Matlab implementation of LASSO, LARS, the elastic net and SPCA - DTU Orbit
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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.

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