

Package ‘gamlss.lasso’

October 13, 2022

Description Interface for extra high-dimensional smooth functions for Generalized Additive Models for Location Scale and Shape (GAMLSS) including (adaptive) lasso, ridge, elastic net and least angle regression.

Title Extra Lasso-Type Additive Terms for GAMLSS

LazyLoad yes

Version 1.0-1

Date 2021-05-01

Depends R (>= 2.15.0), gamlss (>= 2.4.0), glmnet, lars, Matrix

Suggests lattice

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URL <https://www.gamlss.com/>

NeedsCompilation no

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gamlss.lasso-package *Extra Lasso-Type Additive Terms for GAMLSS*

Description

Interface for extra high-dimensional smooth functions for Generalized Additive Models for Location Scale and Shape (GAMLSS) including (adaptive) lasso, ridge, elastic net and least angle regression.

Details

The DESCRIPTION file:

```

Package:          gamlss.lasso
Description:      Interface for extra high-dimensional smooth functions for Generalized Additive Models for Location Scale and Shape (GAMLSS) including (adaptive) lasso, ridge, elastic net and least angle regression.
Title:           Extra Lasso-Type Additive Terms for GAMLSS
LazyLoad:        yes
Version:         1.0-1
Date:            2021-05-01
Depends:         R (>= 2.15.0), gamlss (>= 2.4.0), glmnet, lars, Matrix
Suggests:        lattice
Authors@R:       c(person("Florian", "Ziel", role = c("aut", "cre"), email = "florian.ziel@uni-due.de"), person("Peru", "Muniain", role = c("aut", "cre"), email = "peru.muniain@uni-due.de"))
Maintainer:      Florian Ziel <florian.ziel@uni-due.de>
License:         GPL-2 | GPL-3
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Author:          Florian Ziel [aut, cre], Peru Muniain [aut], Mikis Stasinopoulos [ctb]

```

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```

gamlss.gnet      Support for Function gnet()
gamlss.lasso-package  Extra Lasso-Type Additive Terms for GAMLSS
gamlss.lrs       Support for Function lrs()
gnet            (Adaptive) elastic net in GAMLSS
lrs             Least angle regression and lasso in GAMLSS

```

Author(s)

NA

Maintainer: Florian Ziel <florian.ziel@uni-due.de>

References

- R Rigby, R. A. and Stasinopoulos D. M. (2005). Generalized additive models for location, scale and shape, (with discussion), *Appl. Statist.*, **54**, part 3, pp 507-554.
- Rigby R.A., Stasinopoulos D. M., Heller G., and De Bastiani F., (2019) *Distributions for Modeling Location, Scale and Shape: Using GAMLSS in R*, Chapman and Hall/CRC.
- Stasinopoulos D. M. Rigby R.A. (2007) Generalized additive models for location scale and shape (GAMLSS) in R. *Journal of Statistical Software*, Vol. **23**, Issue 7, Dec 2007, <https://www.jstatsoft.org/v23/i07>.
- Stasinopoulos D. M., Rigby R.A., Heller G., Voudouris V., and De Bastiani F., (2017) *Flexible Regression and Smoothing: Using GAMLSS in R*, Chapman and Hall/CRC.
- (see also <https://www.gamlss.com/>).
- Efron, B., Hastie, T., Johnstone, I., & Tibshirani, R. (2004). *Least angle regression*. *Annals of statistics*, 32(2), 407-499.
- Friedman, J., Hastie, T., & Tibshirani, R. (2010). *Regularization paths for generalized linear models via coordinate descent*. *Journal of statistical software*, 33(1), 1.

See Also

[gamlss](#), [gamlss.family](#), [gamlss.add](#)

Examples

```
# Constructing the data
library(gamlss.lasso)
set.seed(123)
n<- 500
d<- 50
X<- matrix(rnorm(n*d), n,d)
BETA<- cbind( "mu"=rbinom(d,1,.1), "sigma"= rbinom(d,1,.1)*.3)
ysd<- exp(1 + tcrossprod( BETA[,2],X))
data<- cbind(y=as.numeric(rnorm(n, sd=ysd))+t(tcrossprod( BETA[,1],X)), as.data.frame(X))

# Estimating the model with gnet default setting
mod <- gamlss(y~gnet(x.vars=names(data)[-1] ),
             sigma.fo~gnet(x.vars=names(data)[-1]), data=data, family=NO,
             i.control = glim.control(cyc=1, bf.cyc=1))

