Scaled Lasso 200 100 100 50 0 -0.8 -0.4 0.0 -0.8 -0.2 -0.8 -0.2 -0.8 -0.2 Least squares estimation after scaled Lasso selection 250 250 250 100 100 100 100 -0.8 -0.8 -0.2 -0.2 -0.8 -0.2 -0.5 0.4 0.5 **LDPE** 200 100 100 40 50 -0.3 0.0 0.2 -0.4 0.0 -0.6 0.0 0.4 -0.8 -0.2 0.4 Restricted LDPE 150 150 40 20 4 20 -0.3 0.0 0.2 -0.8 -0.2 -0.5 0.5 -0.40.0 0.4