65
       0.187377
                  0 0.00000000 0.000000000
                                             0.00000000
##
   66
       0.182024
                  0 0.00000000 0.000000000
                                             0.00000000
##
   67
       0.176670
                  0 0.00000000 0.000000000
                                             0.00000000
##
   68
       0.171317
                  0 0.00000000 0.000000000
                                             0.00000000
##
   69
       0.165963
                  0 0.0000000 0.00000000
                                             0.00000000
##
   70
       0.160610
                  0 0.00000000 0.000000000
                                             0.00000000
##
   71
       0.155256
                  0 0.00000000 0.000000000
                                             0.00000000
##
   72
                  0 0.00000000 0.000000000
       0.149903
                                             0.00000000
##
   73
       0.144549
                  0 0.00000000 0.000000000
                                             0.00000000
##
  74
       0.139196
                  0 0.0000000 0.00000000
                                             0.00000000
## 75
       0.133842
                 0 0.0000000 0.000000000
                                             0.00000000
```

```
## 76 0.128489 0 0.00000000 0.00000000 0.00000000
## 77 0.123135 0 0.00000000 0.00000000 0.00000000
## 78 0.117782 0 0.00000000 0.000000000
                                         0.00000000
## 79 0.112428 0 0.00000000 0.000000000
                                         0.00000000
## 80 0.107075 0 0.00000000 0.000000000
                                         0.00000000
## 81 0.101721 0 0.00000000 0.00000000 0.00000000
## 82 0.096368 0 0.00000000 0.000000000
                                         0.00000000
## 83 0.091014 0 0.00000000 0.000000000
                                         0.00000000
## 84
      0.085661 0 0.00000000 0.000000000
                                         0.00000000
## 85 0.080308 0 0.00000000 0.000000000
                                         0.00000000
## 86 0.074954 0 0.00000000 0.000000000
                                         0.00000000
## 87 0.069601 0 0.00000000 0.000000000
                                         0.00000000
## 88  0.064247  0 0.00000000 0.000000000
                                         0.00000000
## 89 0.058894 0 0.00000000 0.000000000
                                        0.00000000
## 90 0.053540 0 0.00000000 0.000000000
                                         0.00000000
## 91 0.048187 0 0.00000000 0.000000000
                                         0.00000000
## 92 0.042833 0 0.00000000 0.000000000
                                         0.00000000
## 93 0.037480 0 0.00000000 0.000000000
                                         0.00000000
## 94 0.032126 0 0.00000000 0.00000000 0.00000000
## 95 0.026773 0 0.00000000 0.000000000
                                         0.00000000
## 96 0.021419 0 0.00000000 0.00000000 0.00000000
## 97 0.016066 0 0.00000000 0.00000000 0.00000000
## 98 0.010712 0 0.00000000 0.000000000 -0.00805162
## 99 0.005359 0 0.00000000 0.000000000 -0.02955296
## 100 0.000005 0 0.02045426 0.006292915 -0.05223517
```

Cancer data

```
data <-
  read_csv("data/breast-cancer.csv", show_col_types = FALSE) %>%
  mutate(diagnosis = 1 * (diagnosis == "M"))
     <- nrow(data)
X
     <- data[ , -c(1, 2)]
Х
     <- as.matrix(cbind(rep(1, n), X))</pre>
     <- data$diagnosis
lambda_max <- round(max(abs(t(X) %*% y))/n,2)</pre>
epsilon <- 1e-4
lambda_seq <- seq(lambda_max, epsilon*lambda_max, length = 100)</pre>
pb2 <- progress_bar$new(format = "Lasso optimization [:bar] :percent eta: :eta",
                          total = length(lambda_seq))
# initialize parameters
beta <- list()</pre>
beta old <- list()</pre>
b k temp <- list()</pre>
# creating initial beta list
```

```
for (i in 1:length(lambda_seq)) {
  beta[[i]] <- rep(0, ncol(X))</pre>
  beta_old[[i]] <- rep(NA, ncol(X))</pre>
# outer loop for lambda decrement
for (i in 1:length(lambda_seq)) {
 pb2$tick()
 lambda <- lambda_seq[i]</pre>
# inner loop for updating quadratic approximation ingredient
  for (inner in 1:2) {
    p <- map_dbl(logistic(X %*% beta[[i]]), p_adj, epsilon)</pre>
    w <- map_dbl(p, w_adj, epsilon)</pre>
    z <- X %*% beta[[i]] + (y - p) / w
    terminate <- 0
    iter <- 1
    # while loop for beta convergence
    while (terminate < 1) {</pre>
      beta_old[[i]] <- beta[[i]]</pre>
      # running coordinate descending algorithm
      for (k in 1:ncol(X)) {
        x k
               <- X[ , k]
        x_notk \leftarrow X[, -k]
        b_notk <- beta[[i]][-k]</pre>
        # un-penalized coefficient update
        b_k - w = - sum(w * (z - x_notk %*% b_notk) * x_k) / sum(w * x_k^2)
        # shrinkage update
                      <- S(b_k_{m, k_2}) / mean(w * x_k^2)
        b_k
                   \leftarrow S(sum(w*x_k*(z - x_notk %*% b_notk)), lambda * (k > 1)) / sum(w * x_k^2)
        \#b_k
        # update beta list along with other parameters
        beta[[i]][k] <- b_k
        iter <- iter + 1
      if (iter == 200 | max(abs(beta[[i]] - beta_old[[i]])) < 1e-10) {</pre>
        terminate <- 1
    }
 }
# Estimates from Coordinate Descent
beta <- data.frame(beta)</pre>
for (i in 1:length(lambda_seq)) {
  colnames(beta)[i] <- paste0(lambda_seq[i] %>% round(digits = 6))
beta <- t(beta) %>% data.frame()
beta %>% mutate(lambda = rownames(beta)) %>% relocate(lambda) %>% `rownames<-`(NULL)
```

