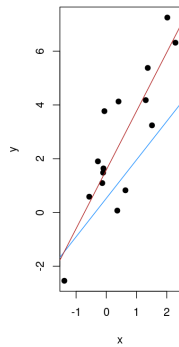


Regularised regression with many features

# Title



# Title

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

# Title

