$y(z) = \langle \beta, \psi(z) \rangle, \ \psi(t) = \text{clip}(t) = [t]_0^1, \ n = 1200, \ d = 400$

Left panel — Train MSE vs $\gamma = p/n$:
- gaussian equivalent model
- random features model
- Var(y)

Right panel — Test MSE vs $\gamma = p/n$:
- gaussian equivalent model
- random features model
- Var(y)