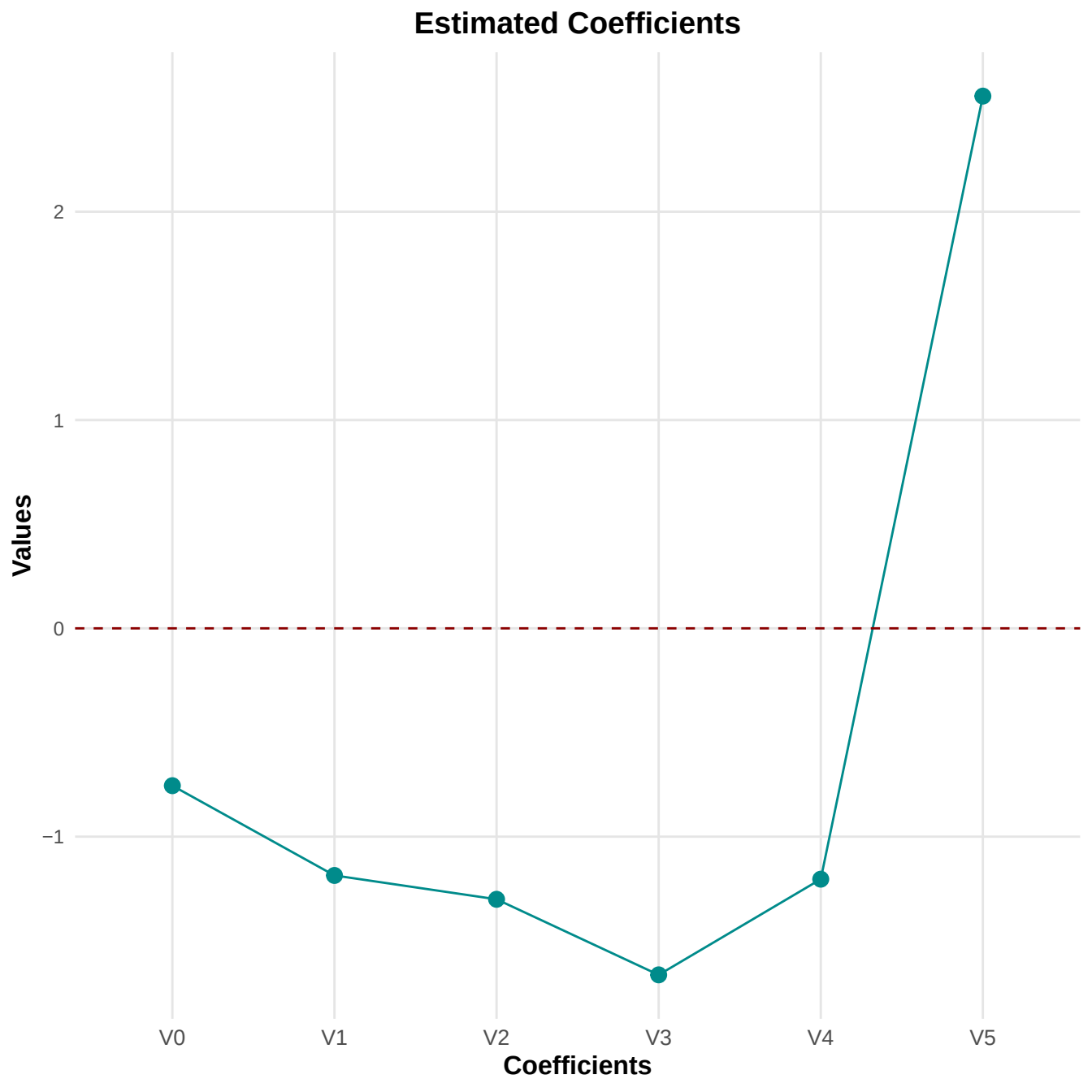
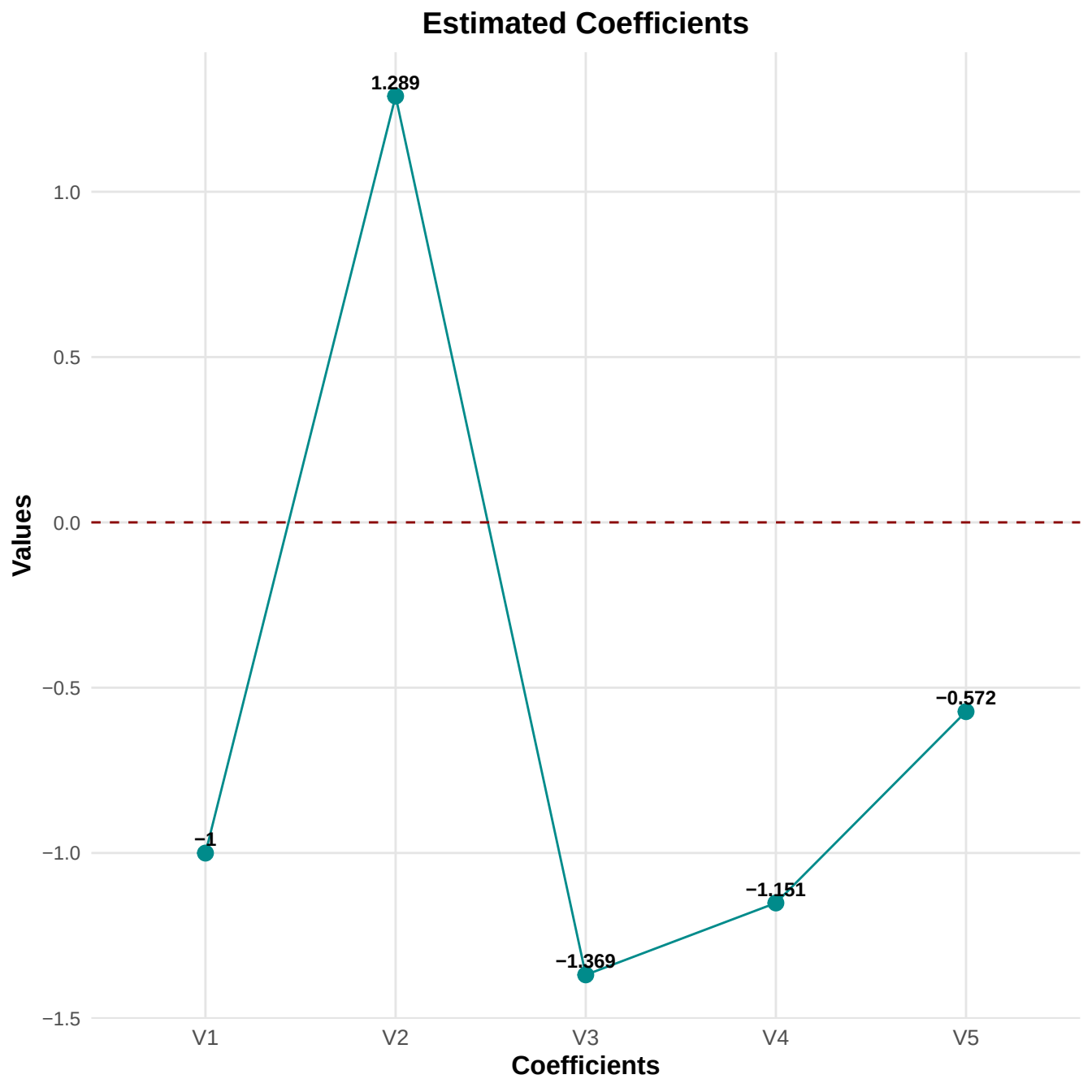
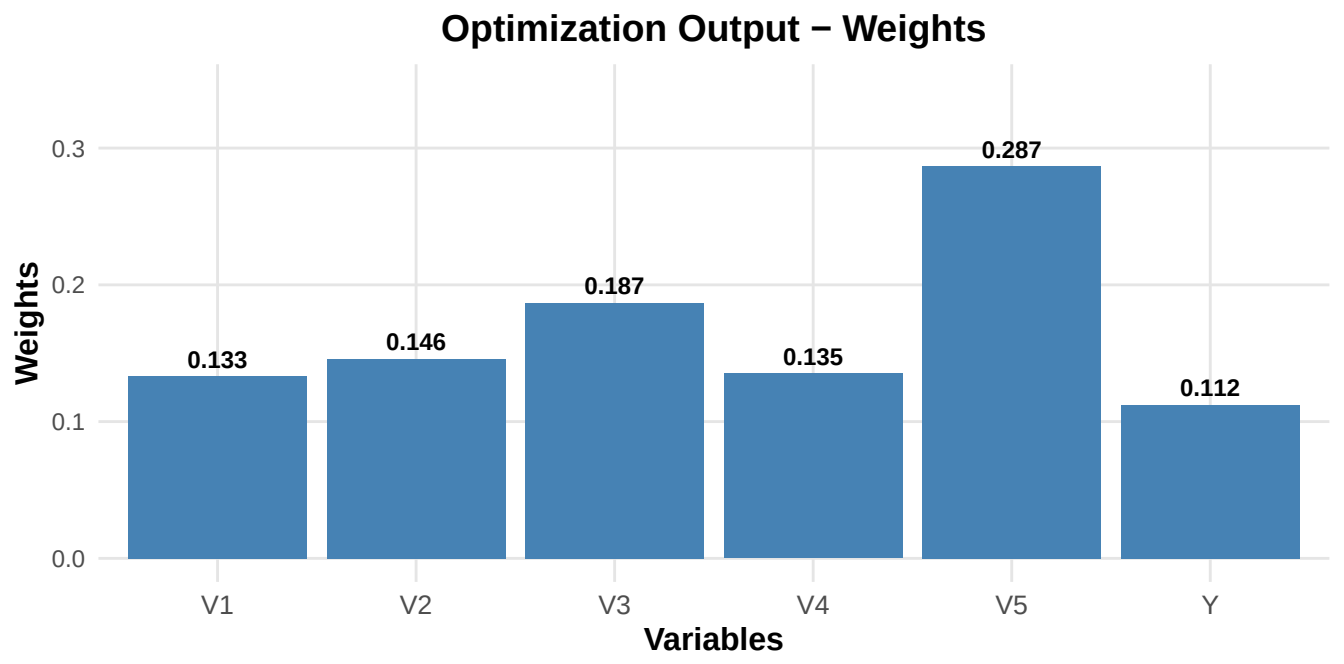
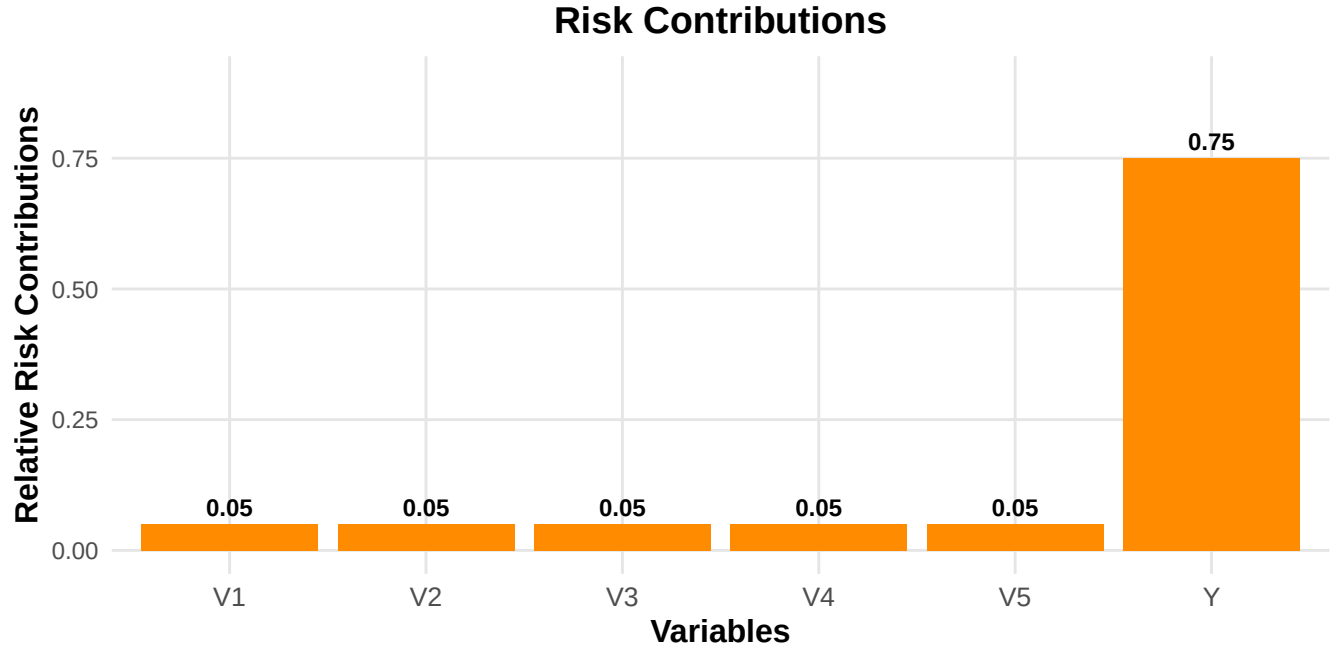
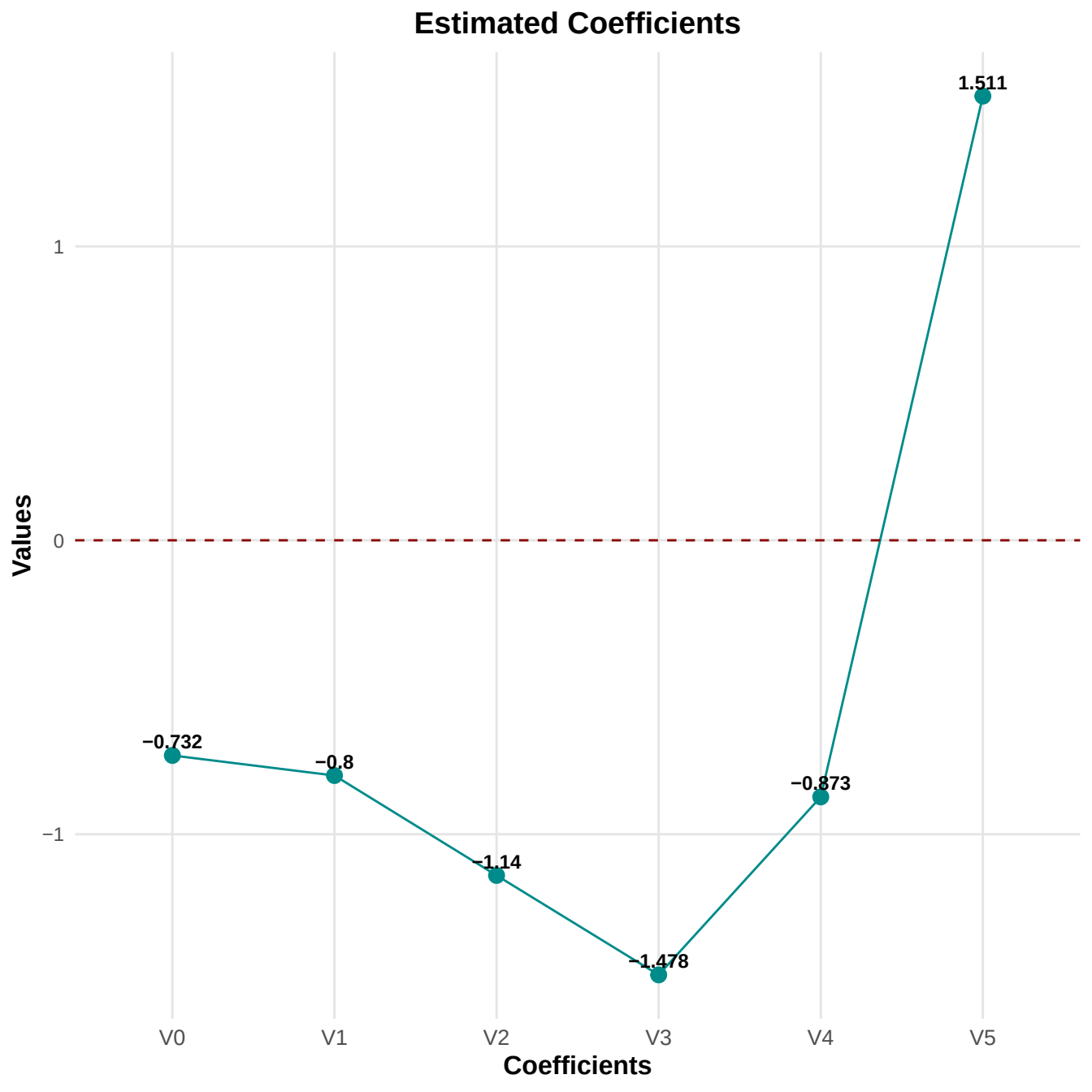
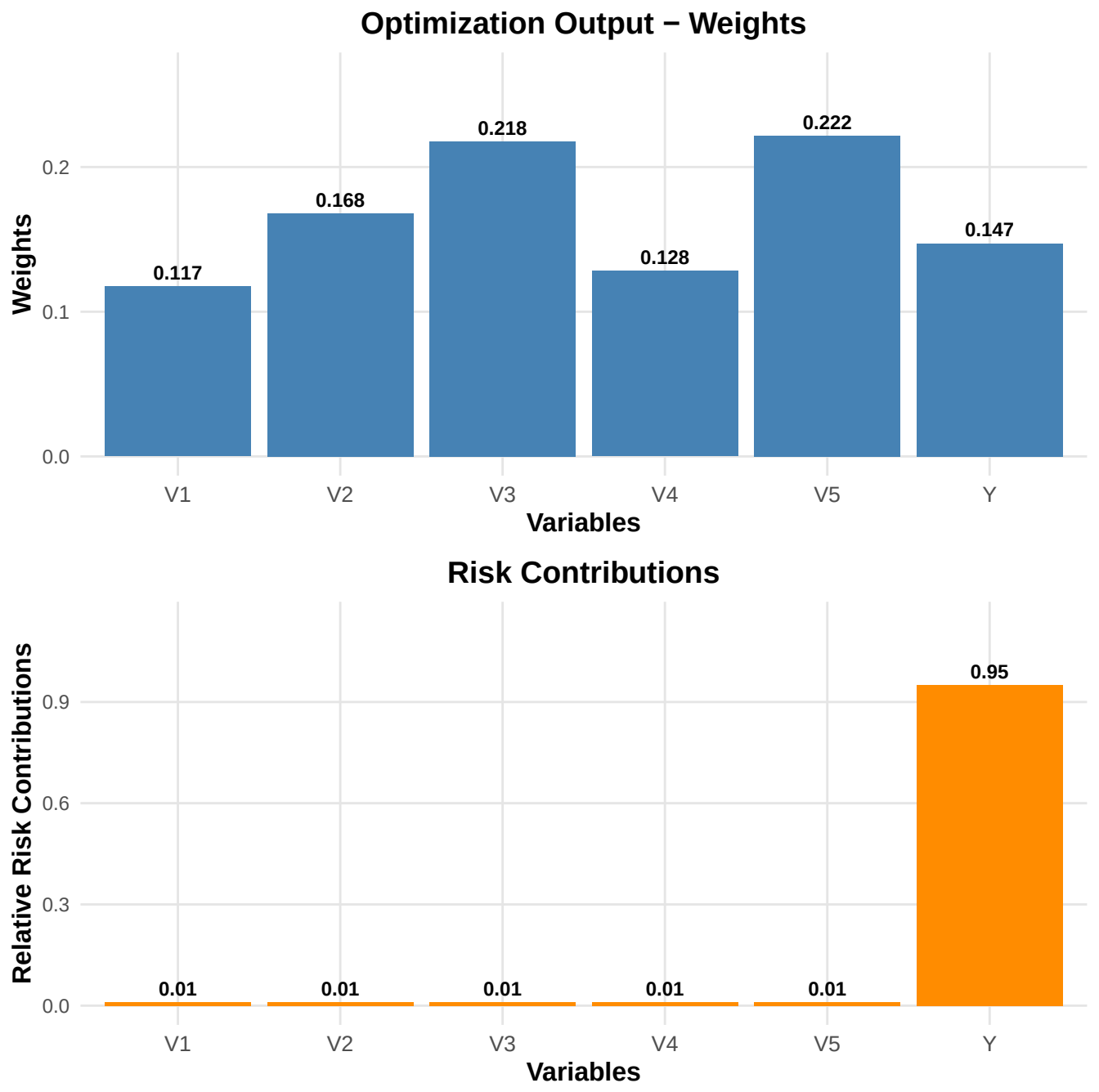

