d = 0.15diagdom port_chol port 1000 750 ρpν 500 -250 -1000 algo 750 ţ 500 adalasso 250 lasso 1000 pls 750 -MSE shrink 500 -250 ridge 1000 selected 750 -500 -250 -50 150 200 50 150 200 50 100 150 200 100 100

Sample size