##		lambda	X1	Х2	ХЗ	X4	X5	Х6	Х7	Х8	Х9	X10	X11	X12	X13	X14
##	1	529.92	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	2	524.567808	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	3	519.215616	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	4	513.863424	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	5	508.511232	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	6	503.15904	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	7	497.806848	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	8	492.454656	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	9	487.102464	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	10	481.750272	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	11	476.39808	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	12	471.045888	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	13	465.693696	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	14	460.341504	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	15	454.989312	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	16	449.63712	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	17	444.284928	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	18	438.932736	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	19	433.580544	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	20	428.228352	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	21	422.87616	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	22	417.523968	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	23	412.171776	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	24	406.819584	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	25	401.467392	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	26	396.1152	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	27	390.763008	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	28	385.410816	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	29	380.058624	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	30	374.706432	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	31	369.35424	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	32	364.002048	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	33	358.649856	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	34	353.297664	-0.5211330	0	0	0	0.0000000	0	0	0	0	0	0	0	0	0
##	35	347.945472	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	36	342.59328	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
		337.241088	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	38	331.888896	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	39	326.536704	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	40	321.184512	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	41	315.83232	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	42 43	310.480128 305.127936	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	43	299.775744	-0.5211330 -0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	45	294.423552	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	46	289.07136	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	47	283.719168	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	48	278.366976	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	49	273.014784	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	50	267.662592	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	51	262.3104	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	52	256.958208	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
	53	251.606016	-0.5211330	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0

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## 54
        246.253824
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        240.901632
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   58
        224.845056
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        219.492864
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        214.140672
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         208.78848
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   62
        203.436288
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   63
        198.084096
                       -0.5645552
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   64
        192.731904
                       -0.6261584
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   65
        187.379712
                       -0.6875059
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         182.02752
                       -0.7488879
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   66
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   67
        176.675328
                       -0.8105861
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                       -0.8728732
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   68
        171.323136
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   69
        165.970944
                       -0.9360134
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        160.618752
                       -1.0002627
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   71
         155.26656
                       -1.0658696
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        149.914368
                       -1.1330760
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   72
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   73
        144.562176
                       -1.2021178
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   74
        139.209984
                       -1.2732263
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   75
        133.857792
                       -1.3466286
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           128.5056
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                       -1.4225491
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   77
        123.153408
                       -1.5012105
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   78
        117.801216
                       -1.5828345
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   79
        112.449024
                       -1.6676433
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   80
        107.096832
                       -1.7558601
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   81
         101.74464
                       -1.8477104
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   82
         96.392448
                       -1.9434228
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##
   83
         91.040256
                       -2.0432302
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   84
         85.688064
                       -2.1473705
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   85
         80.335872
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   86
           74.98368
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   87
         69.631488
                       -2.4882611
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         64.279296
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   88
                       -2.6122426
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##
   89
         58.927104
                       -2.7418513
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##
   90
         53.574912
                       -2.8773722