Estimated Coefficients
Values
2
1
0
−1
V0
V1
V2
V3
V4
V5
Coefficients

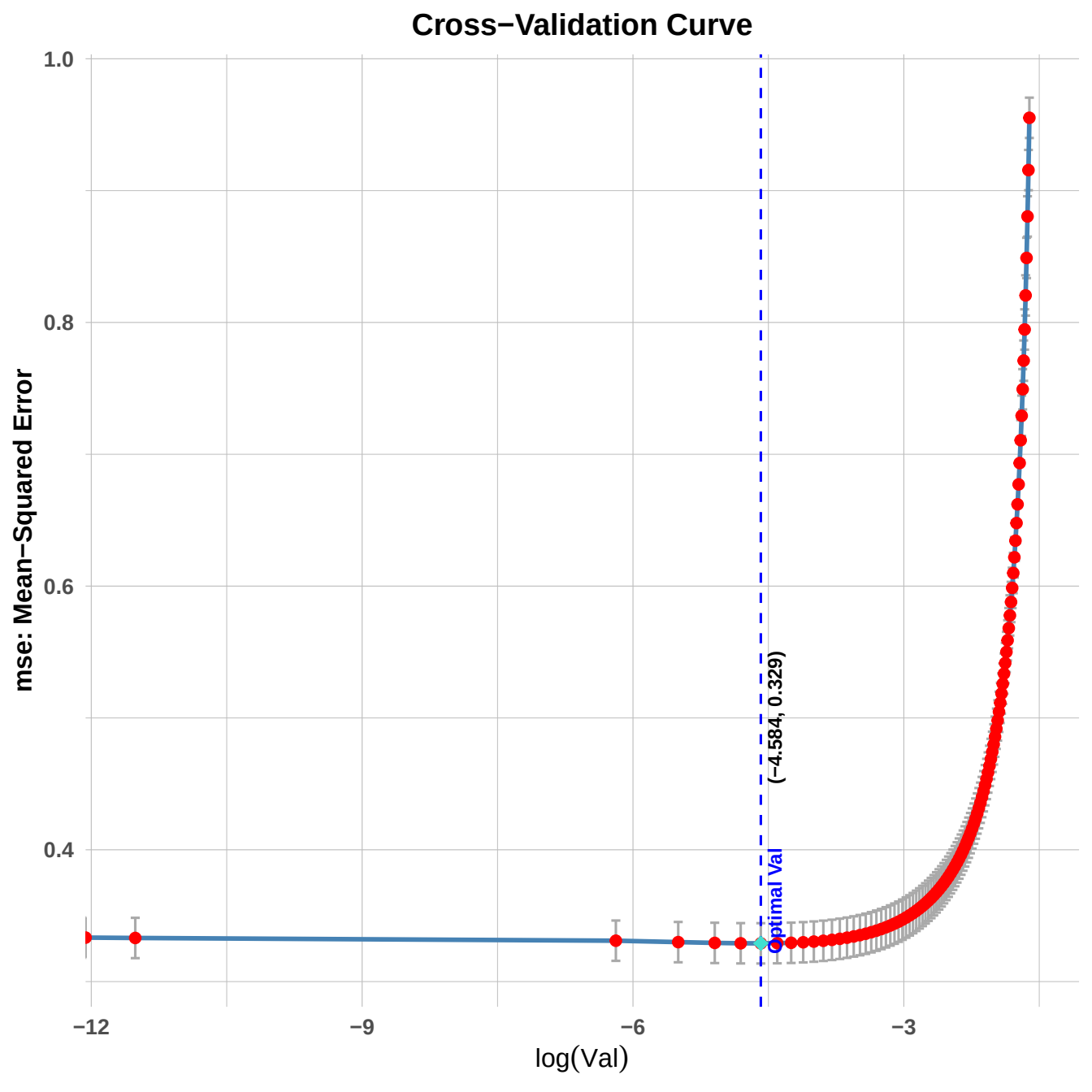

Estimated Coefficients
1.289
−1
−1.369
−1.151
−0.572
1.0
0.5
0.0
−0.5
−1.0
−1.5
Values
V1
V2
V3
V4
V5
Coefficients

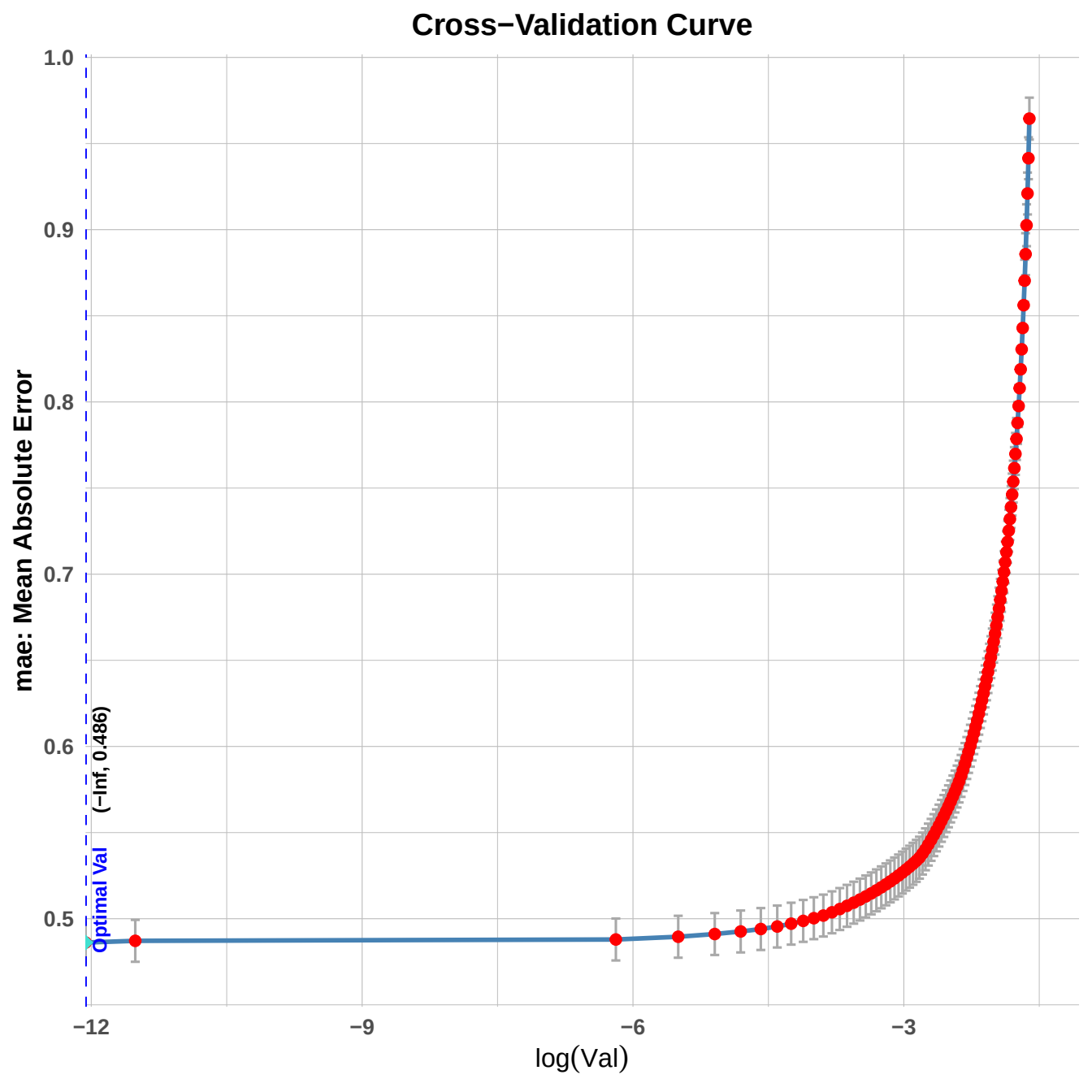

Optimization Output − Weights
Weights
0.0
0.1
0.2
0.3
0.133
0.146
0.187
0.135
0.287
0.112
V1
V2
V3
V4
V5
Y
Variables