# Estimated paramters are available at
rbind(true=BETA[,1],estimate=tail(getSmo(mod, "mu") ,1)[[1]]$beta )## beta for mu
rbind(true=BETA[,2],estimate=tail(getSmo(mod, "sigma") ,1)[[1]]$beta )## beta for sigma
```

Description

This is support for the smoother function `gnet()` an interface for Tibshirani's `glmnet()` function. It is not intended to be called directly by users.

Usage

```
gamlss.gnet(x, y, w, xeval = NULL, ...)
```

Arguments

| | |
|--------------------|--|
| <code>x</code> | the explanatory variables |
| <code>y</code> | iterative y variable |
| <code>w</code> | iterative weights |
| <code>xeval</code> | if <code>xeval=TRUE</code> then prediction is used |
| <code>...</code> | for extra arguments |

Value

No return value, called for GAMLSS `gnet` procedure.

Author(s)

Florian Ziel, Peru Muniain and Mikis Stasinopoulos

References

- Rigby, R. A. and Stasinopoulos D. M. (2005). Generalized additive models for location, scale and shape,(with discussion), *Appl. Statist.*, **54**, part 3, pp 507-554.
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- Ripley, B. D. (1996) *Pattern Recognition and Neural Networks*. Cambridge.
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- Stasinopoulos D. M., Rigby R.A., Heller G., Voudouris V., and De Bastiani F., (2017) *Flexible Regression and Smoothing: Using GAMLSS in R*, Chapman and Hall/CRC.
- (see also <https://www.gamlss.com/>).
- Venables, W. N. and Ripley, B. D. (2002) *Modern Applied Statistics with S*. Fourth edition. Springer.

See Also

[gnet](#)

gamlss.lrs *Support for Function lrs()*

Description

This is support for the smoother function `lrs()` an interface for Brad Efron and Trevor Hastie for `lars()` function. It is not intended to be called directly by users.

Usage

```
gamlss.lrs(x, y, w, xeval = NULL, ...)
```

Arguments

| | |
|--------------------|--|
| <code>x</code> | the explanatory variables |
| <code>y</code> | iterative y variable |
| <code>w</code> | iterative weights |
| <code>xeval</code> | if <code>xeval=TRUE</code> then prediction is used |
| <code>...</code> | for extra arguments |

Value

No return value, called for GAMLSS `lrs` procedure.

Author(s)

Florian Ziel, Peru Muniain and Mikis Stasinopoulos

References

Rigby, R. A. and Stasinopoulos D. M. (2005). Generalized additive models for location, scale and shape,(with discussion), *Appl. Statist.*, **54**, part 3, pp 507-554.

Rigby R.A., Stasinopoulos D. M., Heller G., and De Bastiani F., (2019) *Distributions for Modeling Location, Scale and Shape: Using GAMLSS in R*, Chapman and Hall/CRC.

Ripley, B. D. (1996) *Pattern Recognition and Neural Networks*. Cambridge.

Stasinopoulos D. M. Rigby R.A. (2007) Generalized additive models for location scale and shape (GAMLSS) in R. *Journal of Statistical Software*, Vol. **23**, Issue 7, Dec 2007, <https://www.jstatsoft.org/v23/i07>.

Stasinopoulos D. M., Rigby R.A., Heller G., Voudouris V., and De Bastiani F., (2017) *Flexible Regression and Smoothing: Using GAMLSS in R*, Chapman and Hall/CRC.

(see also <https://www.gamlss.com/>).

Venables, W. N. and Ripley, B. D. (2002) *Modern Applied Statistics with S*. Fourth edition. Springer.

See Also

[lrs](#)

gnet

*(Adaptive) elastic net in GAMLSS***Description**

This function allows estimating the different components of a GAMLSS model (location, shape, scale parameters) using the (adaptive) elastic net (with adaptive lasso as default special case) estimation method via `glmnet`. This method is appropriate for models with many variables.

Usage

