

R-Package `lassogrp` for the group lasso method

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Abstract

The lasso is a well known method for automatic model selection in regression. This package is an extension of the `grplasso` package based on the PhD thesis of Lukas Meier. It includes more user-oriented wrapper functions.

This vignette waits to be written.

1 Introduction

This is the end of the story for the time being. I hope that you will get into using `regr0` and have good success with your data analyses. Feedback is highly appreciated.

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