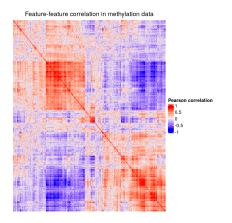
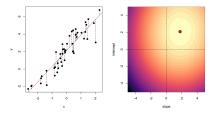
Regularised regression with many features

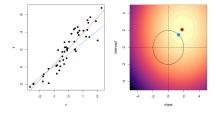


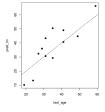


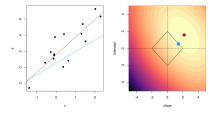
Dataset

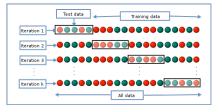
Training set

Test set









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