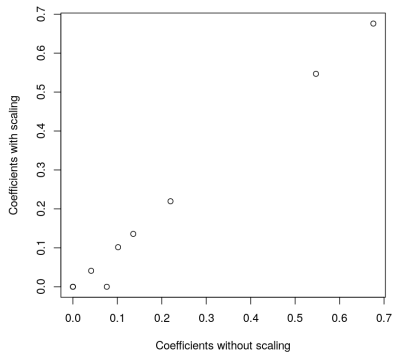


Feature selection for regression

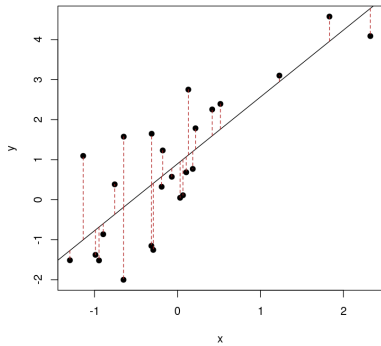
Cap

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

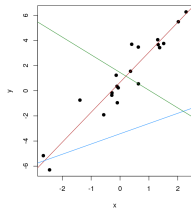


Cap



Cap

Data and three possible models



Likelihood of the data given model parameters

