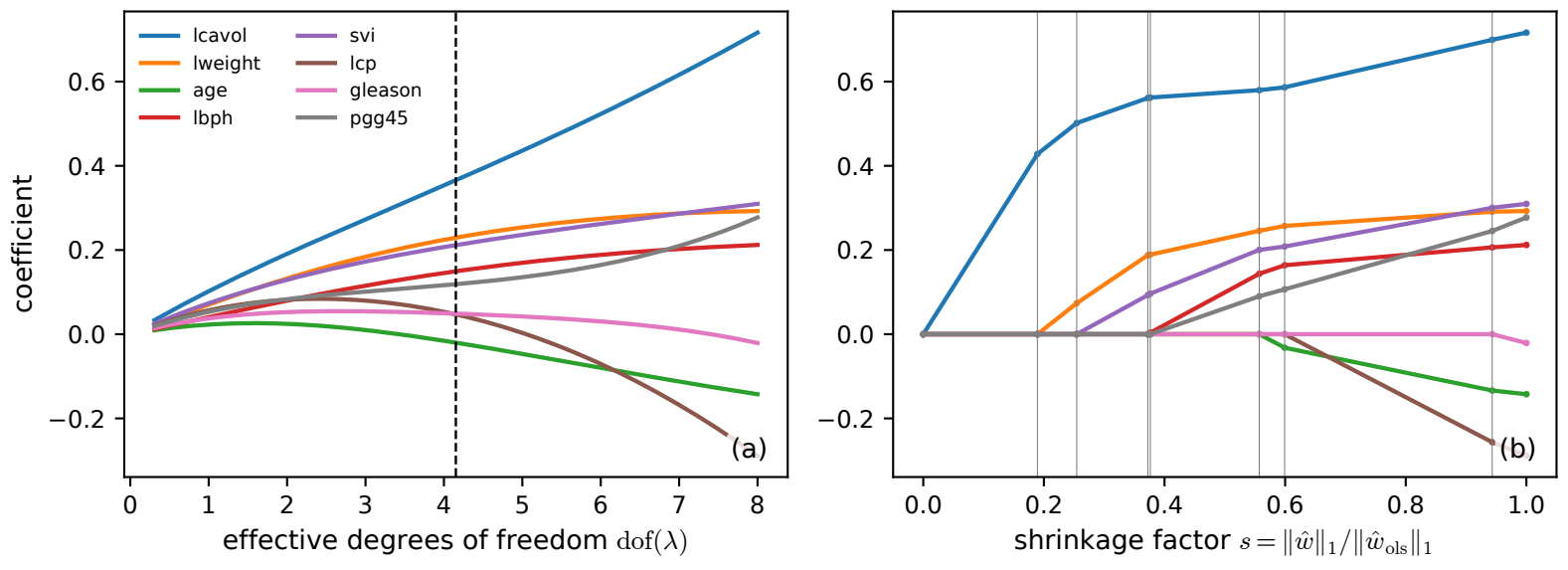

lcavol
lweight
age
lbph
svi
lcp
gleason
pgg45
coefficient
0.6
0.4
0.2
0.0
−0.2
0
1
2
3
4
5
6
7
8
effective degrees of freedom dof(λ)
(a)
(b)
0.0
0.2
0.4
0.6
0.8
1.0
shrinkage factor $s = \|\hat{w}\|_1 / \|\hat{w}_{\text{ols}}\|_1$