d = 0.1diagdom port\_chol port 1200 900 ρpν 600 -300 -1200 algo 900 -600 ţ adalasso 300 lasso 1200 pls 900 -MSE shrink 600 300 ridge 1200 selected 900 -600 -300 -50 150 200 50 150 200 50 100 150 200 100 100 Sample size