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   91
           48.22272
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         42.870528
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   92
                       -3.1673400
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   93
         37.518336
                       -3.3224084
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##
   94
         32.166144
                       -3.4846325
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   95
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## 10		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 11		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 12		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 13		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 14		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
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## 19		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 20		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
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## 25		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 26		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 27		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 28		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 29		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 30		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 31		0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
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## 34	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 35	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 36	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 37	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 38	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 39	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 40	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 41	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 42	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 43	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 44	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 45	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 46	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 47	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 48	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 49	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 50	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 51	0.0000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 52	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 53	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 54	0.0000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 55	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 56	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 57	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 58	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 59	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00
## 60	0.00000000	0	0	0	0	0	0	0 0.00000000 0.0000000 0.000000e+00

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## 61
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##	14	0	0	0	0	0	0
##	15	0	0	0	0	0	0
##	16	0	0	0	0	0	0
##	17	0	0	0	0	0	0
##	18	0	0	0	0	0	0
##	19	0	0	0	0	0	0
##	20	0	0	0	0	0	0
##	21	0	0	0	0	0	0
##	22	0	0	0	0	0	0
##	23	0	0	0	0	0	0
##	24	0	0	0	0	0	0
##	25	0	0	0	0	0	0
##	26	0	0	0	0	0	0
##	27	0	0	0	0	0	0
##	28	0	0	0	0	0	0
##	29	0	0	0	0	0	0
##	30	0	0	0	0	0	0
##	31	0	0	0	0	0	0
##	32	0	0	0	0	0	0
##	33	0	0	0	0	0	0
##	34	0	0	0	0	0	0
##	35 36	0	0	0	0	0	0
##	36 37	0	0	0	0	0	0
##	38	0	0	0	0	0	0
##	39	0	0	0	0	0	0
##	40	0	0	0	0	0	0
##	41	0	0	0	0	0	0
##	42	0	0	0	0	0	0
##	43	0	0	0	0	0	0
##	44	0	0	0	0	0	0
##	45	0	0	0	0	0	0
##	46	0	0	0	0	0	0
##	47	0	0	0	0	0	0
##	48	0	0	0	0	0	0
##	49	0	0	0	0	0	0
##	50	0	0	0	0	0	0
##	51	0	0	0	0	0	0
##	52	0	0	0	0	0	0
##	53	0	0	0	0	0	0
##	54	0	0	0	0	0	0
##	55	0	0	0	0	0	0
##	56	0	0	0	0	0	0
##	57	0	0	0	0	0	0
##	58	0	0	0	0	0	0
##	59	0	0	0	0	0	0
##	60	0	0	0	0	0	0
##	61	0	0	0	0	0	0
##	62	0	0	0	0	0	0
##	63 64	0	0	0	0	0	0
## ##	64 65	0	0	0	0	0	0
##	66	0	0	0	0	0	0
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## 71
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## 76
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## 98
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## 99
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                              0
## 100
         0
# True estimates from GLM
\#as.vector(glm(y \sim X[ , -1], family = binomial) \$coefficients)
# True estimates from GLMNET
fit <- glmnet(X, y, family = "binomial", standardize = FALSE, lambda = lambda_seq, thresh = 1e-10)
fit_result <- fit$beta %>% as.matrix() %>% t() %>% data.frame() %>% `rownames<-`(NULL)</pre>
for (i in 1:ncol(fit_result)) {
  colnames(fit_result)[i] <- paste0("X",i)</pre>
}
fit_result %>% mutate(lambda = fit$lambda %>% round(digits = 6)) %>% relocate(lambda)
##
           lambda X1 X2 X3 X4
                                         X5 X6 X7 X8 X9 X10 X11 X12 X13 X14
## 1
                                0.00000000
       529.920000 0
                       0
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## 2
       524.567808
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## 3
       519.215616 0
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## 4
       513.863424 0
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                                0.00000000
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## 5
       508.511232 0 0 0 0 0.00000000
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68

