Matlab implementation of LASSO, LARS, the elastic net and SPCA - DTU Orbit
(19/02/2019)

Matlab implementation of LASSO, LARS, the elastic net and SPCA
There are a number of interesting variable selection methods available beside the regular forward selection and stepwise
selection methods. Such approaches include LASSO (Least Absolute Shrinkage and Selection Operator), least angle
regression (LARS) and elastic net (LARS-EN) regression. There also exists a method for calculating principal components
with sparse loadings. This software package contains Matlab implementations of these functions. The standard
implementations of these functions are available as add-on packages in S-Plus and R.

General information
State: Published
Organisations: Image Analysis and Computer Graphics, Department of Informatics and Mathematical Modeling
Contributors: Sjöstrand, K.
Publication date: 2005
Keywords: Variable selection, Sparse, LASSO, LARS, Sparsity, SPCA, Matlab, Elastic Net
Electronic versions:
imm3897.zip
URLs:
http://www2.imm.dtu.dk/pubdb/p.php?3897

Bibliographical note
Version 2.0
Source: orbit
Source-ID: 201182
Research output: Research - peer-review › Computer programme – Annual report year: 2005