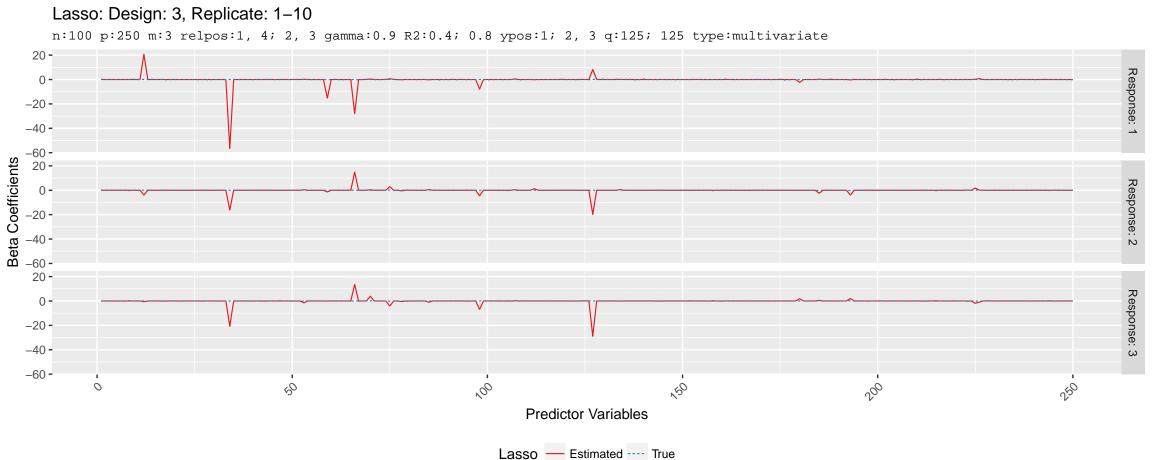
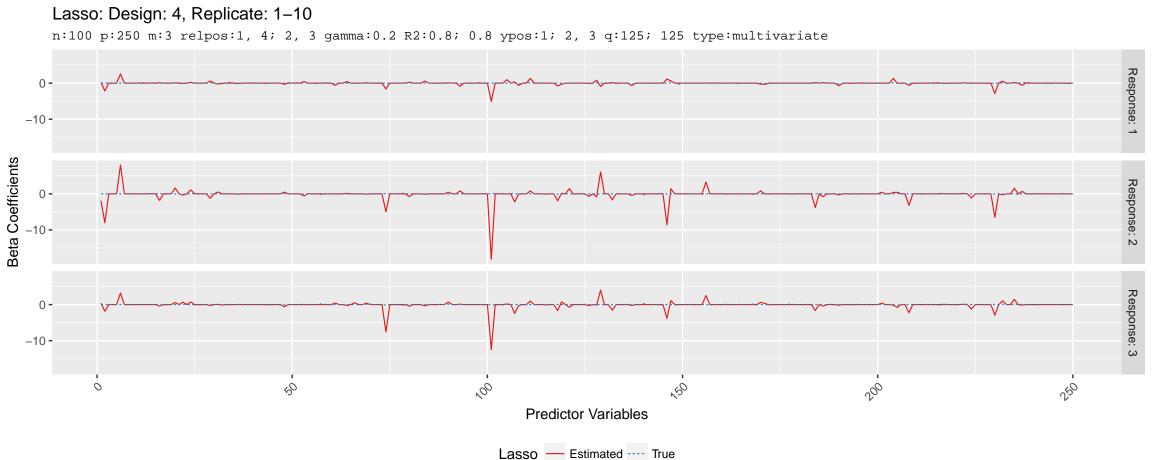
Lasso: Design: 1, Replicate: 1–10 n:100 p:20 m:3 relpos:1, 4; 2, 3 gamma:0.2 R2:0.8; 0.8 ypos:1; 2, 3 q:10; 10 type:multivariate 0.2 -Response: 1 0.0 -−0.2 **-**-0.4 **-**Deta Coefficients

0.0 -0.2 -0.4 -Response: 2 0.2 -Response: 3 0.0 --0.2 **-**-0.4 **-**15 10 20 **Predictor Variables**

Lasso --- Estimated --- True

Lasso: Design: 2, Replicate: 1–10 n:100 p:20 m:3 relpos:1, 4; 2, 3 gamma:0.9 R2:0.4; 0.8 ypos:1; 2, 3 q:10; 10 type:multivariate 10 -Response: 1 0 --10 **-**-20 **-**Response: 2 10 -Response: 3 0 --10 **-**-20 **-**15 5 20 **Predictor Variables** Lasso --- True