##	6	503.159040	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	7	497.806848	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	8	492.454656	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	9	487.102464	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	10	481.750272	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	11	476.398080	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	12	471.045888	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	13	465.693696	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	14	460.341504	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	15	454.989312	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	16	449.637120	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	17	444.284928	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	18	438.932736	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	19	433.580544	0	0	0	0	0.0000000	0	0	0	0	0	0	0	0	0
##	20	428.228352	0	0	0	0	0.0000000	0	0	0	0	0	0	0	0	0
##	21	422.876160	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	22	417.523968	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	23	412.171776	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	24	406.819584	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	25 26	401.467392	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	26 27	396.115200 390.763008	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	28	385.410816	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	29	380.058624	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	30	374.706432	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	31	369.354240	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	32	364.002048	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	33	358.649856	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	34	353.297664	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	35	347.945472	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	36	342.593280	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	37	337.241088	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	38	331.888896	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	39	326.536704	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	40	321.184512	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	41	315.832320	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	42	310.480128	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	43	305.127936	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	44	299.775744	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	45	294.423552	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	46	289.071360	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	47	283.719168	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	48	278.366976	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	49	273.014784	0	0	0	0	0.0000000	0	0	0	0	0	0	0	0	0
##	50	267.662592	0	0	0	0	0.0000000	0	0	0	0	0	0	0	0	0
##	51	262.310400	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	52	256.958208	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	53	251.606016	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	54	246.253824	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	55 56	240.901632	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	56 57	235.549440	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	57 58	230.197248	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	58 50	224.845056	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0
##	59	219.492864	0	0	0	0	0.00000000	0	0	0	0	0	0	0	0	0

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## 60
        214.140672
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##
   61
        208.788480
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   62
        203.436288
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##
   63
        198.084096
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##
   64
        192.731904
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##
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        182.027520
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##
   67
        176.675328
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##
   68
        171.323136
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##
   69
        165.970944
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##
   70
        160.618752
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##
   71
        155.266560
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##
   72
        149.914368
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   73
        144.562176
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        139.209984
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   75
        133.857792
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   76
        128.505600
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        123.153408
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##
   77
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   78
        117.801216
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##
   79
        112.449024
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##
   80
        107.096832
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        101.744640
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##
   82
         96.392448
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##
   83
         91.040256
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##
   84
         85.688064
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##
   85
         80.335872
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##
   86
         74.983680
                                     0.0000000
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##
   87
         69.631488
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##
   88
         64.279296
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                                     0.0000000
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##
   89
         58.927104
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##
   90
         53.574912
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##
   91
         48.222720
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##
   92
         42.870528
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##
   93
         37.518336
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   94
         32.166144
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   95
         26.813952
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   96
         21.461760
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##
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         10.757376
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##
   99
           5.405184
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##
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##
               X15 X16
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## 13
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##	22	0	0	0	0	0
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##	27	0	0	0	0	0
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## ##	30	0	0	0	0	0
##	31 32	0	0	0	0	0
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