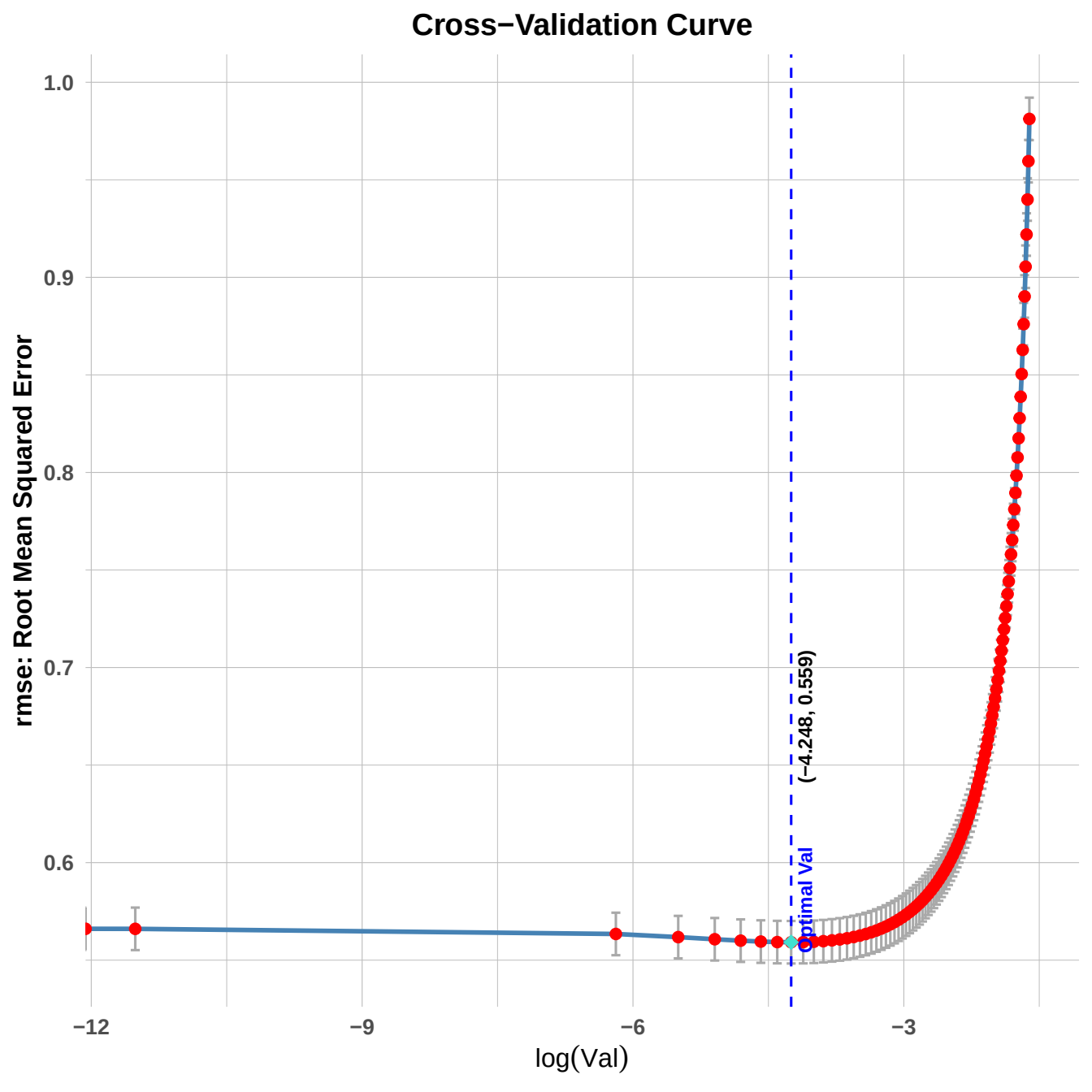

Risk Contributions
Relative Risk Contributions
0.00
0.25
0.50
0.75
0.05
0.05
0.05
0.05
0.05
0.75
V1
V2
V3
V4
V5
Y
Variables

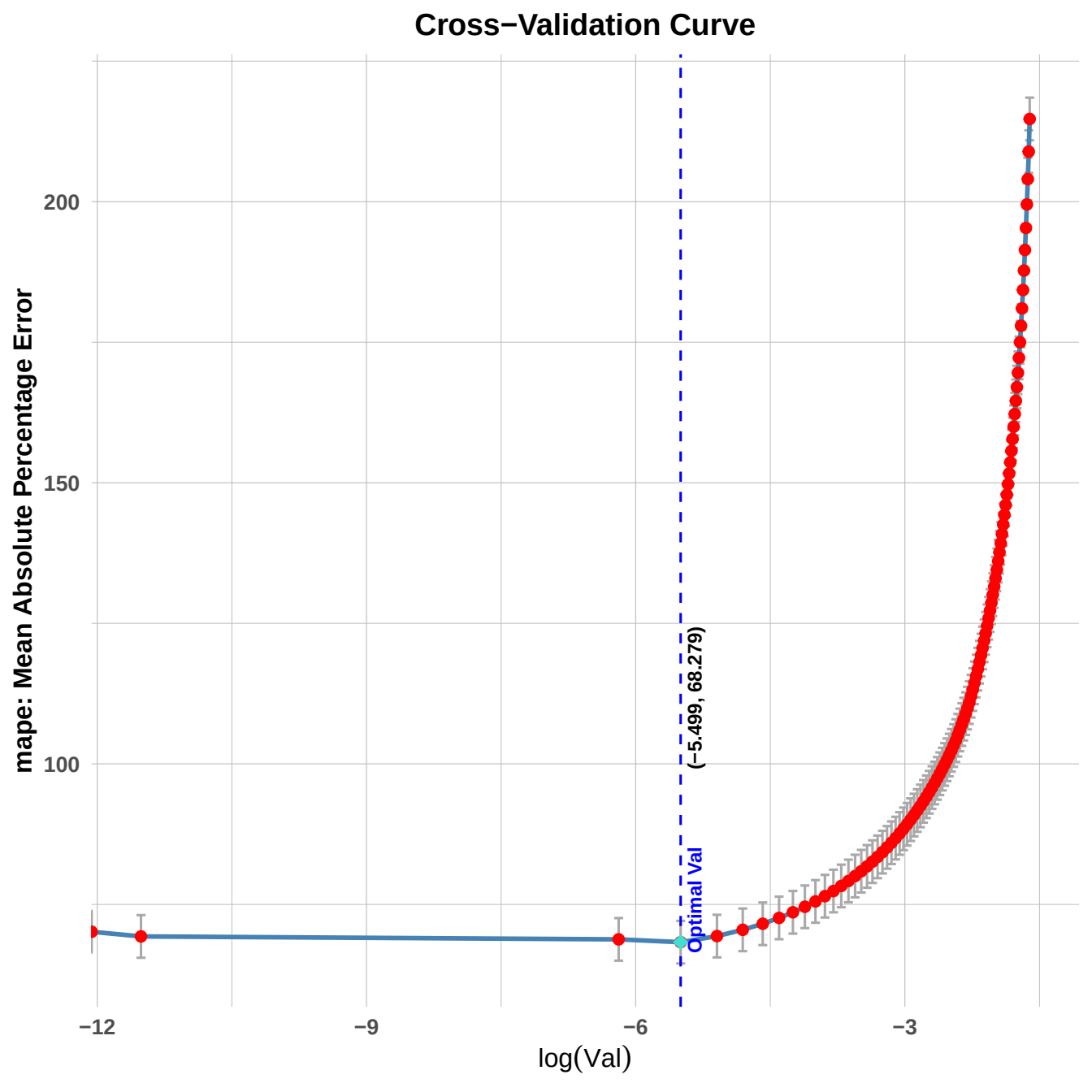

Estimated Coefficients
1.511
1
0
−1
Values
−0.732
−0.8
−1.14
−1.478
−0.873
V0
V1
V2
V3
V4
V5
Coefficients

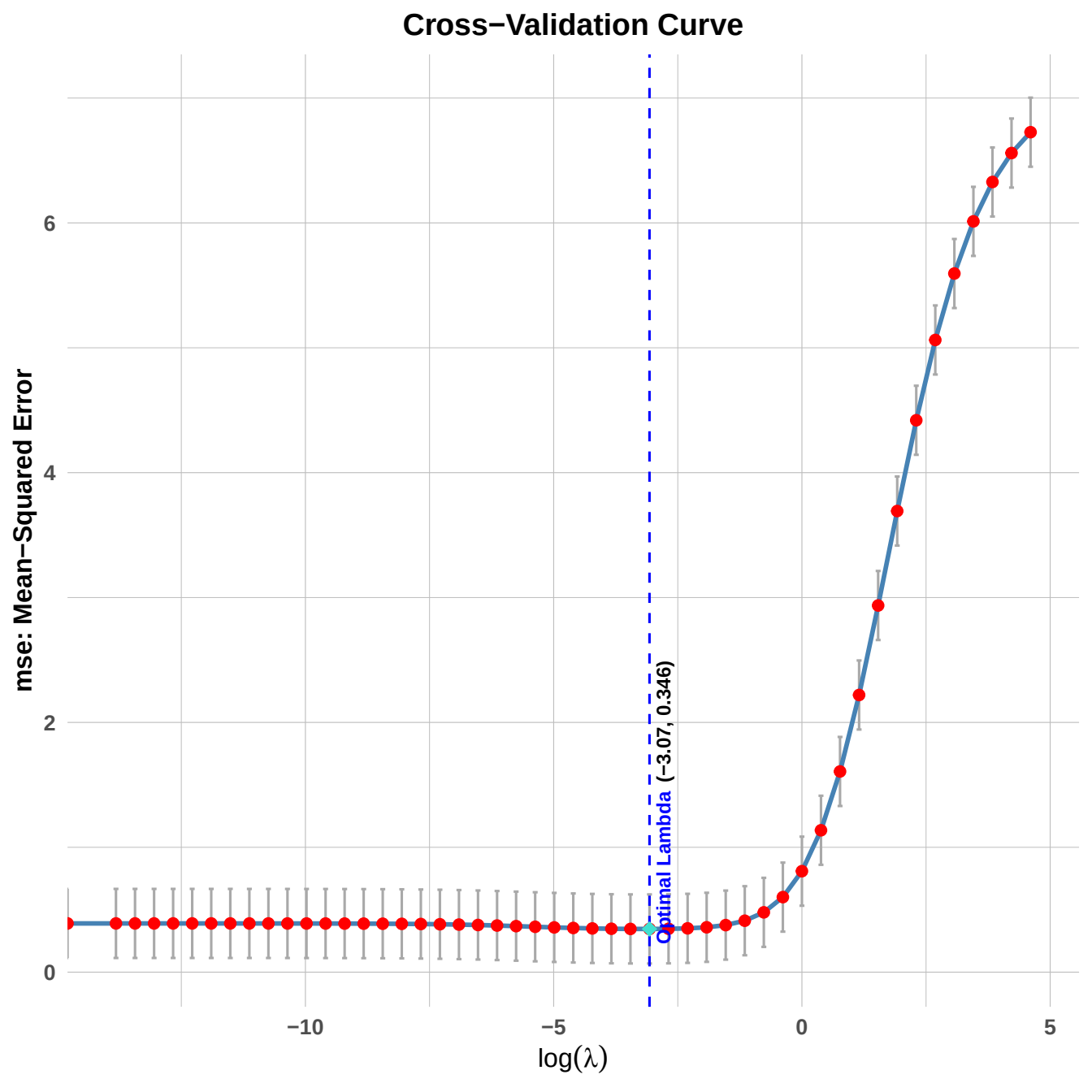

Optimization Output − Weights
Weights
0.0
0.1
0.2
0.117
0.168
0.218
0.128
0.222
0.147
V1
V2
V3
V4
V5
Y
Variables
Risk Contributions
Relative Risk Contributions
0.0
0.3
0.6
0.9
0.01
0.01
0.01
0.01
0.01
0.95
V1
V2
V3
V4
V5
Y
Variables

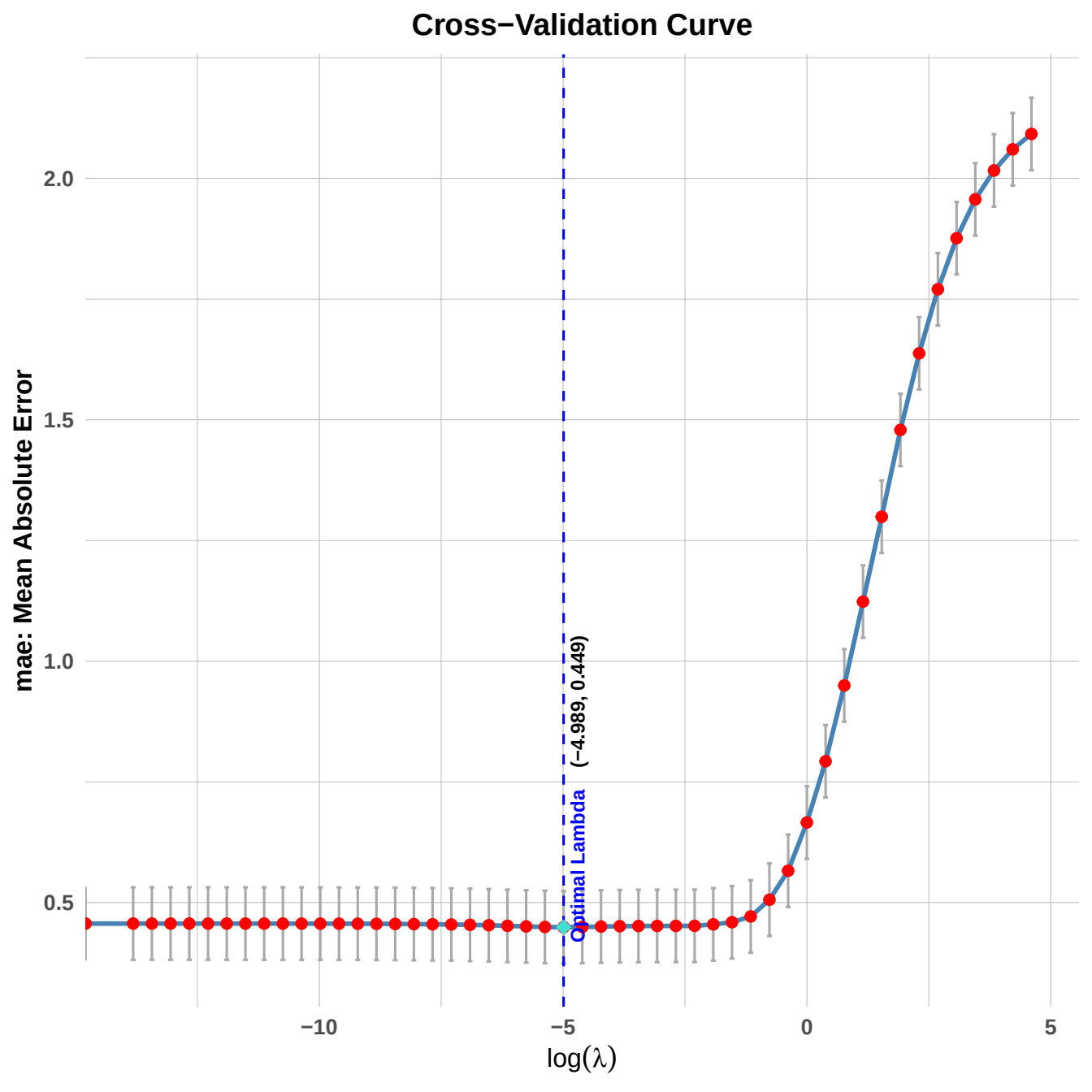

Cross−Validation Curve
1.0
0.8
0.6
0.4
mse: Mean−Squared Error
(−4.584, 0.329)
Optimal Val
−12
−9
−6
−3
log(Val)