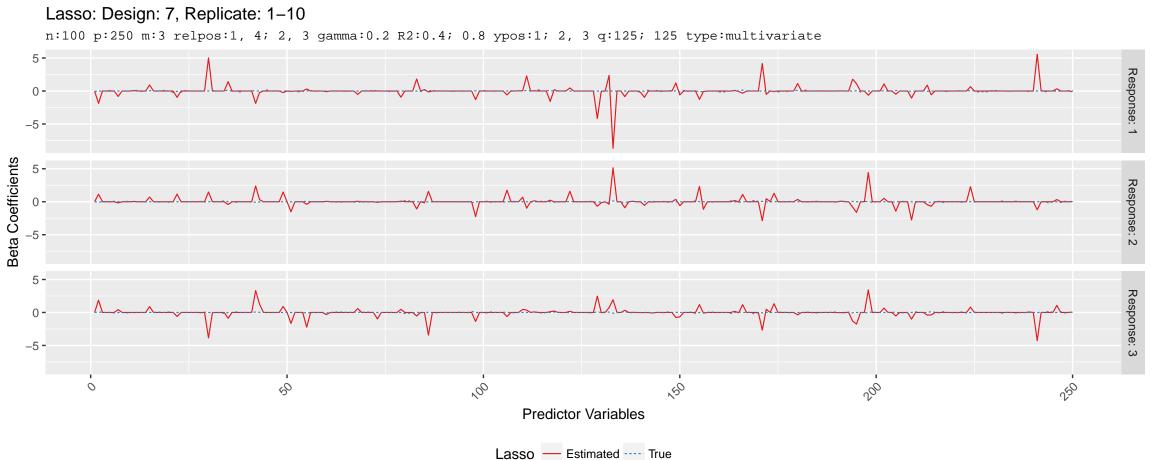
Lasso: Design: 5, Replicate: 1–10 n:100 p:20 m:3 relpos:1, 4; 2, 3 gamma:0.9 R2:0.8; 0.8 ypos:1; 2, 3 q:10; 10 type:multivariate 20 -Response: 1 10 -0 --10 **-**Beta Coefficients 20 -Response: 2 20 -Response: 3 10 -0 --10 **-**5 15 20 10 **Predictor Variables**

