

R-Package `lassogrp` for the group lasso method

Werner A. Stahel, ETH Zurich

May 11, 2020

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.

Werner Stahel, `stahel` at `stat.math.ethz.ch`