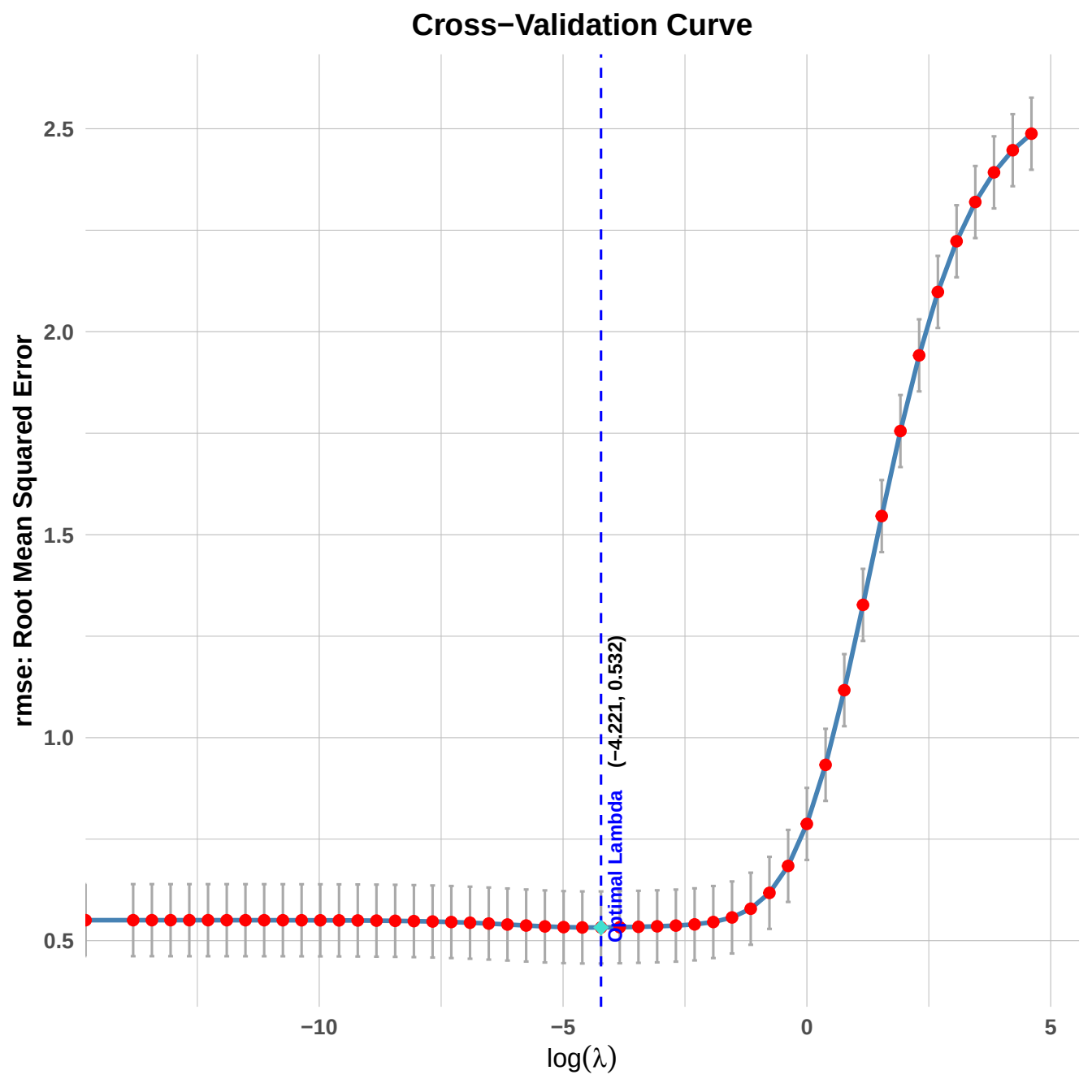

Cross−Validation Curve
mae: Mean Absolute Error
1.0
0.9
0.8
0.7
0.6
0.5
(−Inf, 0.486)
Optimal Val
−12
−9
−6
−3
log(Val)

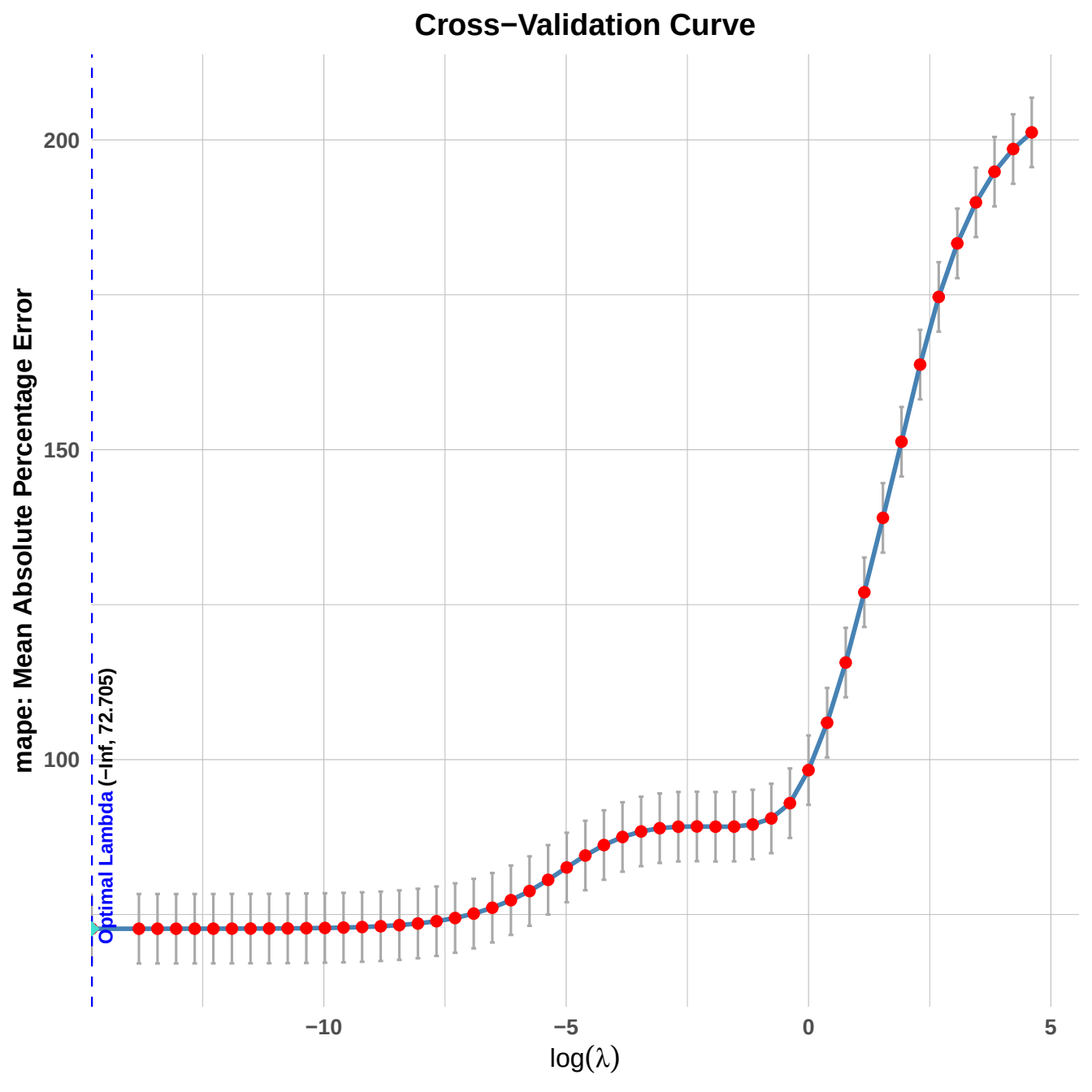

Cross−Validation Curve
rmse: Root Mean Squared Error
1.0
0.9
0.8
0.7
0.6
−12
−9
−6
−3
log(Val)
(−4.248, 0.559)
Optimal Val

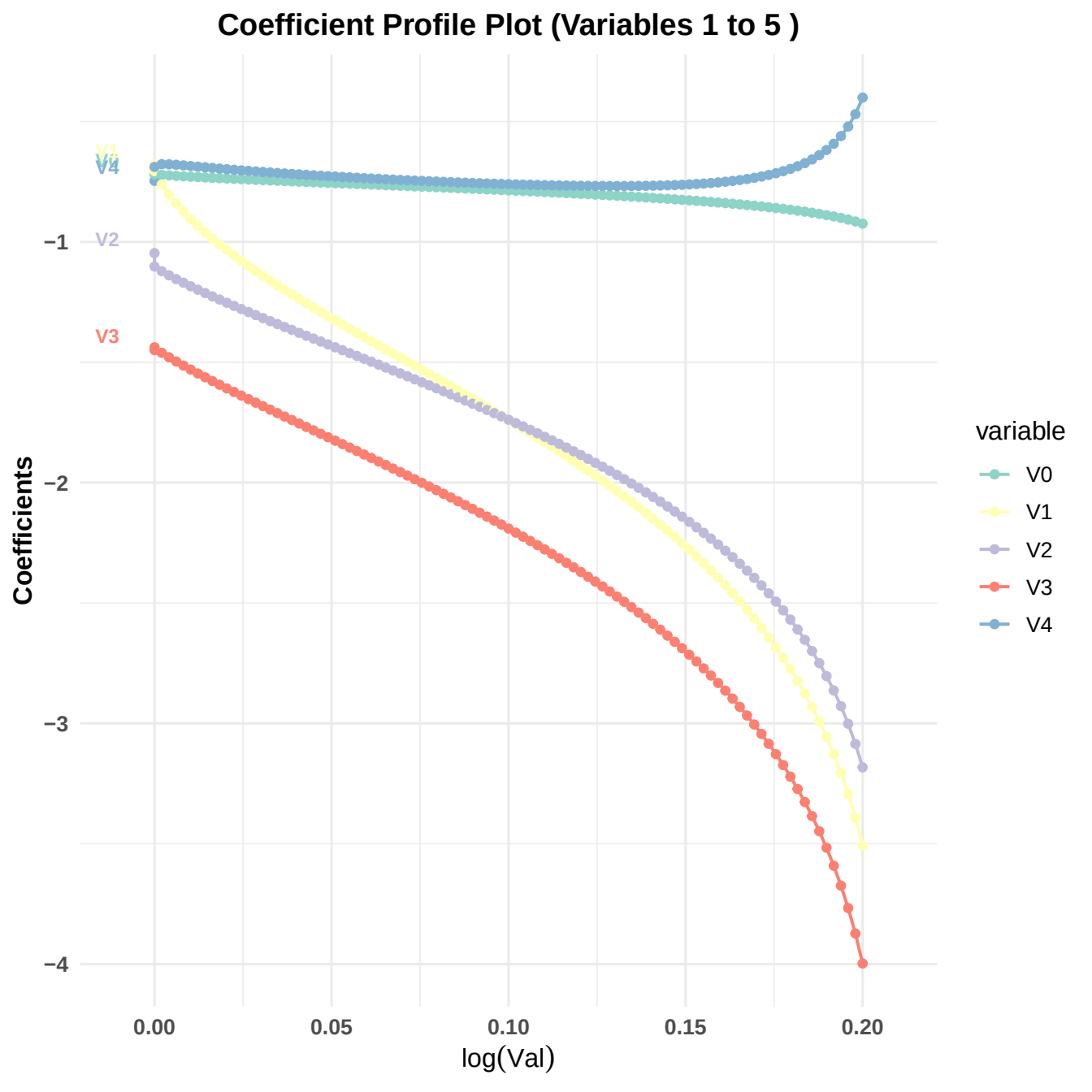

Cross−Validation Curve
mape: Mean Absolute Percentage Error
200
150
100
−12
−9
−6
−3
log(Val)
(−5.499, 68.279)
Optimal Val

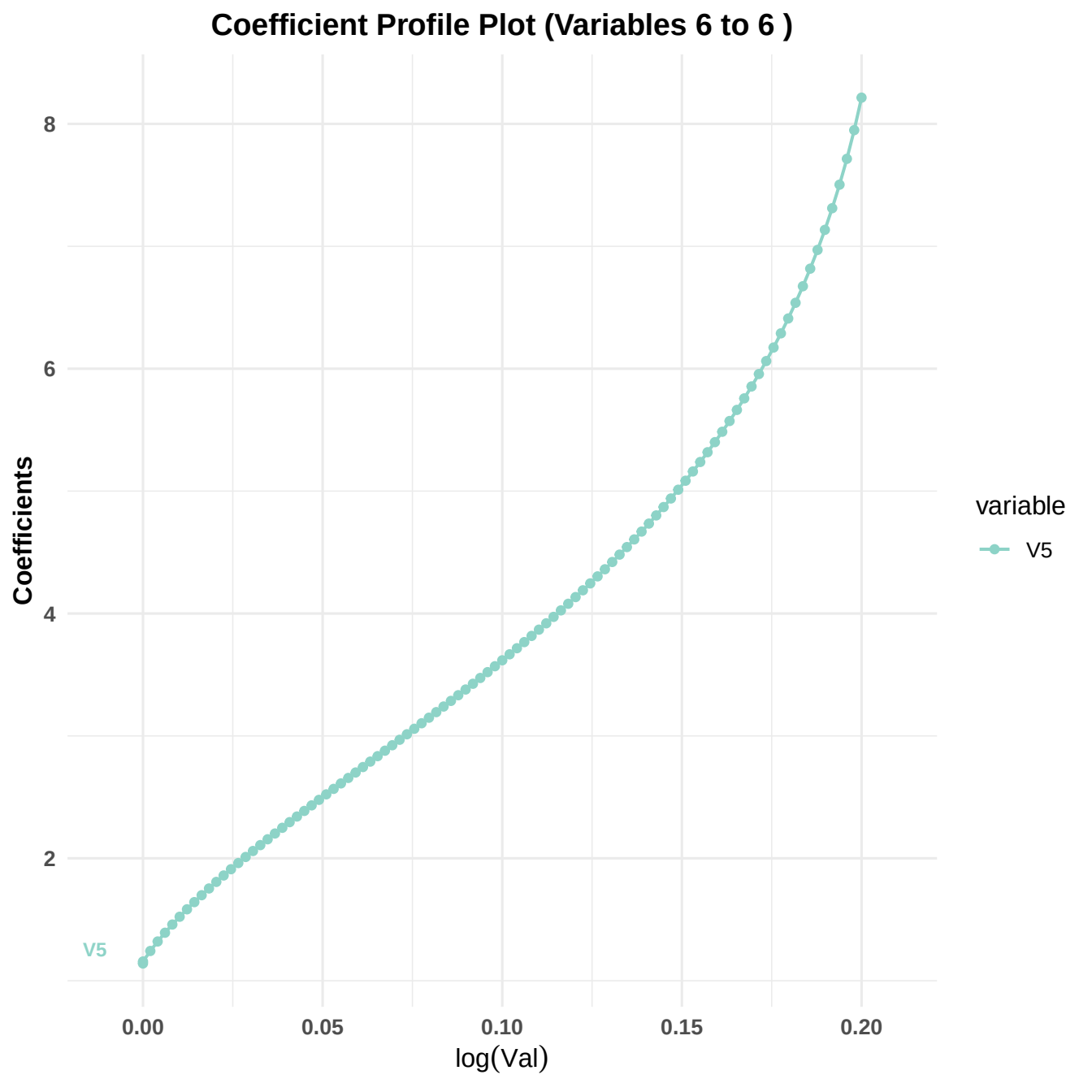

Cross−Validation Curve
mse: Mean−Squared Error
0
2
4
6
−10
−5
0
5
log(λ)
Optimal Lambda (−3.07, 0.346)