```
gnet( X = NULL, x.vars = NULL, lambda = NULL, method = c("IC", "CV"),
      type = c("agg", "sel"), ICpen = c("BIC", "HQC", "AIC"), CVp = 2,
      k.se = 0, adaptive = 1, epsilon = 1/sqrt(dim(X)[1]), subsets = NULL,
      sparse = FALSE, control = gnet.control(...), ...)
gnet.control(family="gaussian", offset = NULL, alpha = 1, nlambda = 100,
             lambda.min.ratio = 1e-3, standardize = TRUE, intercept = TRUE, thresh = 1e-07,
             dfmax = NULL, pmax = NULL, exclude = NULL, penalty.factor = NULL, lower.limits = -Inf,
             upper.limits = Inf, maxit = 100000, type.gaussian = NULL, type.logistic = "Newton")
```

Arguments

| | |
|---------------------|--|
| <code>X</code> | The data frame containing the explanatory variables. |
| <code>x.vars</code> | Indicates the name of the variables that must be included as explanatory variables from data the data object of GAMLSS. The explanatory variables must be included by <code>X</code> or by <code>x.vars</code> . |
| <code>lambda</code> | The provided lambda grid. By default NULL. |
| <code>method</code> | The method used to calculate the optimal lambda. If <code>method="IC"</code> information criteria are used, the penalization for the information criterion is selected in <code>ICpen</code> . If <code>method="CV"</code> cross validation resp. sampling is used, the penalization for the cross-validation is selected in <code>CVp</code> . |
| <code>type</code> | The way to select the optimal lambda across the subsample fits. If <code>type="sel"</code> the optimal lambda is computed by selection. If <code>method="agg"</code> the optimal lambda is computed by aggregation. |
| <code>ICpen</code> | The penalization for the information criteria. If <code>ICpen="AIC"</code> or <code>ICpen=2</code> the optimal lambda is computed by Akaike Information Criterion. If <code>ICpen="BIC"</code> the optimal lambda is computed by Bayesian Information Criterion. If <code>ICpen="HQC"</code> the optimal lambda is computed by Hannan-Quinn Information Criterion. |
| <code>CVp</code> | The penalization for the cross-validation, establishes the power of the error term. By default is equal to 2, i.e. squared error. |
| <code>k.se</code> | This parameter establishes how many times the standard deviation is summed to the mean to select the optimal lambda. By default is equal to 0. |

| | |
|------------------|---|
| adaptive | This parameter specifies if adaptive lasso shall be used, the default is 1. If NULL then standard lasso is used, otherwise adaptive lasso with penalty weights $(\text{abs}(\beta) + \text{epsilon})^{(-\text{adaptive})}$ where β is chosen from an initial standard lasso estimate and epsilon is specified by the next parameter. Note, estimating standard lasso requires about half of computation time, but adaptive lasso has smaller bias and satisfies the oracle property. |
| epsilon | This parameter specifies the adaptive lasso penalty weights. The default is $1/\text{sqrt}(\text{dim}(X)[1])$. |
| subsets | The subsets for cross-validation, information criteria or bootstrapping, by default 5 random folds are selected. |
| sparse | If sparse converts input matrix for glmnet into a sparse Matrix, may reduce computation time for sparse designs. |
| control | List of further input parameters for glmnet, e.g. alpha for elastic net parameters. |
| ... | for extra arguments |
| family | Either a character string representing one of the built-in families, or else a glm() family object. |
| offset | A vector of length nobs that is included in the linear predictor (a nobs x nc matrix for the "multinomial" family). Useful for the "poisson" family (e.g. log of exposure time), or for refining a model by starting at a current fit. Default is NULL. If supplied, then values must also be supplied to the predict function. |
| alpha | The elastic net mixing parameter, with $0 \leq \alpha \leq 1$. The penalty is defined as $(1 - \alpha)/2 \ \beta\ _2^2 + \alpha \ \beta\ _1.$ <p>alpha=1 is the lasso penalty, and alpha=0 the ridge penalty. Default is lasso.</p> |
| nlambda | Size of the tuning parameter grid, default is 100. It is irrelevant if lambda is explicitly specified. |
| lambda.min.ratio | Smallest value for lambda, as a fraction of lambda.max, the (data derived) entry value (i.e. the smallest value for which all coefficients are zero). The default is 0.001. A very small value of lambda.min.ratio will lead to a saturated fit in the nobs < nvars case. This is undefined for "binomial" and "multinomial" models, and glmnet will exit gracefully when the percentage deviance explained is almost 1. It is irrelevant if lambda is explicitly specified. |
