

Total Squared Error, Relative to LASSO

$p = 200, s = 10$

$n = 100$

Method

- BLP – CV
- C&W (Precision Estimation)
- C&W (Sparse CCA)
- C&W (Subset Selection)

Signal-to-Noise Ratio

2.0
1.5
1.0
0.5
0.0

1