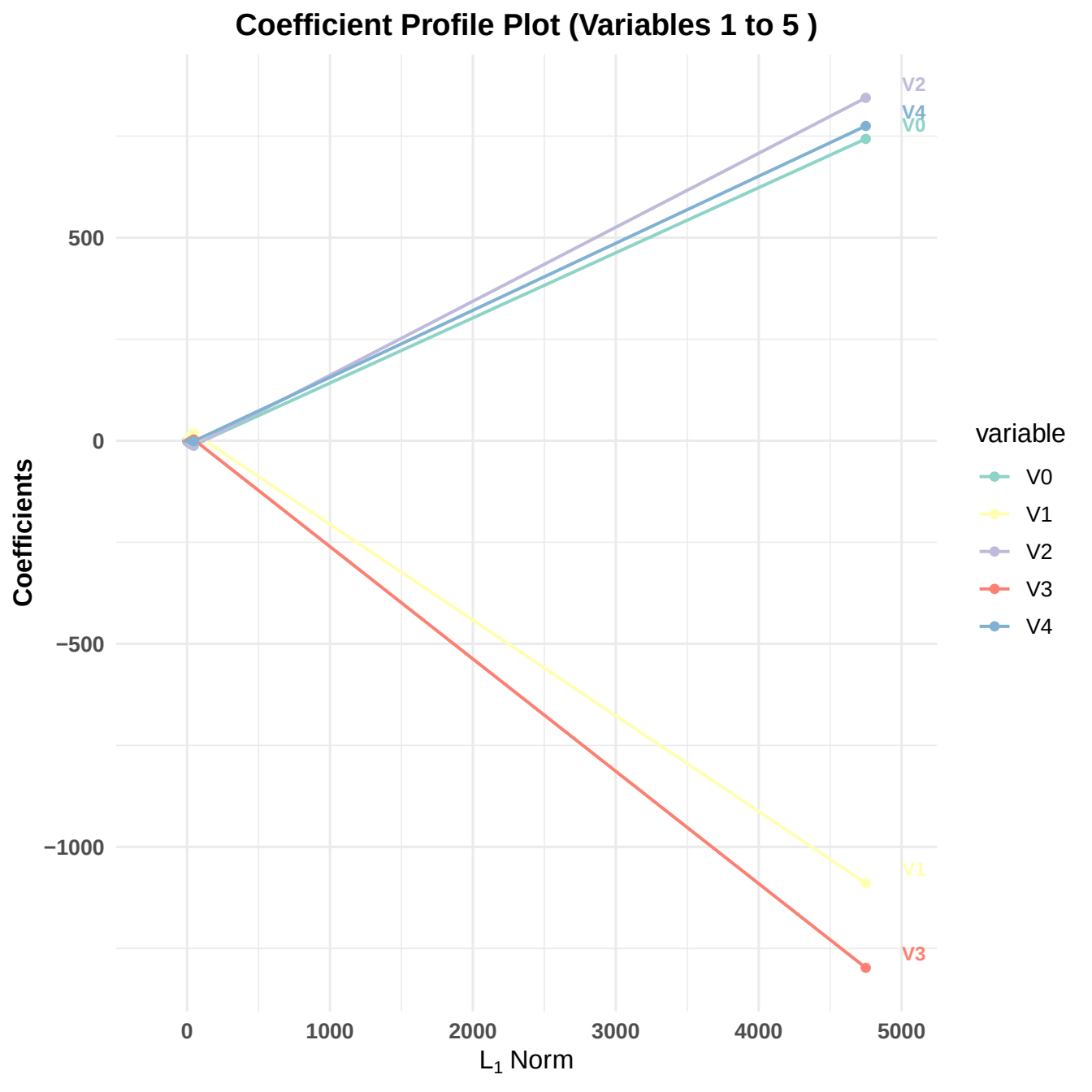

Cross−Validation Curve
mae: Mean Absolute Error
2.0
1.5
1.0
0.5
Optimal Lambda
(−4.989, 0.449)
−10
−5
0
5
log(λ)

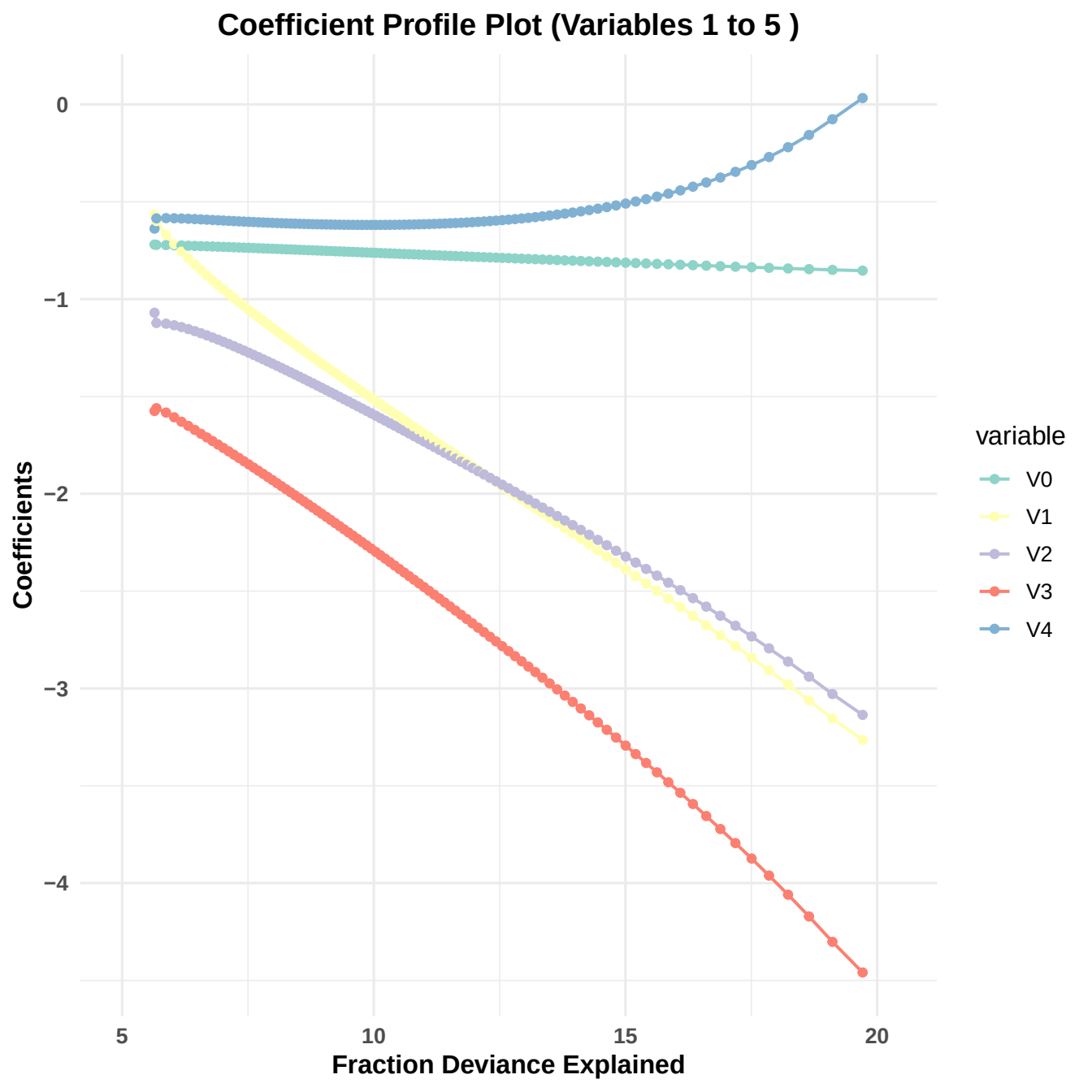

Cross−Validation Curve
rmse: Root Mean Squared Error
2.5
2.0
1.5
1.0
0.5
−10
−5
0
5
log(λ)
Optimal Lambda
(−4.221, 0.532)

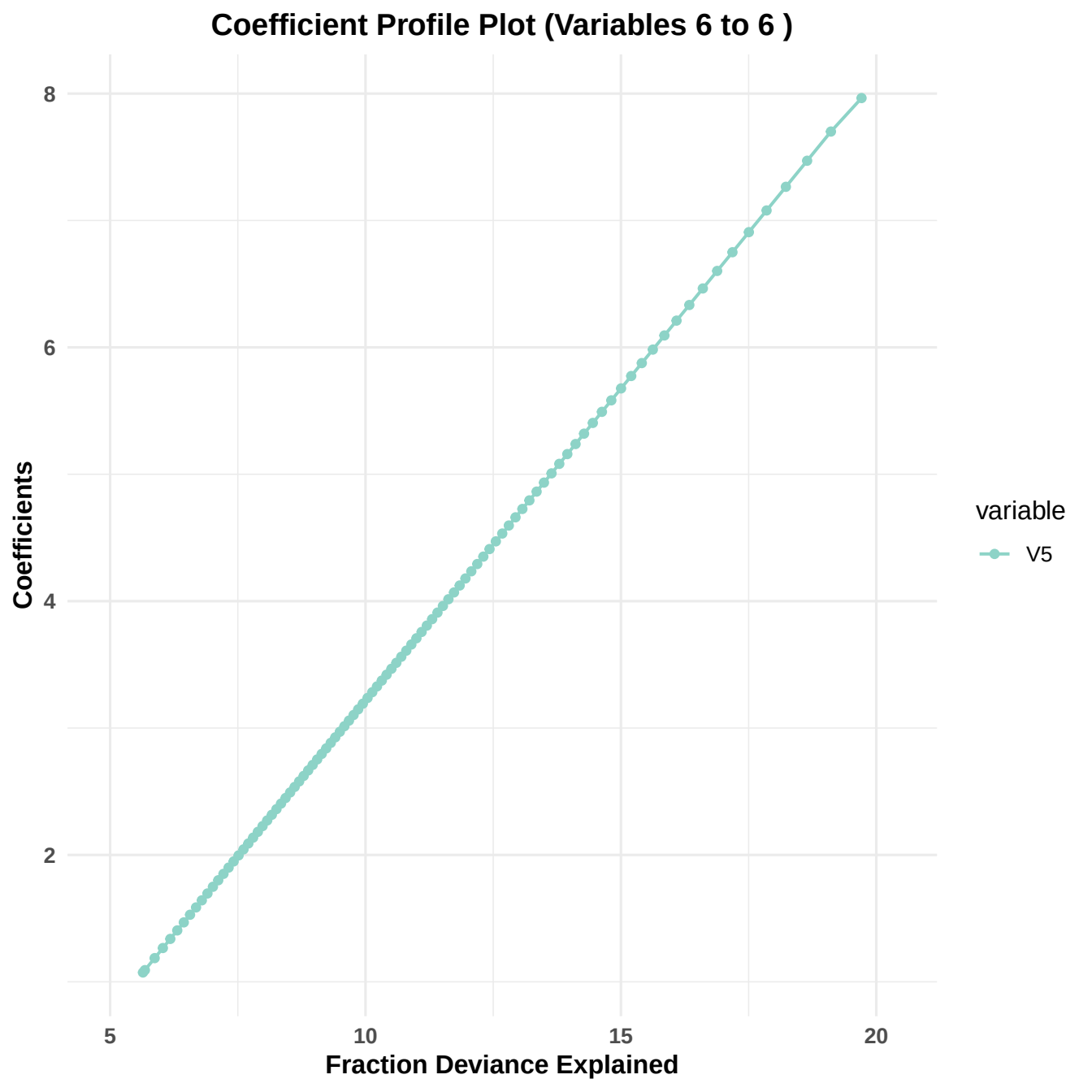

Cross−Validation Curve
mape: Mean Absolute Percentage Error
200
150
100
Optimal Lambda (−Inf, 72.705)
−10
−5
0
5
log(λ)

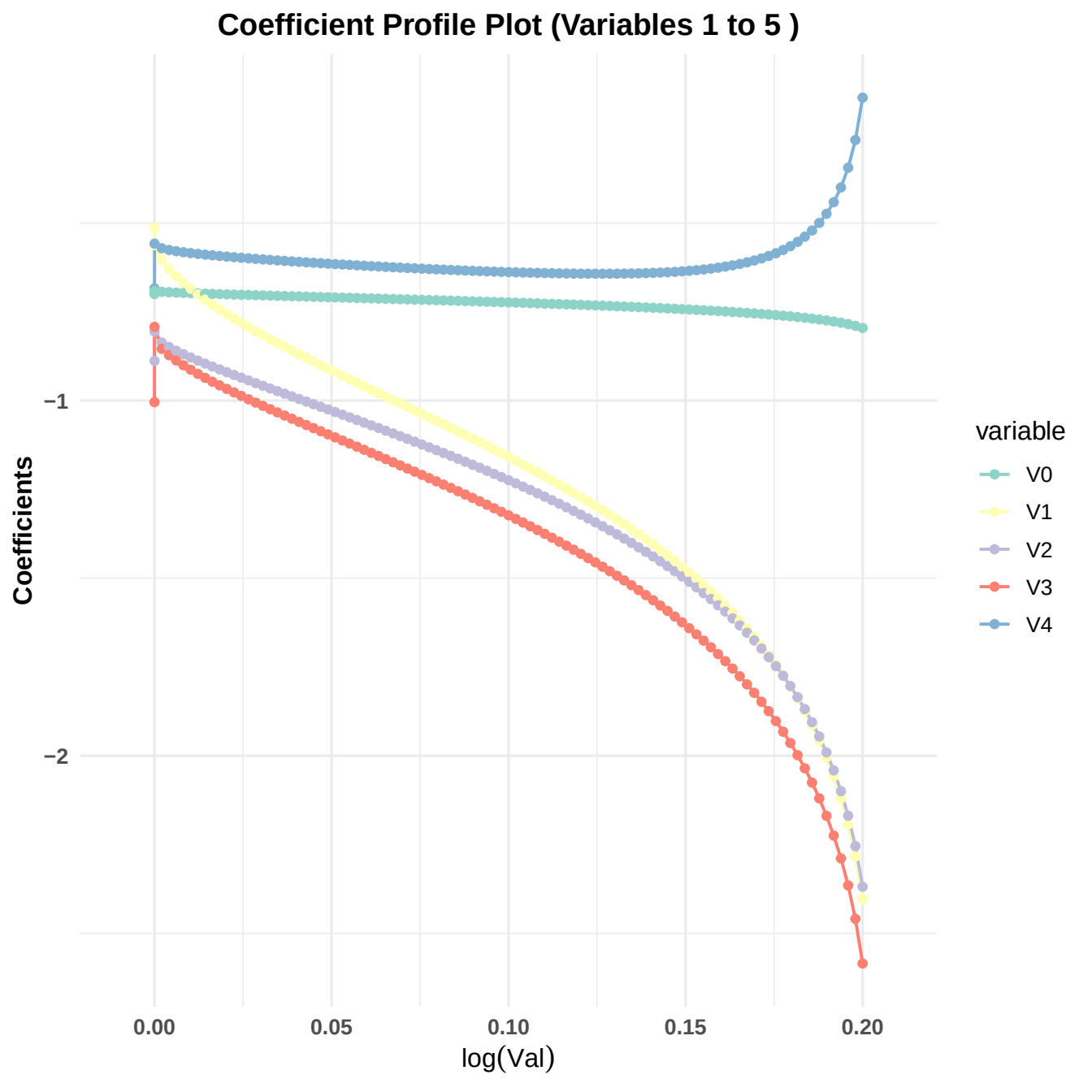

Coefficient Profile Plot (Variables 1 to 5)
Coefficients
log(Val)
0.00
0.05
0.10
0.15
0.20
−1
−2
−3
−4
V1
V4
V2
V3
variable
V0
V1
V2
V3
V4