| standardize | Logical flag for X or x.vars variable standardization, prior to fitting the model sequence. The coefficients are always returned on the original scale. Default is standardize=TRUE and it is highly recommended. |
| intercept | Should intercept(s) be fitted (default=TRUE) or set to zero (FALSE). |
| thresh | Convergence threshold for coordinate descent. Each inner coordinate-descent loop continues until the maximum change in the objective after any coefficient update is less than thresh times the null deviance. Defaults value is 1E-7. |
| dfmax | Limit the maximum number of variables in the model. Useful for very large nvars, if a partial path is desired. |
| pmax | Limit the maximum number of variables ever to be nonzero. |

| | |
|-----------------------------|--|
| <code>exclude</code> | Indices of variables to be excluded from the model. Default is none. Equivalent to an infinite penalty factor (next item). |
| <code>penalty.factor</code> | Separate penalty factors can be applied to each coefficient. This is a number that multiplies <code>lambda</code> to allow differential shrinkage. Can be 0 for some variables, which implies no shrinkage, and that variable is always included in the model. Default is 1 for all variables (and implicitly infinity for variables listed in <code>exclude</code>). Note: the penalty factors are internally rescaled to sum to <code>nvars</code> , and the <code>lambda</code> sequence will reflect this change. |
| <code>lower.limits</code> | Vector of lower limits for each coefficient; default <code>-Inf</code> . Each of these must be non-positive. Can be presented as a single value (which will then be replicated), else a vector of length <code>nvars</code> . |
| <code>upper.limits</code> | Vector of upper limits for each coefficient; default <code>Inf</code> . See <code>lower.limits</code> . |
| <code>maxit</code> | Maximum number of passes over the data for all <code>lambda</code> values; default is 10^5 . |
| <code>type.gaussian</code> | Two algorithm types are supported for (only) <code>family="gaussian"</code> . The default when <code>nvar < 500</code> is <code>type.gaussian="covariance"</code> , and saves all inner-products ever computed. This can be much faster than <code>type.gaussian="naive"</code> , which loops through <code>nobs</code> every time an inner-product is computed. The latter can be far more efficient for <code>nvar >> nobs</code> situations, or when <code>nvar > 500</code> . |
| <code>type.logistic</code> | If "Newton" then the exact hessian is used (default), while "modified.Newton" uses an upper-bound on the hessian, and can be faster. |

Details

The estimation of the `lambda` is carried out by BIC by default. If the objective is to predict the model must be defined by `x.vars`. Different types of subsets must be constructed if bootstrapping and aggregation are applied, as in this case observations might be repeated.

Value

This function returns a smooth object of the GAMLSS model. It contains the estimated parameters and related characteristics for the `glmnet` component in the GAMLSS model we are estimating.

Author(s)

Florian Ziel, Peru Muniain and Mikis Stasinopoulos

References

- Rigby, R. A. and Stasinopoulos D. M. (2005). Generalized additive models for location, scale, and shape,(with discussion), *Appl. Statist.*, **54**, part 3, pp 507-554.
- Rigby, R. A., Stasinopoulos, D. M., Heller, G. Z., and De Bastiani, F. (2019) Distributions for modeling location, scale, and shape: Using GAMLSS in R, Chapman and Hall/CRC. An older version can be found in <https://www.gamlss.com/>.
- Stasinopoulos D. M. Rigby R.A. (2007) Generalized additive models for location scale and shape (GAMLSS) in R. *Journal of Statistical Software*, **Vol. 23**, Issue 7, Dec 2007, <https://www.jstatsoft.org/v23/i07/>.
- Stasinopoulos D. M., Rigby R.A., Heller G., Voudouris V., and De Bastiani F., (2017) Flexible Regression and Smoothing: Using GAMLSS in R, Chapman and Hall/CRC.

Simon, N., Friedman, J., Hastie, T. and Tibshirani, R. (2011) Regularization Paths for Cox's Proportional Hazards Model via Coordinate Descent, *Journal of Statistical Software*, **Vol. 39(5)**, 1-13, <https://www.jstatsoft.org/v39/i05/>.

Tibshirani, Robert, Bien, J., Friedman, J., Hastie, T., Simon, N., Taylor, J. and Tibshirani, Ryan. (2012) Strong Rules for Discarding Predictors in Lasso-type Problems, *JRSSB*, **Vol. 74(2)**, 245-266, <https://statweb.stanford.edu/~tibs/ftp/strong.pdf>.

Hastie, T., Tibshirani, Robert and Tibshirani, Ryan. Extended Comparisons of Best Subset Selection, Forward Stepwise Selection, and the Lasso (2017), *Stanford Statistics Technical Report*, <https://arxiv.org/abs/1707.08692>.

Examples

