

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

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

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

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

covariances

means

variances

DURR  
 blasso  
 MI-PCA  
 MI-CART  
 MI-RF  
 CC  
 MI-OP

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

CC

MI-OP