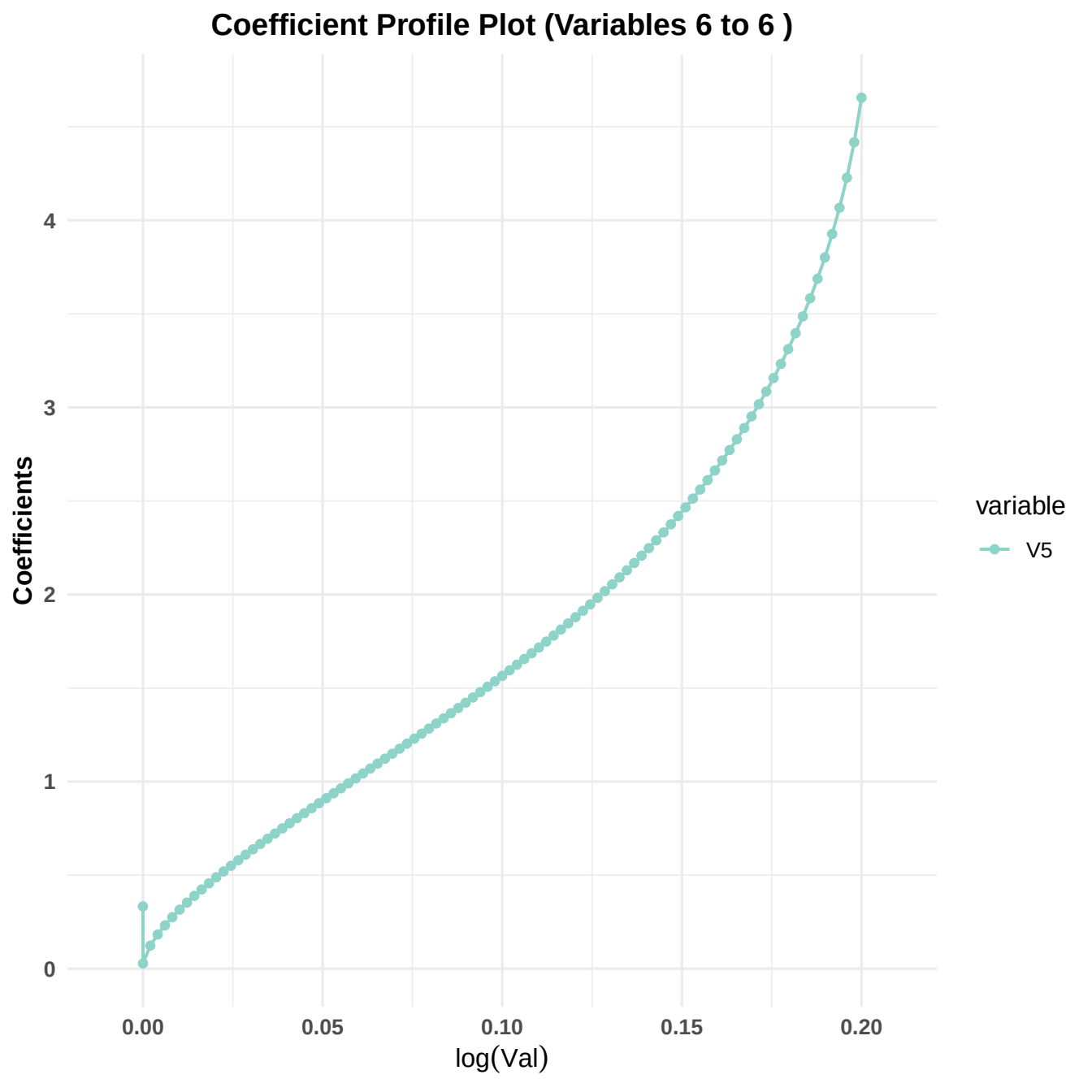

Coefficient Profile Plot (Variables 6 to 6)
Coefficients
8
6
4
2
V5
0.00
0.05
0.10
0.15
0.20
log(Val)
variable
V5

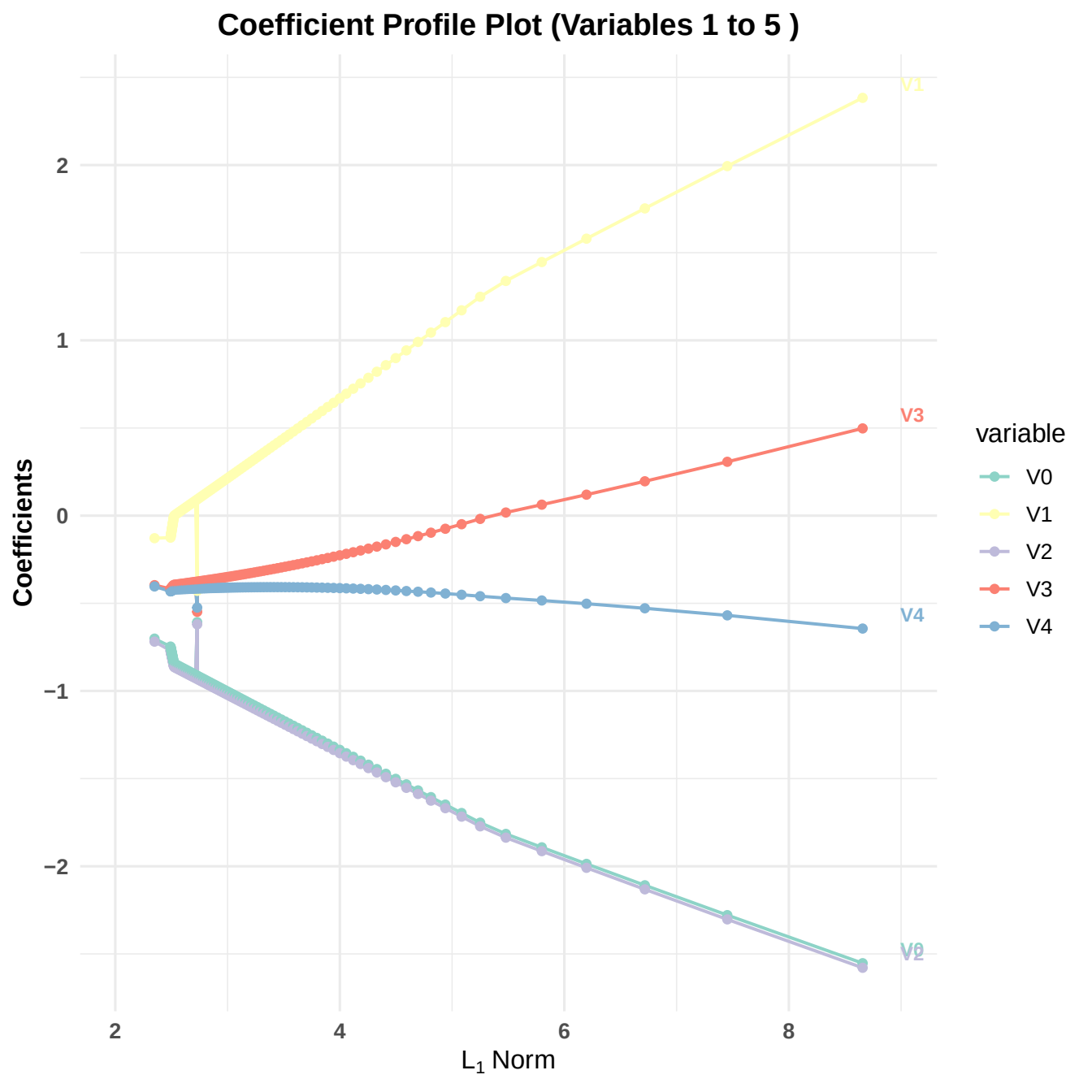

Coefficient Profile Plot (Variables 1 to 5)
Coefficients
500
0
−500
−1000
0
1000
2000
3000
4000
5000
L1 Norm
V2
V4
V0
V1
V3
variable
V0
V1
V2
V3
V4

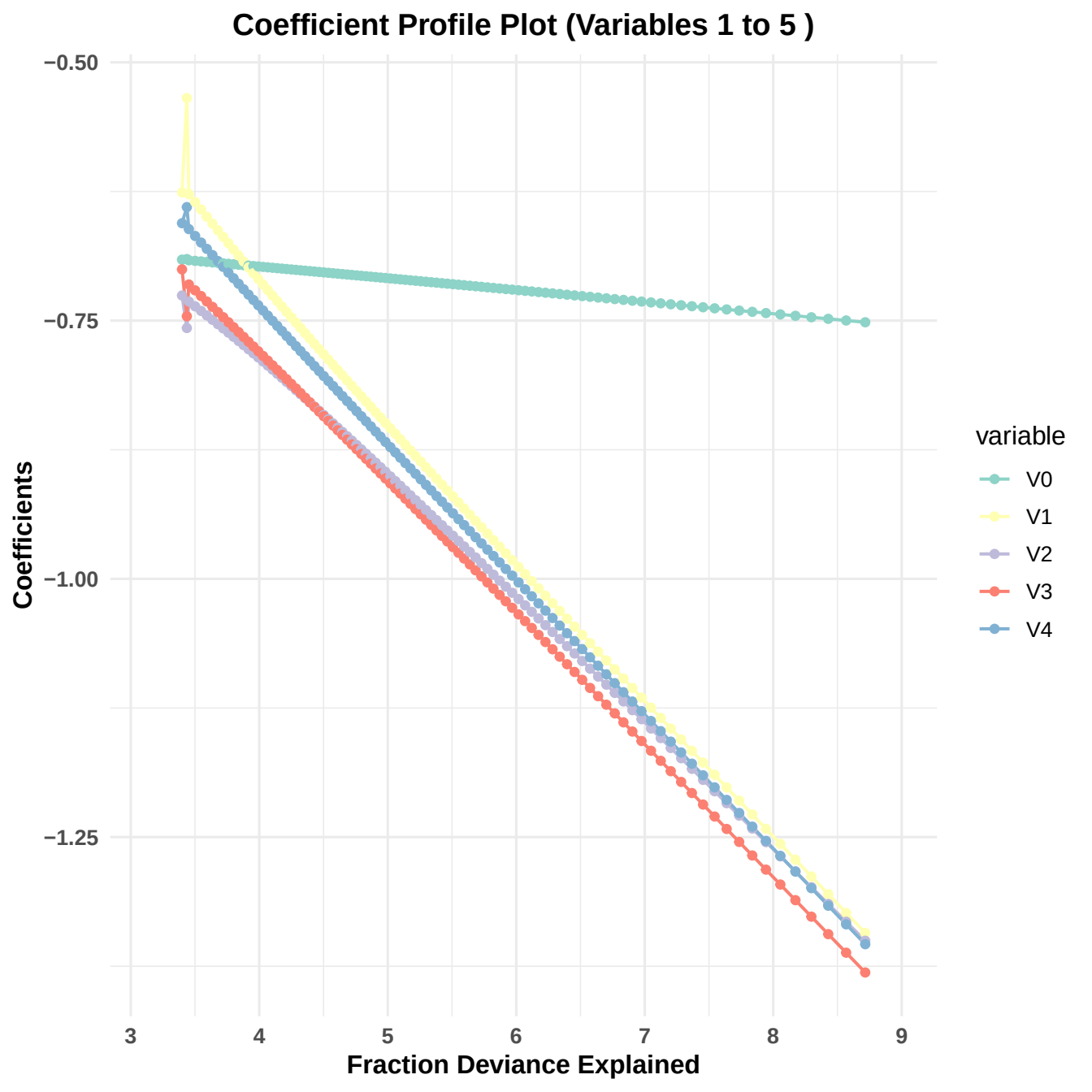

Coefficient Profile Plot (Variables 1 to 5)
Coefficients
0
−1
−2
−3
−4
5
10
15
20
Fraction Deviance Explained
variable
V0
V1
V2
V3
V4

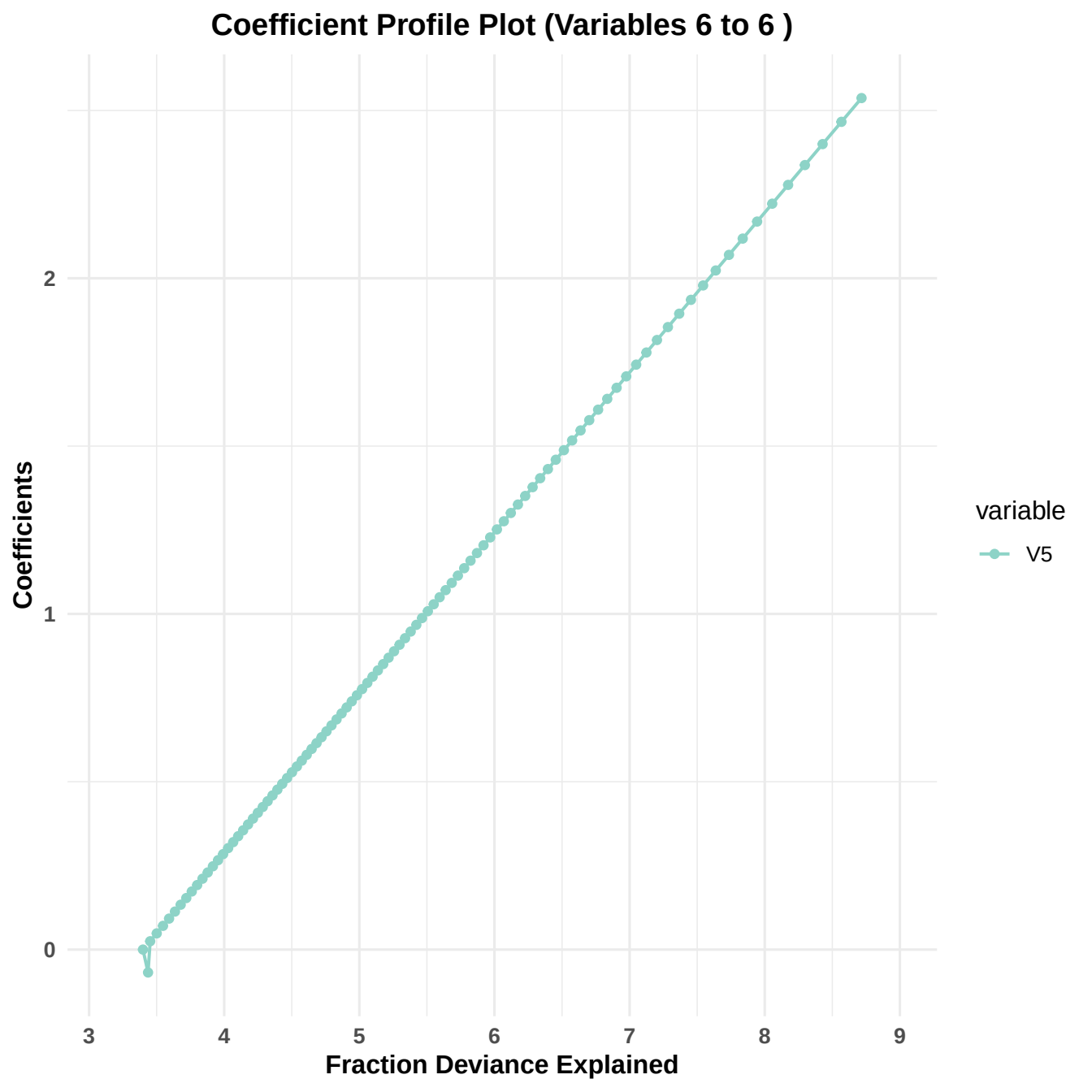

Coefficient Profile Plot (Variables 6 to 6)
Coefficients
8
6
4
2
5
10
15
20
Fraction Deviance Explained
variable
V5

