P8160 - Breast Cancer Data: To lasso or to not lasso

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Motivation

Data

Correlation (oh no)

Remaining Variables

Talk about test and train split

Full Model (Newton-Raphson)

All the math

Full Model (Newton-Raphson)

probs some more math

Optimal Model (Logistic LASSO)

also going to be some math

Optimal Model (Logistic LASSO)

more math

5-fold Cross Validation

Cross Validation Results

Best λ

Coefficient Comparison

AUC

Discussion