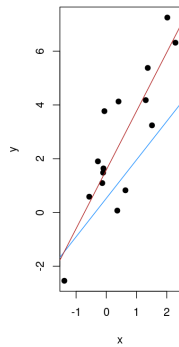


Regularised regression with many features

Title



Title

Setting	BS	FS	Lasso
low ($n = 100, p = 10, s = 5$)	3.43	0.006	0.002
medium ($n = 500, p = 100, s = 5$)	$\approx 120 \text{ min}$	0.818	0.009
high-5 ($n = 50, p = 1000, s = 5$)	$\approx 126 \text{ min}$	0.137	0.011
high-10 ($n = 100, p = 1000, s = 10$)	$\approx 144 \text{ min}$	0.277	0.019

Title