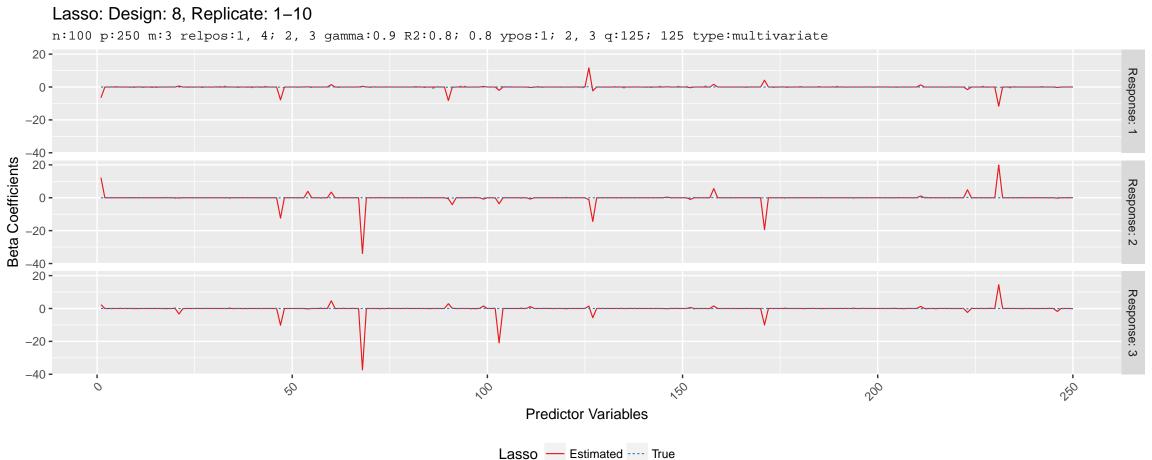
Lasso --- True

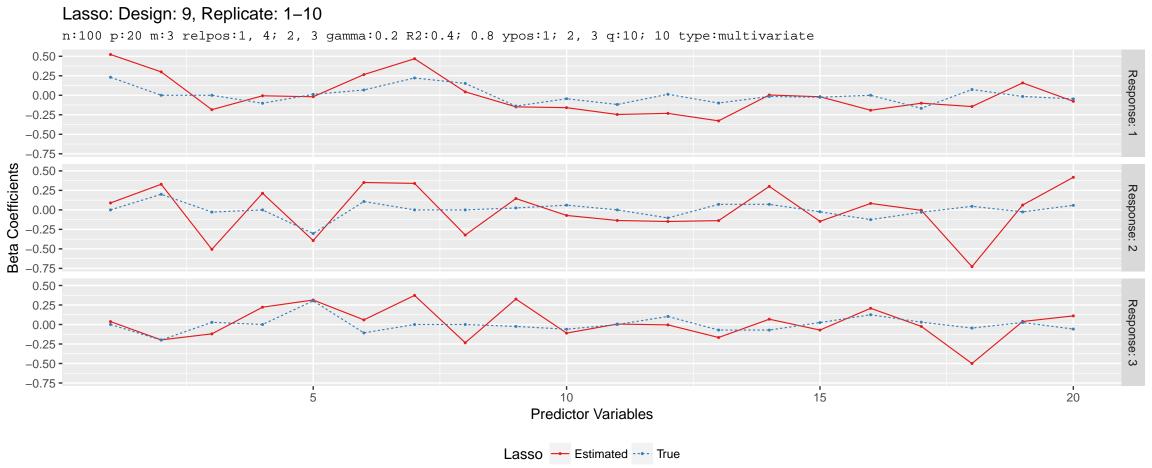
Lasso: Design: 6, Replicate: 1–10

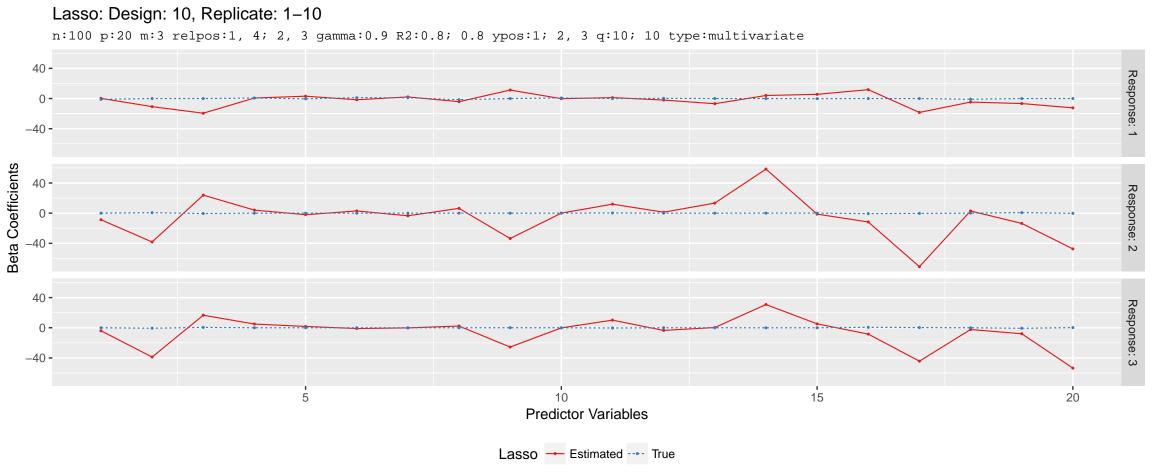
n:100 p:20 m:3 relpos:1, 4; 2, 3 gamma:0.2 R2:0.4; 0.8 ypos:1; 2, 3 q:10; 10 type:multivariate 0.5 -Response: 1 0.0 --0.5 **-**-1.0 **-**Beta Coefficients
0.0 -0.5 -1.0 -Response: 2 0.5 -Response: 3 0.0 --0.5 **-**-1.0 **-**15 10 20 **Predictor Variables**

