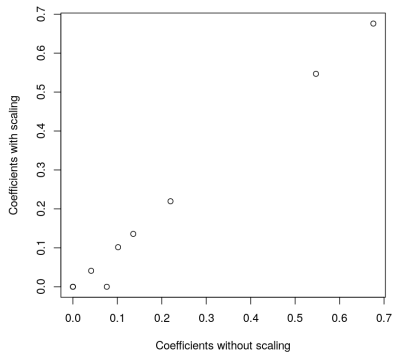


Feature selection for regression

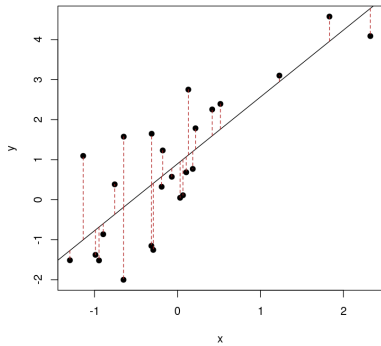
Cap

| Setting | BS | FS |
|--|---------------------------|-------|
| low ($n = 100, p = 10, s = 5$) | 3.43 | 0.006 |
| medium ($n = 500, p = 100, s = 5$) | $\approx 120 \text{ min}$ | 0.818 |
| high-5 ($n = 50, p = 1000, s = 5$) | $\approx 126 \text{ min}$ | 0.137 |
| high-10 ($n = 100, p = 1000, s = 10$) | $\approx 144 \text{ min}$ | 0.277 |

Cap

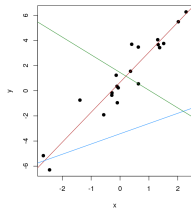


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Data and three possible models



Likelihood of the data given model parameters

