

low-dim-low-pm-low- λ
 $l = 10$, $pm = 0.1$
 $\lambda = (0.5, 0.6)$

high-dim-low-pm-low- λ
 $l = 100$, $pm = 0.1$
 $\lambda = (0.5, 0.6)$

low-dim-high-pm-low- λ
 $l = 10$, $pm = 0.3$
 $\lambda = (0.5, 0.6)$

high-dim-high-pm-low- λ
 $l = 100$, $pm = 0.3$
 $\lambda = (0.5, 0.6)$

covariances

means

variances

DURR
 IURR
 blasso
 bridge
 MI-PCA
 MI-CART
 MI-RF
 CC
 MI-OP
 GS

DURR
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 blasso
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