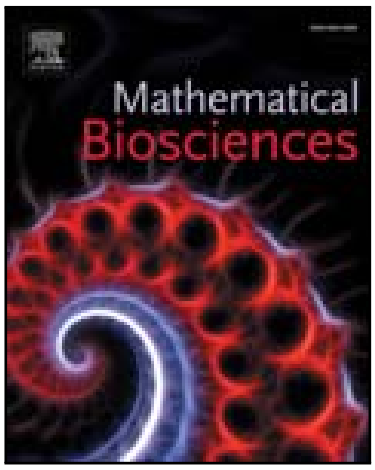

The Bayesian adaptive lasso regression

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Highlights

- In this paper, W consider a fully Bayesian treatment for the adaptive lasso that leads to a new Gibbs sampler with tractable full conditional posteriors. Through simulations and real data analyses, we compare the performance of the new Gibbs sampler with some of the existing Bayesian and non-Bayesian methods. Results show that the new approach performs well in comparison to the existing Bayesian and non-Bayesian approaches.