

Table 2. Measures of MSE for GLM of Y variables against X variables for $\lambda.bestlam$ and different penalties.

Variables Y~X		LASSO MSE	Ridge MSE	Elastic Net MSE
amel	ana	3.29001	16.12004	2.99174
	sim	3.7730	12.34170	3.86851
	per	4.0201	15.84112	3.90572
	pse	3.78923	16.55230	3.73234
	vir	3.90457	15.02034	3.88271
ana	amel	3.992780	17.45931	3.77229
	sim	3.938383	20.87798	3.898258
	per	3.985274	15.80054	3.88180
	pse	3.982974	16.00082	3.870871
	vir	3.89924	15.93392	3.07871
sim	amel	3.99896	14.74933	3.64148
	ana	3.677912	13.45473	3.634618
	per	4.105761	16.17947	3.947643
	pse	4.01390	14.50563	3.896814
	vir	4.00167	14.13239	3.78279
per	amel	3.02094	13.60881	3.11459
	ana	3.33179	12.64797	3.340319
	sim	3.588115	16.30806	3.569636
	pse	2.960796	10.88034	3.098244
	vir	3.60552	11.73325	3.21004
pse	amel	3.809321	14.172185	3.721294
	ana	3.626733	12.94426	3.614632
	sim	3.954357	16.61443	3.929095
	per	3.204816	11.02765	3.29077
	vir	3.336205	12.178120	3.645420
vir	amel	3.87721	15.452230	3.301920
	ana	3.967615	12.145002	3.851377
	sim	4.002072	16.524404	3.90220
	per	3.794910	12.305780	3.105564
	pse	3.778991	11.939420	3.36041