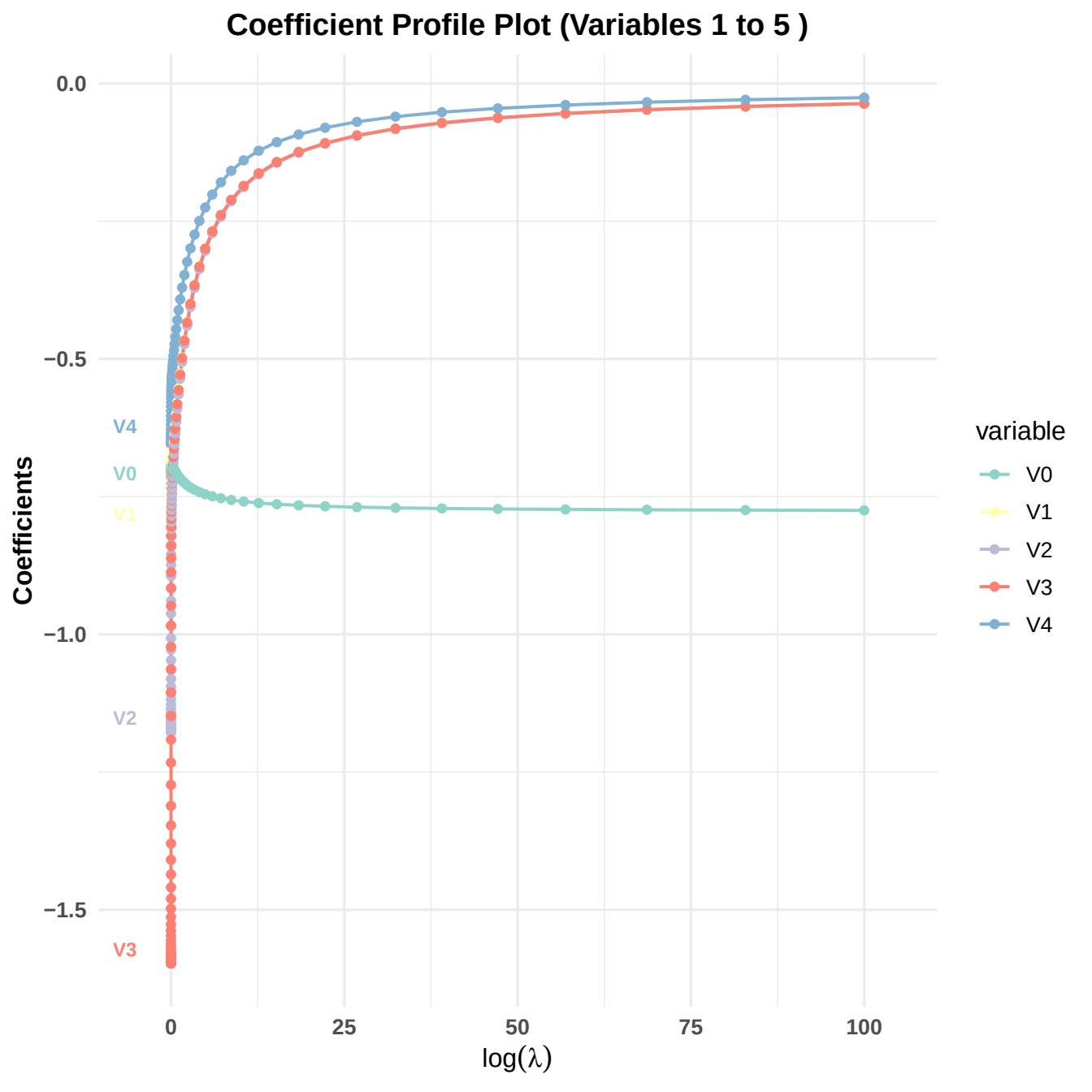

Coefficient Profile Plot (Variables 1 to 5)
Coefficients
−1
−2
0.00
0.05
0.10
0.15
0.20
log(Val)
variable
V0
V1
V2
V3
V4

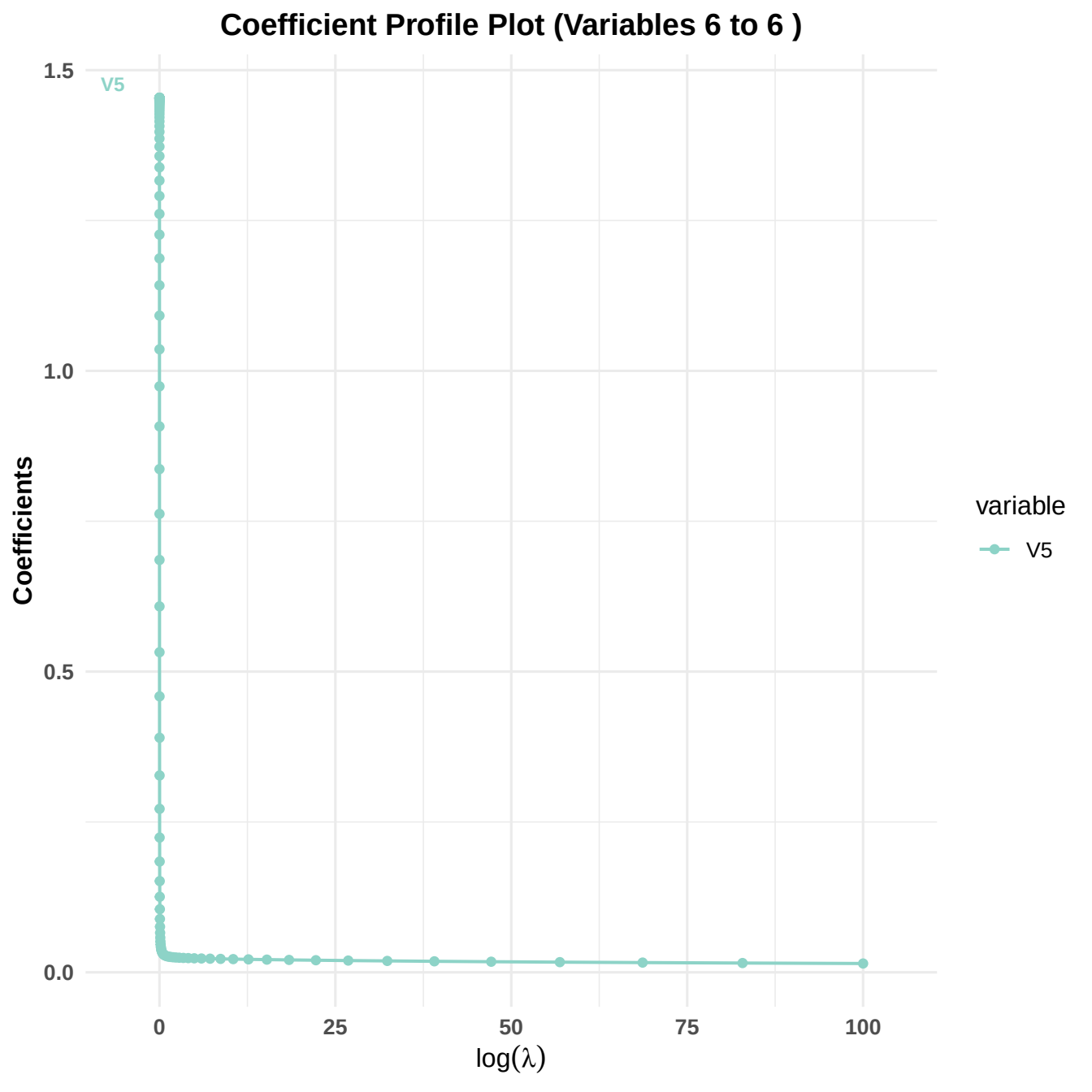

Coefficient Profile Plot (Variables 6 to 6)
Coefficients
4
3
2
1
0
0.00
0.05
0.10
0.15
0.20
log(Val)
variable
V5

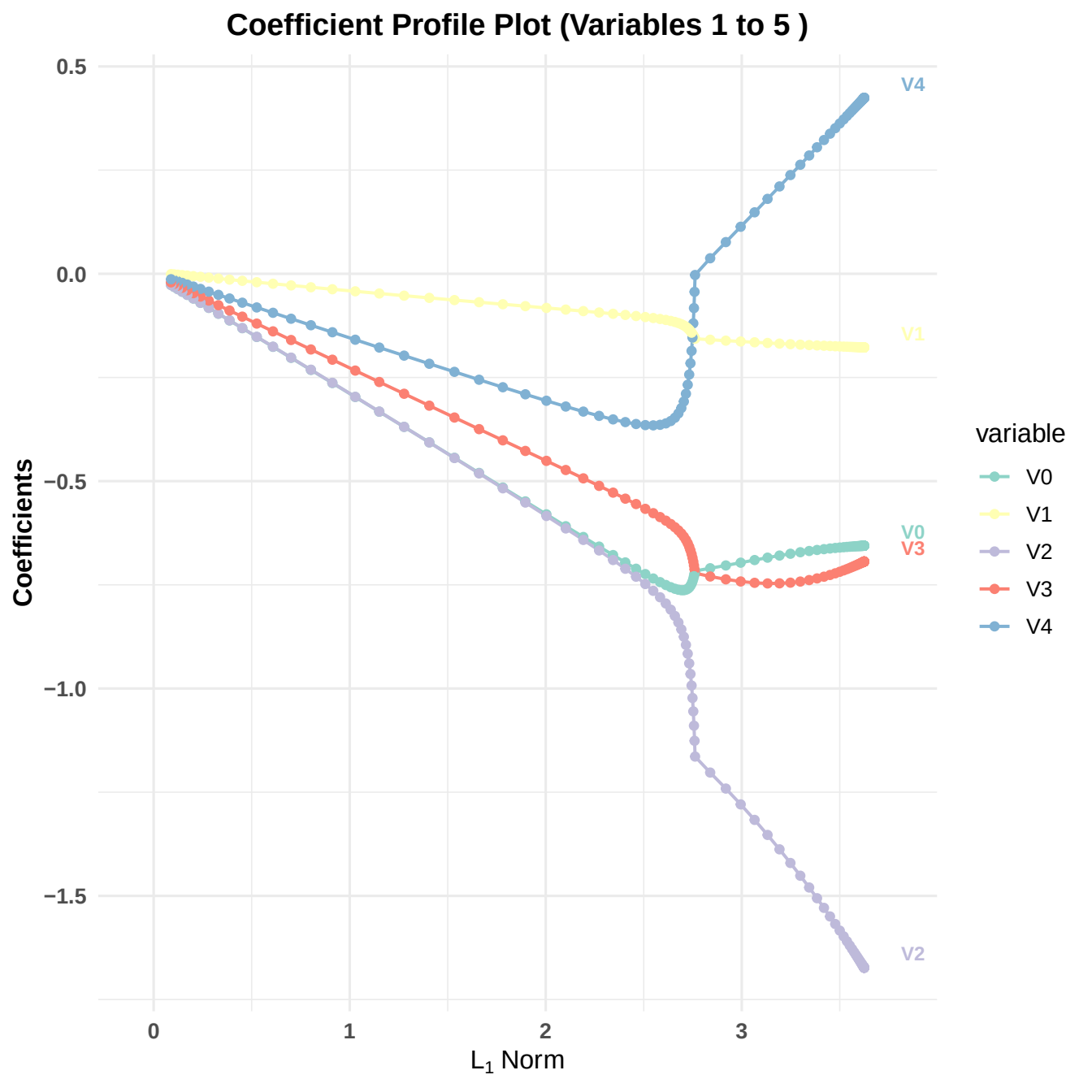

Coefficient Profile Plot (Variables 1 to 5)
Coefficients
2
1
0
−1
−2
2
4
6
8
L1 Norm
V1
V3
V4
V0
V2
variable
V0
V1
V2
V3
V4

