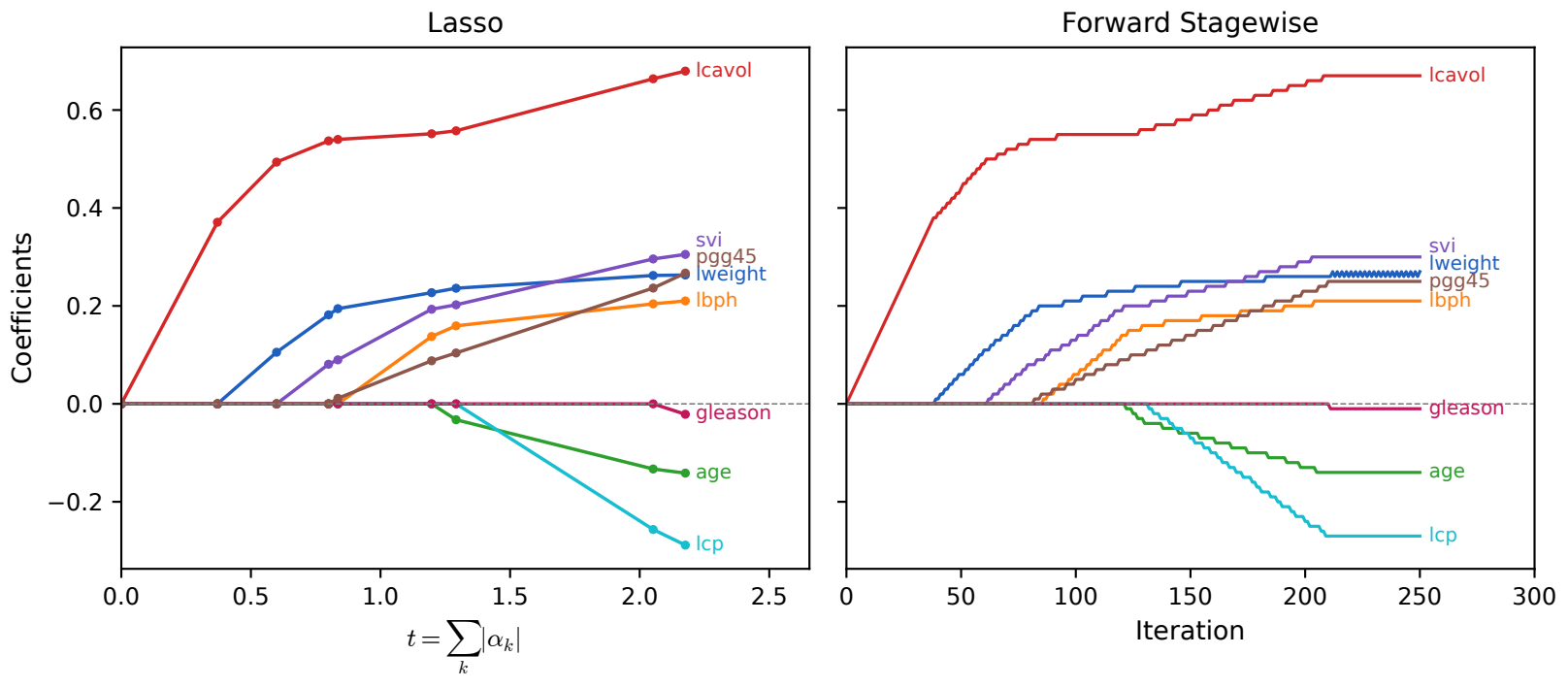

Lasso
Forward Stagewise
Coefficients
0.6
0.4
0.2
0.0
−0.2
0.0
0.5
1.0
1.5
2.0
2.5
$t = \sum_k |\alpha_k|$
0
50
100
150
200
250
300
Iteration
lcavol
svi
pgg45
lweight
lbph
gleason
age
lcp