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Addendum: Regularization and variable selection via the elastic net

Hui Zou and Trevor Hastie

Stanford University, USA

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We missed an important reference in Section 3.4. In page 309 we stated that

> '... which is based on the recently proposed algorithm LARS of Efron *et al.* (2004). They proved that, starting from zero, the lasso solution paths grow piecewise linearly in a predictable way. They proposed a new algorithm called LARS to solve the entire lasso solution path efficiently by using the same order of computations as a single OLS fit....'

The following sentence should have been included.

The piecewise linearity of the lasso solution path was first proved by Osborne *et al.* (2000), who also described an efficient algorithm for calculating the complete lasso solution path.

Reference

Osborne, M. R., Presnell, B. and Turlach, B. A. (2000) A new approach to variable selection in least squares problems. *IMA J. Numer. Anal.*, **20**, 389–403.

Address for correspondence: Trevor Hastie, Department of Statistics, Stanford University, Stanford, CA 94305, USA.
E-mail: hastie@stanford.edu

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