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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Intro -- Preface -- What makes SEMP unique? -- Contents -- 1 Linear Regression -- 1.1 Linear Regression -- 1.2 Subderivative -- 1.3 Lasso -- 1.4 Ridge -- 1.5 A Comparison Between Lasso and Ridge -- 1.6 Elastic Net -- 1.7 About How to Set the Value of -- 2 Generalized Linear Regression -- 2.1 Generalization of Lasso in Linear Regression -- 2.2 Logistic Regression for Binary Values -- 2.3 Logistic Regression for Multiple Values -- 2.4 Poisson Regression -- 2.5 Survival Analysis -- 3 Group Lasso -- 3.1 When One Group Exists -- 3.2 Proxy Gradient Method -- 3.3 Group Lasso -- 3.4 Sparse Group Lasso -- 3.5 Overlap Lasso -- 3.6 Group Lasso with Multiple Responses -- 3.7 Group Lasso Via Logistic Regression -- 3.8 Group Lasso for the Generalized Additive Models -- 4 Fused Lasso -- 4.1 Applications of Fused Lasso -- 4.2 Solving Fused Lasso Via Dynamic Programming -- 4.3 LARS -- 4.4 Dual Lasso Problem and Generalized Lasso -- 4.5 ADMM -- 5 Graphical Models -- 5.1 Graphical Models -- 5.2 Graphical Lasso -- 5.3 Estimation of the Graphical Model Based on the Quasi-Likelihood -- 5.4 Joint Graphical Lasso -- 6 Matrix Decomposition -- 6.1 Singular Decomposition -- 6.2 Eckart-Young's Theorem -- 6.3 Norm -- 6.4 Sparse Estimation for Low-Rank Estimations -- 7 Multivariate Analysis -- 7.1 Principal Component Analysis (1): SCoTLASS -- 7.2 Principle Component Analysis (2): SPCA -- 7.3 K-Means Clustering -- 7.4