```
# Constructing the data
library(gamlss.lasso)
set.seed(123)
n<- 500
d<- 50
X<- matrix(rnorm(n*d), n,d)
BETA<- cbind( "mu"=rbinom(d,1,.1), "sigma"= rbinom(d,1,.1)*.3)
ysd<- exp(1 + tcrossprod( BETA[,2],X))
data<- cbind(y=as.numeric(rnorm(n, sd=ysd))+t(tcrossprod( BETA[,1],X)), as.data.frame(X))

# Estimating the model using default setting: adaptive lasso with BIC tuning
mod <- gamlss(y~gnet(x.vars=names(data)[-1]),
             sigma.fo=~gnet(x.vars=names(data)[-1]), data=data,
             family=NO, i.control = glim.control(cyc=1, bf.cyc=1))

# Estimating the model with standard lasso (BIC tuning)
mod.lasso <- gamlss(y~gnet(x.vars=names(data)[-1], adaptive=NULL),
                  sigma.fo=~gnet(x.vars=names(data)[-1], adaptive=NULL), data=data,
                  family=NO, i.control = glim.control(cyc=1, bf.cyc=1))

# Estimated paramters are available at
rbind(true=BETA[,1],alasso=tail(getSmo(mod, "mu") ,1)[[1]]$beta,
      lasso=tail(getSmo(mod.lasso, "mu") ,1)[[1]]$beta) ##beta for mu
rbind(true=BETA[,2],alasso=tail(getSmo(mod, "sigma") ,1)[[1]]$beta,
      lasso=tail(getSmo(mod.lasso, "sigma") ,1)[[1]]$beta)##beta for sigma

# Estimating with other setting
nfolds<- 6
n<- dim(data)[1]
# folds for cross-validation and bootstrap
CVfolds<- lapply(as.data.frame(t(sapply(sample(rep_len(1:nfolds,length=n),replace=FALSE)
, "!=" , 1:nfolds))), which)
BOOTfolds<- lapply(as.data.frame(matrix(sample(1:n, nfolds*n, replace=TRUE), n)),sort)

#Bootstrap + Aggrationg = Bagging:
mod1 <- gamlss(y~gnet(x.vars=names(data)[-1], method="CV", type="agg", subsets=BOOTfolds),
             sigma.fo=~gnet(x.vars=names(data)[-1]), data=data, family=NO,
             i.control = glim.control(cyc=1, bf.cyc=1))
```

```

# Estimated paramters are available at
tail(getSmo(mod1, "mu") ,1)[[1]]$beta ## beta for mu
tail(getSmo(mod1, "sigma") ,1)[[1]]$beta ## beta for sigma

# Cross-validation (with selection):
mod2 <- gamlss(y~gnet(x.vars=names(data)[-1],method="CV",type="sel", subsets=CVfolds),
              sigma.fo=~gnet(x.vars=names(data)[-1],method="CV",type="sel", ICpen=2,
                             subsets=CVfolds), data=data, family=NO,
              i.control = glim.control(cyc=1, bf.cyc=1))

# Estimated paramters are available at
tail(getSmo(mod2, "mu") ,1)[[1]]$beta ## beta for mu
tail(getSmo(mod2, "sigma") ,1)[[1]]$beta ## beta for sigma

```

Irs

*Least angle regression and lasso in GAMLSS***Description**

This function allows estimating the different components of a GAMLSS model (mean, sd. dev., skewness and kurtosis) using the elastic net (with lasso as default special case) estimation method via glmnet. This method is appropriate for models with many variables.

Usage