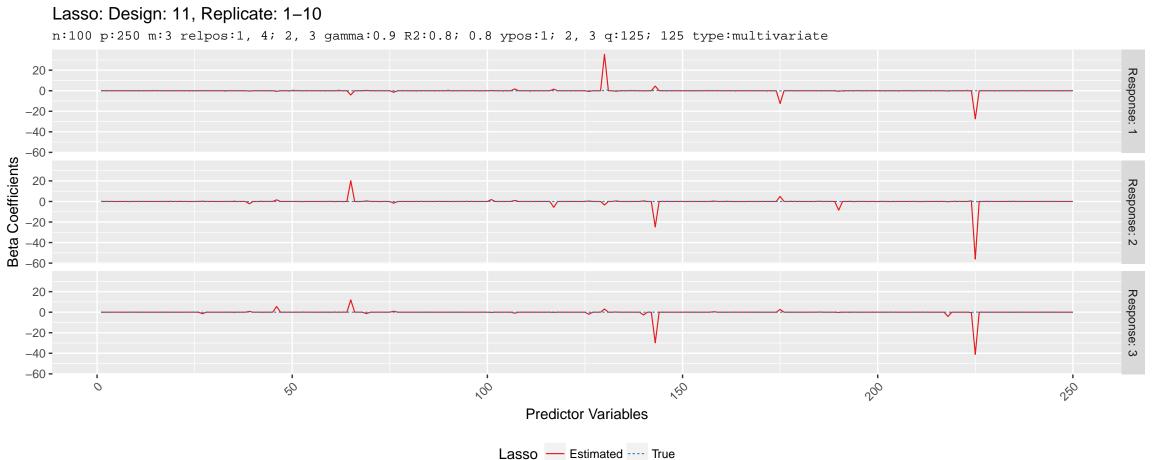
Lasso --- Estimated --- True

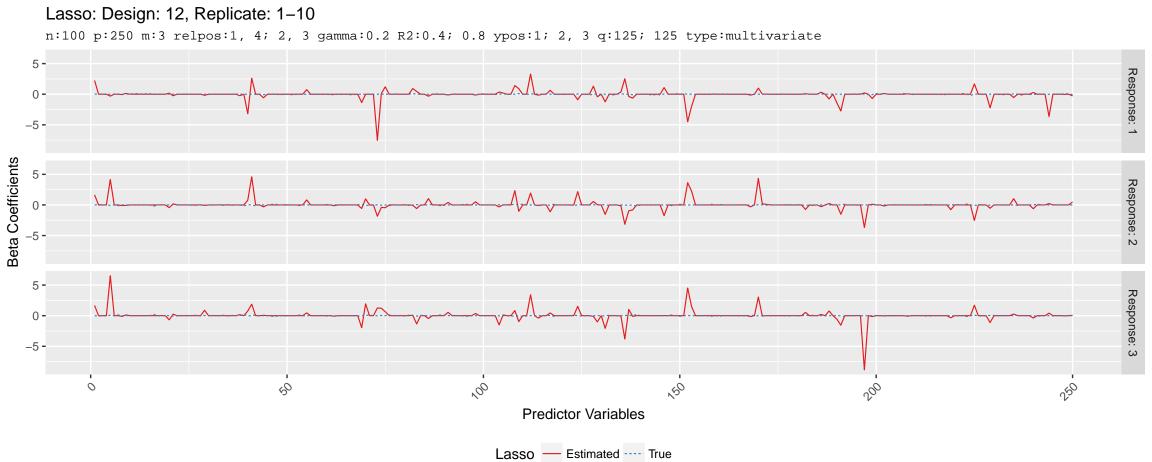












Lasso: Design: 13, Replicate: 1–10 n:100 p:20 m:3 relpos:1, 4; 2, 3 gamma:0.9 R2:0.4; 0.8 ypos:1; 2, 3 q:10; 10 type:multivariate 20 -Response: 1 10 --10 **-**-20 **-**Beta Coefficients

10 10 -10 -20 -Response: 2 20 -Response: 3 10 --10 **-**-20 **-**5 15 20 **Predictor Variables**

Lasso --- True

Lasso: Design: 14, Replicate: 1–10 n:100 p:20 m:3 relpos:1, 4; 2, 3 gamma:0.2 R2:0.8; 0.8 ypos:1; 2, 3 q:10; 10 type:multivariate 0.50 -0.25 -Response: 1 0.00 --0.25 **-**-0.50 **-**Set of the control of Response: 2 0.50 -0.25 -Response: 3 0.00 --0.25 **-**-0.50 **-**5 15 10 20 **Predictor Variables** Lasso --- True

Lasso: Design: 15, Replicate: 1–10 n:100 p:250 m:3 relpos:1, 4; 2, 3 gamma:0.2 R2:0.8; 0.8 ypos:1; 2, 3 q:125; 125 type:multivariate 5.0 -2.5 -Response: 1 0.0 --2.5 **-**-5.0 **-**-7.5 **-**Beta Coefficients
2.5 0.0 -2.5 -5.0 -5.0 -5.0 -Response: 2 2.5 -Response: 3 0.0 --2.5 **-**−5.0 **-**-7.5 **-**0 **Predictor Variables**

Lasso — Estimated ---- True

Lasso: Design: 16, Replicate: 1–10 n:100 p:250 m:3 relpos:1, 4; 2, 3 gamma:0.9 R2:0.4; 0.8 ypos:1; 2, 3 q:125; 125 type:multivariate 40 **-**20 -Response: 1 0 --20 **-**-40 **-**40 -Coefficients 20 -Response: 2 0 -_20 **-**Beta -40 **-**40 -20 -Response: 3 0 --20 **-**-40 **-**100 60 **Predictor Variables**

Lasso — Estimated ---- True