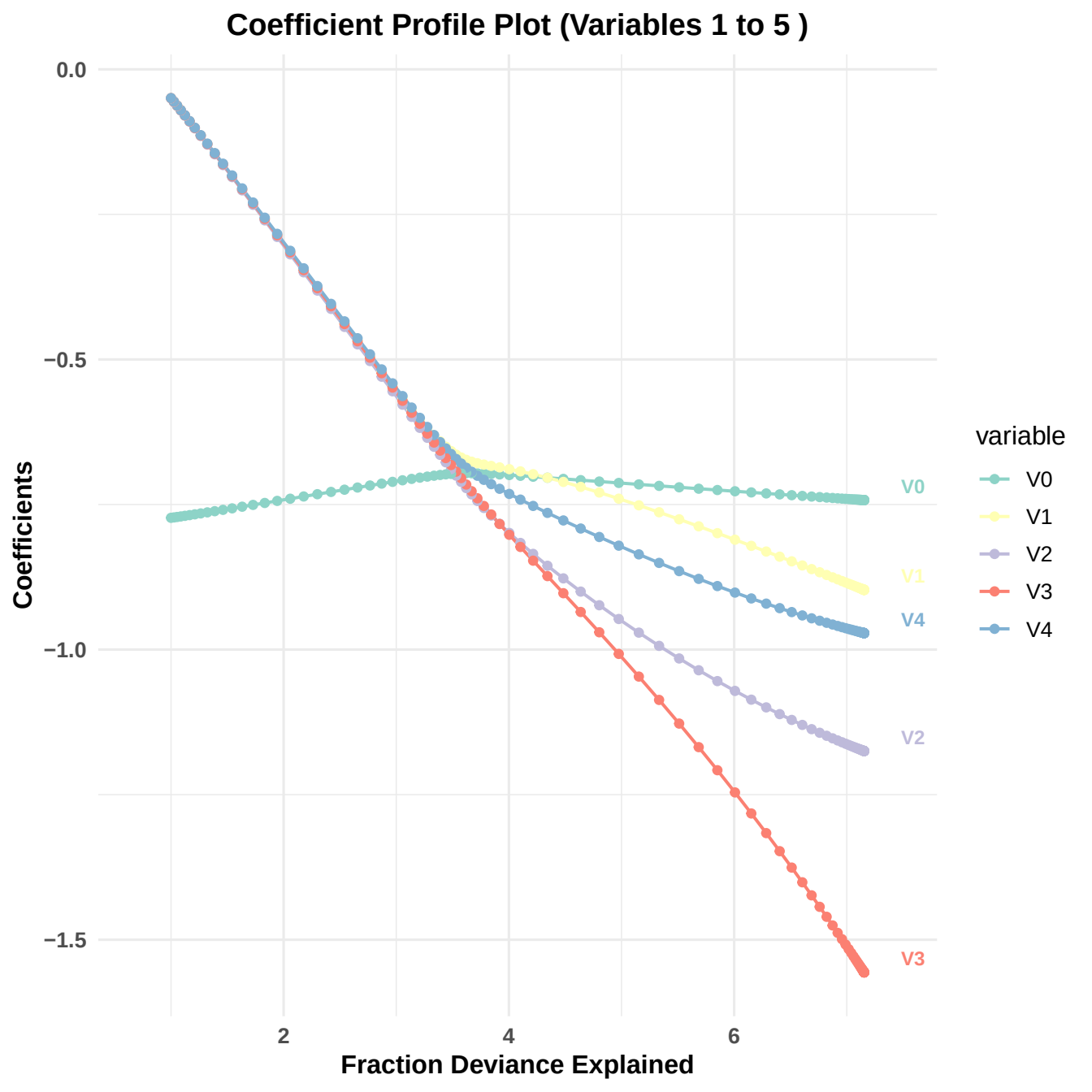

Coefficient Profile Plot (Variables 1 to 5)
−0.50
−0.75
−1.00
−1.25
Coefficients
3
4
5
6
7
8
9
Fraction Deviance Explained
variable
V0
V1
V2
V3
V4

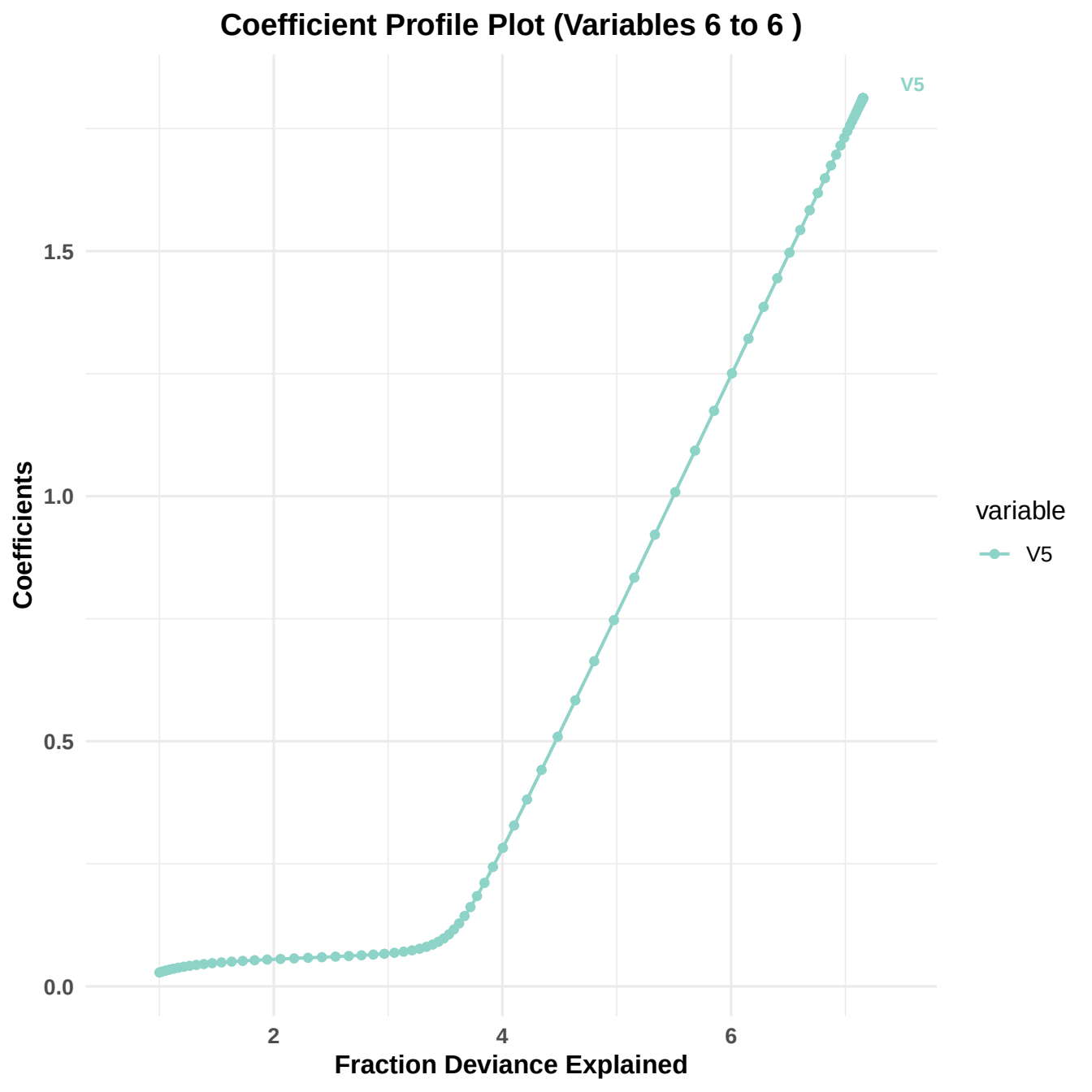

Coefficient Profile Plot (Variables 6 to 6)
Coefficients
2
1
0
3
4
5
6
7
8
9
Fraction Deviance Explained
variable
V5

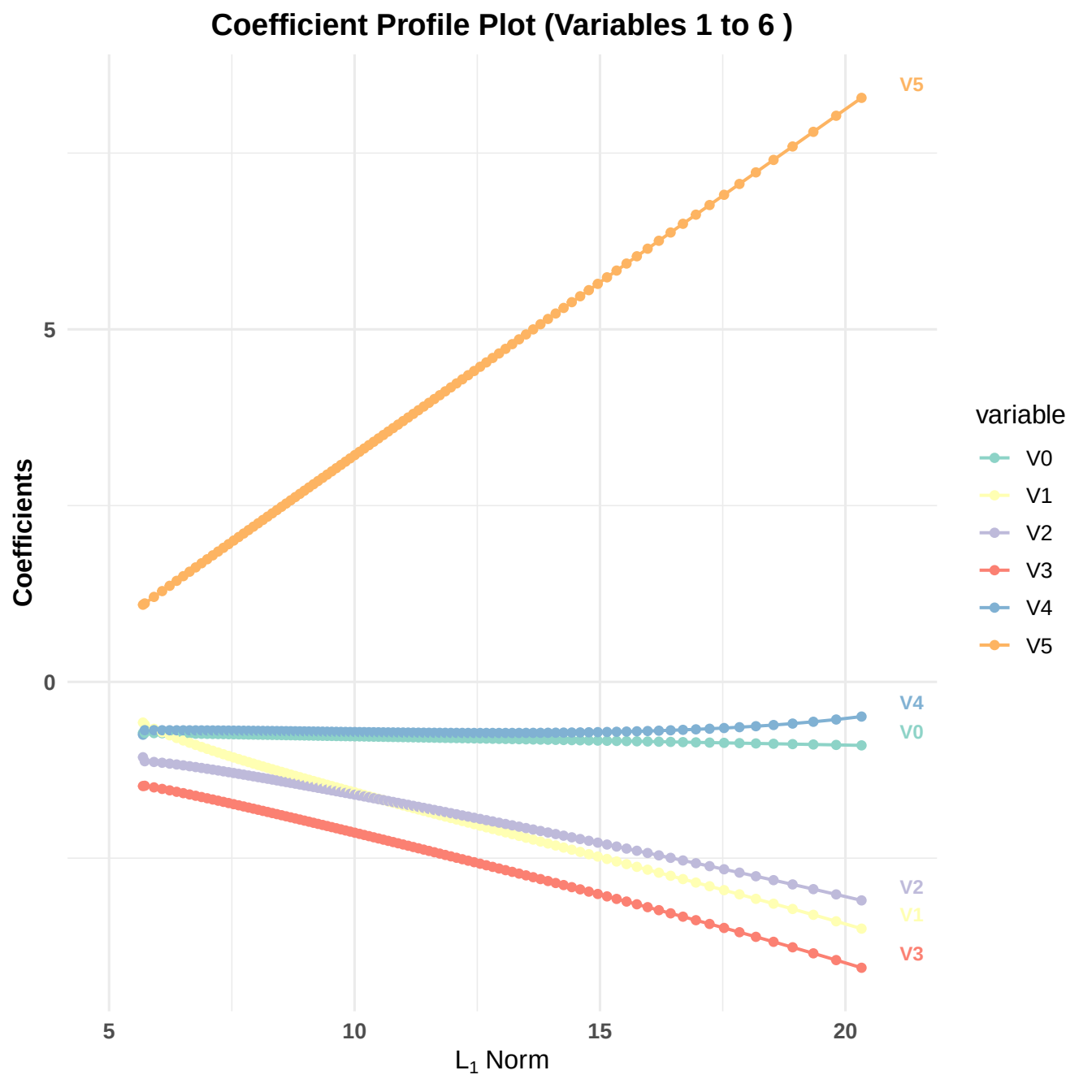

Coefficient Profile Plot (Variables 1 to 5)
Coefficients
0.0
−0.5
−1.0
−1.5
V4
V0
V1
V2
V3
0
25
50
75
100
log(λ)
variable
V0
V1
V2
V3
V4

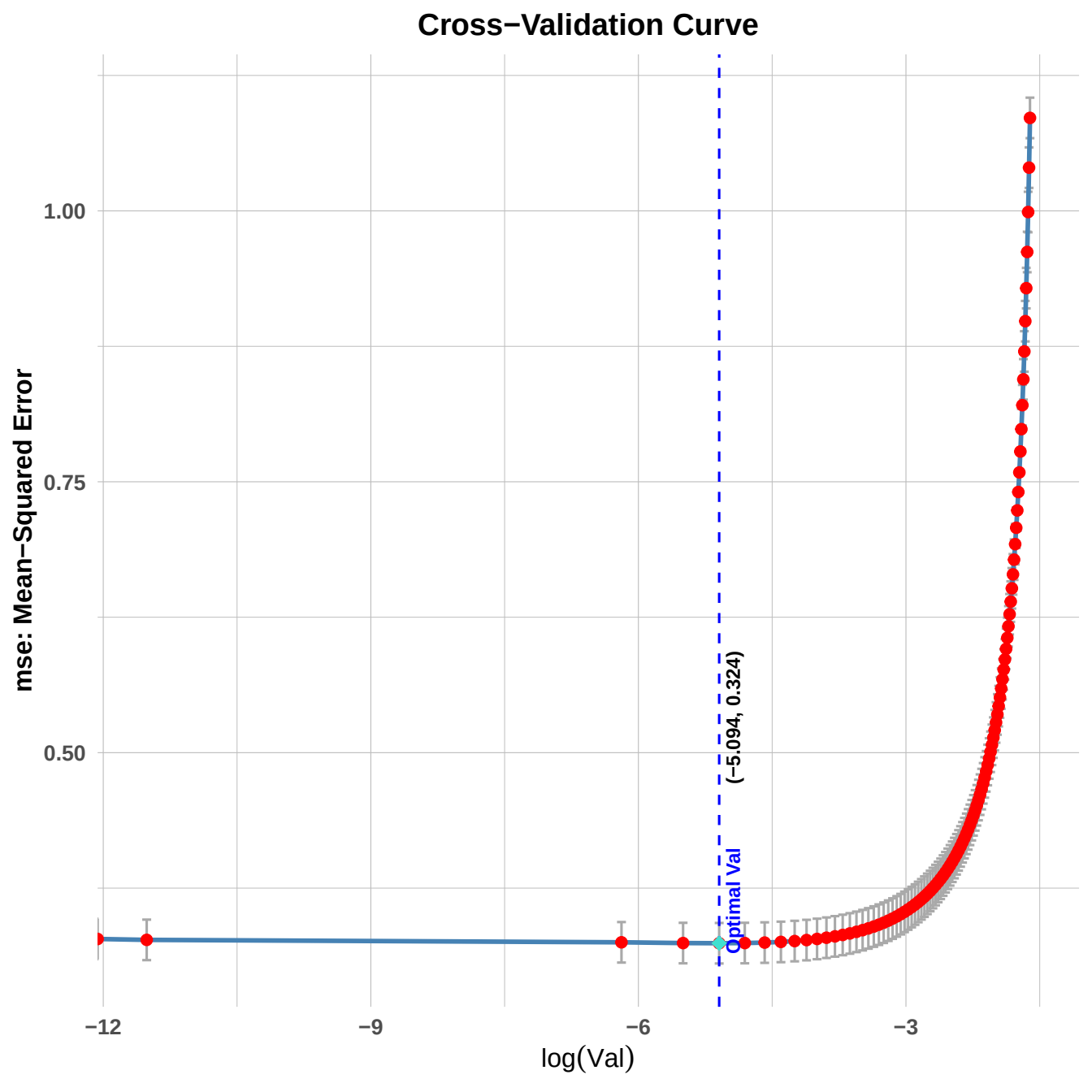

Coefficient Profile Plot (Variables 6 to 6)
V5
1.5
1.0
0.5
0.0
Coefficients
0
25
50
75
100
log(λ)
variable
V5


Coefficient Profile Plot (Variables 1 to 5)
Coefficients
0.5
0.0
−0.5
−1.0
−1.5
0
1
2
3
L_1 Norm
V4
V1
V0
V3
V2
variable
V0
V1
V2
V3
V4


Coefficient Profile Plot (Variables 1 to 5)
0.0
−0.5
−1.0
−1.5
Coefficients
2
4
6
Fraction Deviance Explained
V0
V1
V4
V2
V3
variable
V0
V1
V2
V3
V4


Coefficient Profile Plot (Variables 6 to 6)
V5
1.5
1.0
0.5
0.0
Coefficients
2
4
6
Fraction Deviance Explained
variable
V5


Coefficient Profile Plot (Variables 1 to 6)
Coefficients
5
0
5
10
15
20
L_1 Norm
V5
V4
V0
V2
V1
V3
variable
V0
V1
V2
V3
V4
V5


Cross−Validation Curve
mse: Mean−Squared Error
1.00
0.75
0.50
−12
−9
−6
−3
log(Val)
(−5.094, 0.324)
Optimal Val