```

Irs(X = NULL, x.vars = NULL, lambda = NULL, method = c("IC", "CV"),
    type = c("agg", "sel"), ICpen = c("BIC", "HQC", "AIC"), CVp = 2, k.se = 0,
    subsets = NULL, lars.type= "lasso", use.gram = TRUE,
    eps = .Machine$double.eps, max.steps = NULL, ...)

```

Arguments

| | |
|--------|---|
| X | The data frame containing the explanatory variables. |
| x.vars | Indicates the name of the variables that must be included as explanatory variables from data the data object of GAMLSS. The explanatory variables must be included by X or by x.vars. |
| lambda | The provided lambda grid. By default NULL. |
| method | The method used to calculate the optimal lambda. If method="IC" information criteria are used, the penalization for the information criterion is selected in ICpen. If method="CV" cross validation resp. sampling is used, the penalization for the cross-validation is selected in CVp. |
| type | The way to select the optimal lambda across the subsample fits. If type="sel" the optimal lambda is computed by selection. If method="agg" the optimal lambda is computed by aggregation. |

| | |
|-----------|--|
| ICpen | The penalization for the information criteria. If ICpen="AIC" or ICpen=2 the optimal lambda is computed by Akaike Information Criterion. If ICpen="BIC" the optimal lambda is computed by Bayesian Information Criterion. If ICpen="HQC" the optimal lambda is computed by Hannan-Quinn Information Criterion. |
| CVp | The penalization for the cross-validation, establishes the power of the error term. By default is equal to 2, i.e. squared error. |
| k.se | This parameter establishes how many times the standard deviation is summed to the mean to select the optimal lambda. By default is equal to 0. |
| subsets | The subsets for cross-validation, information criteria or bootstrapping, by default 5 random fold are selected. |
| lars.type | As in lars, lars type, e.g. "lasso", "lar" (least angle regression), "forward.stagewise" or "stepwise". |
| use.gram | States if Gramian should be precomputed, default TRUE - recommended as gamlss will call lars often during the estimation. |
| eps | As in lars, a small constant. |
| max.steps | As in lars, number of updating steps (for "lars" method equal to number of variables, for "lasso" it can be smaller), default NULL. |
| ... | for extra arguments |

Details

The estimation of the lambda is carried out by BIC by default. If the objective is to predict the model must be defined by `x.vars`. Different types of subsets must be constructed if bootstrapping and aggregation are applied, as in this case observations might be repeated.

Value

This function returns a smooth object of the GAMLSS model. It contains the estimated parameters and related characteristics for the lars component in the GAMLSS model we are estimating.

Author(s)

Florian Ziel, Peru Muniain and Mikis Stasinopoulos

References

- Rigby, R. A. and Stasinopoulos D. M. (2005). Generalized additive models for location, scale, and shape,(with discussion), *Appl. Statist.*, **54**, part 3, pp 507-554.
- Rigby, R. A., Stasinopoulos, D. M., Heller, G. Z., and De Bastiani, F. (2019) Distributions for modeling location, scale, and shape: Using GAMLSS in R, Chapman and Hall/CRC. An older version can be found in <https://www.gamlss.com/>.
- Stasinopoulos D. M. Rigby R.A. (2007) Generalized additive models for location scale and shape (GAMLSS) in R. *Journal of Statistical Software*, **Vol. 23**, Issue 7, Dec 2007, <https://www.jstatsoft.org/v23/i07/>.
- Stasinopoulos D. M., Rigby R.A., Heller G., Voudouris V., and De Bastiani F., (2017) Flexible Regression and Smoothing: Using GAMLSS in R, Chapman and Hall/CRC.

Simon, N., Friedman, J., Hastie, T. and Tibshirani, R. (2011) Regularization Paths for Cox's Proportional Hazards Model via Coordinate Descent, *Journal of Statistical Software*, **Vol. 39(5)**, 1-13, <https://www.jstatsoft.org/v39/i05/>.

Tibshirani, Robert, Bien, J., Friedman, J., Hastie, T., Simon, N., Taylor, J. and Tibshirani, Ryan. (2012) Strong Rules for Discarding Predictors in Lasso-type Problems, *JRSSB*, **Vol. 74(2)**, 245-266, <https://statweb.stanford.edu/~tibs/ftp/strong.pdf>.

Hastie, T., Tibshirani, Robert and Tibshirani, Ryan. Extended Comparisons of Best Subset Selection, Forward Stepwise Selection, and the Lasso (2017), *Stanford Statistics Technical Report*, <https://arxiv.org/abs/1707.08692>.

Efron, Hastie, Johnstone and Tibshirani (2003) "Least Angle Regression" (with discussion) *Annals of Statistics*.

Examples

```
# Constructing the data
library(gamlss.lasso)
set.seed(123)
n<- 500
d<- 50
X<- matrix(rnorm(n*d), n,d)
BETA<- cbind( "mu"=rbinom(d,1,.1), "sigma"= rbinom(d,1,.1)*.3)
ysd<- exp(1 + tcrossprod( BETA[,2],X))
data<- cbind(y=as.numeric(rnorm(n,sd=ysd)) + t(tcrossprod( BETA[,1],X)),as.data.frame(X))

# Estimating the model with lrs default setting
mod <- gamlss(y~lrs(x.vars=names(data)[-1] ),
             sigma.fo=~lrs(x.vars=names(data)[-1]), data=data, family=NO,
             i.control = glm.control(cyc=1, bf.cyc=1))

# Estimated paramters are available at
rbind(true=BETA[,1],estimate=tail(getSmo(mod, "mu") ,1)[[1]]$beta )## beta for mu
rbind(true=BETA[,2],estimate=tail(getSmo(mod, "sigma") ,1)[[1]]$beta )## beta for sigma
```

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