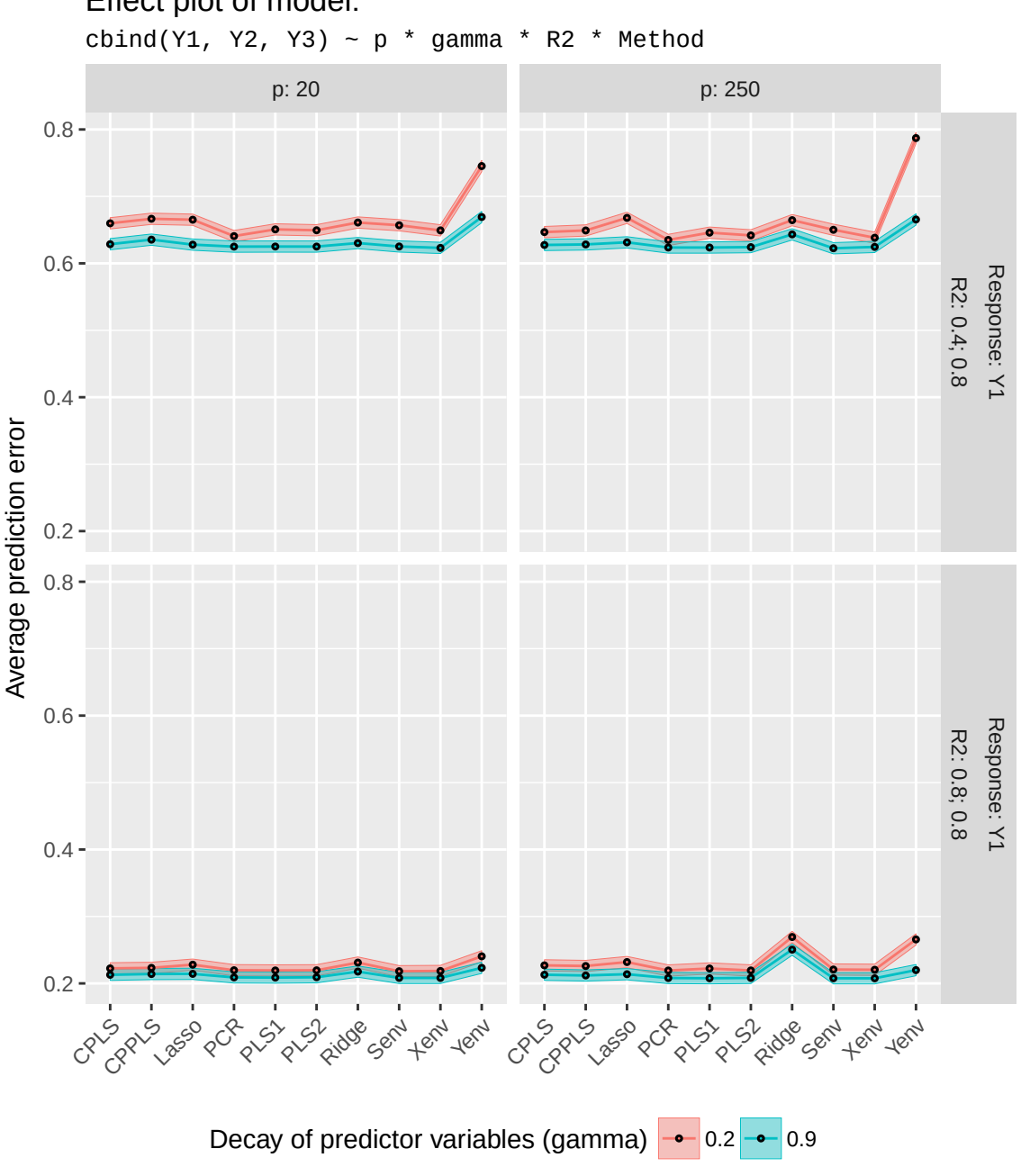
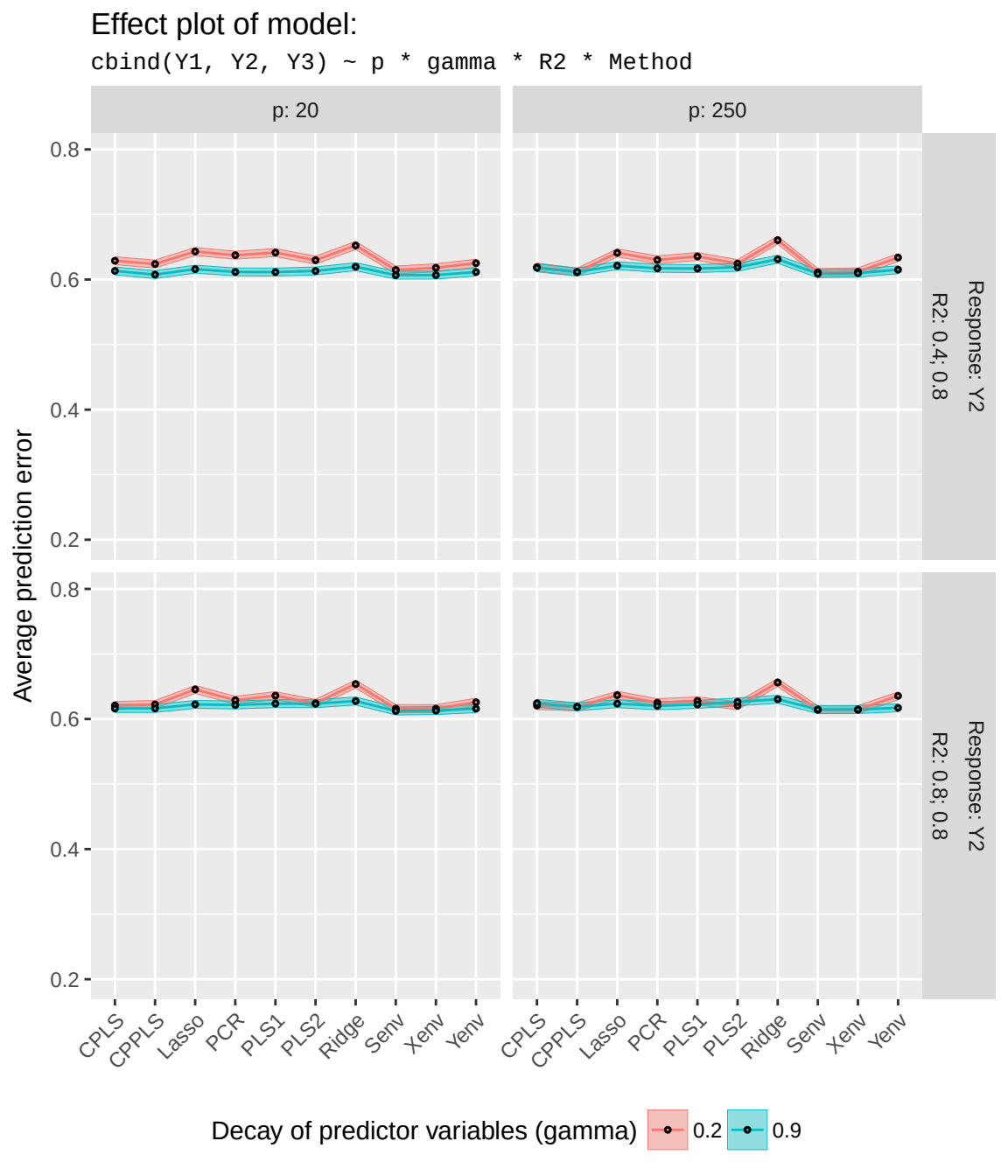
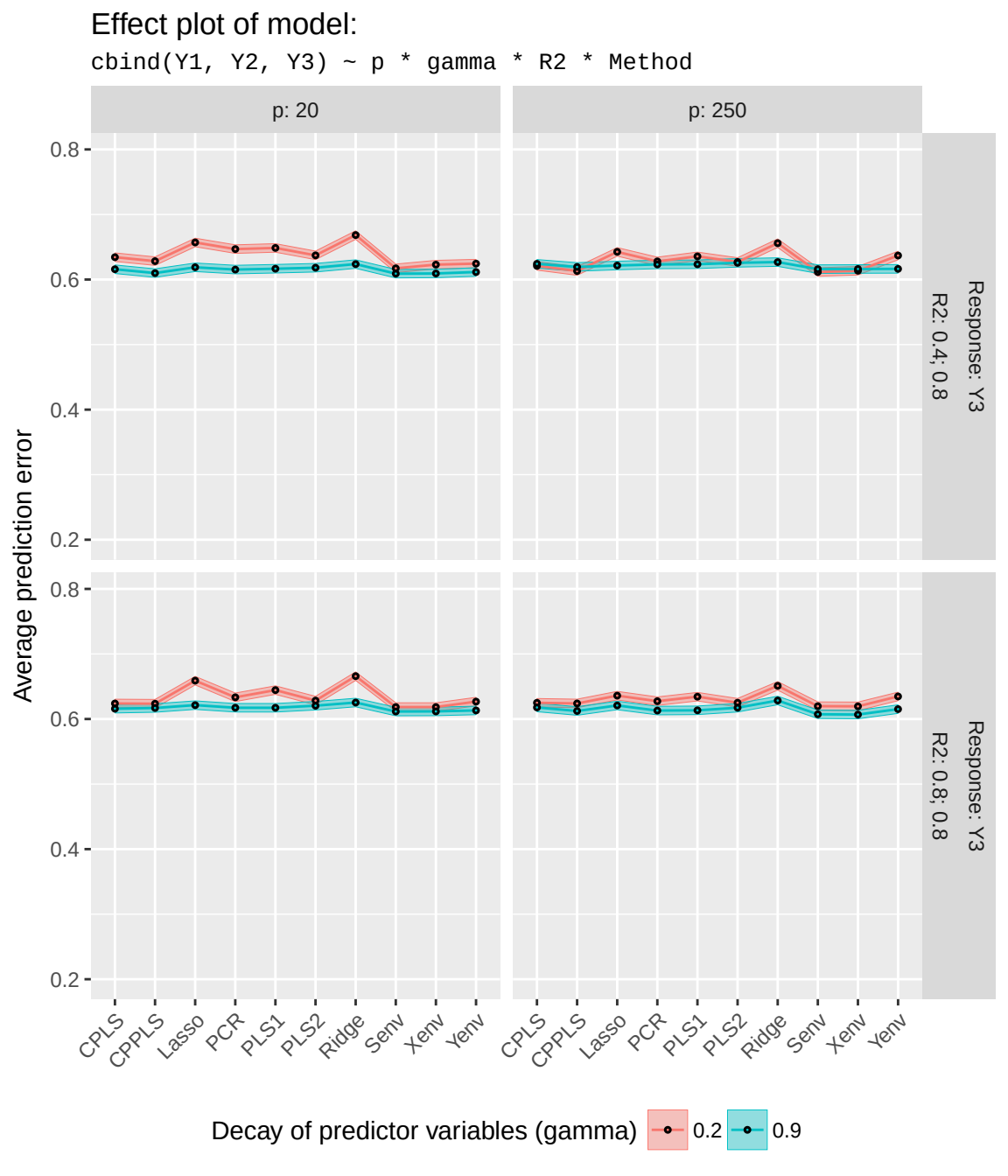

Effect plot of model:
cbind(Y1, Y2, Y3) ~ p * gamma * R2 * Method
p: 20
p: 250
Response: Y1
R2: 0.4; 0.8
Response: Y1
R2: 0.8; 0.8
Average prediction error
0.8
0.6
0.4
0.2
CPLS
CPPLS
Lasso
PCR
PLS1
PLS2
Ridge
Senv
Xenv
Yenv
Decay of predictor variables (gamma)
0.2
0.9


Effect plot of model:
cbind(Y1, Y2, Y3) ~ p * gamma * R2 * Method
p: 20
p: 250
Response: Y2
R2: 0.4; 0.8
Response: Y2
R2: 0.8; 0.8
Average prediction error
0.8
0.6
0.4
0.2
CPLS
CPPLS
Lasso
PCR
PLS1
PLS2
Ridge
Senv
Xenv
Yenv
Decay of predictor variables (gamma)
0.2
0.9


Effect plot of model:
cbind(Y1, Y2, Y3) ~ p * gamma * R2 * Method
p: 20
p: 250
Response: Y3
R2: 0.4; 0.8
Response: Y3
R2: 0.8; 0.8
Average prediction error
0.8
0.6
0.4
0.2
CPLS
CPPLS
Lasso
PCR
PLS1
PLS2
Ridge
Senv
Xenv
Yenv
Decay of predictor variables (gamma)
0.2
0.9