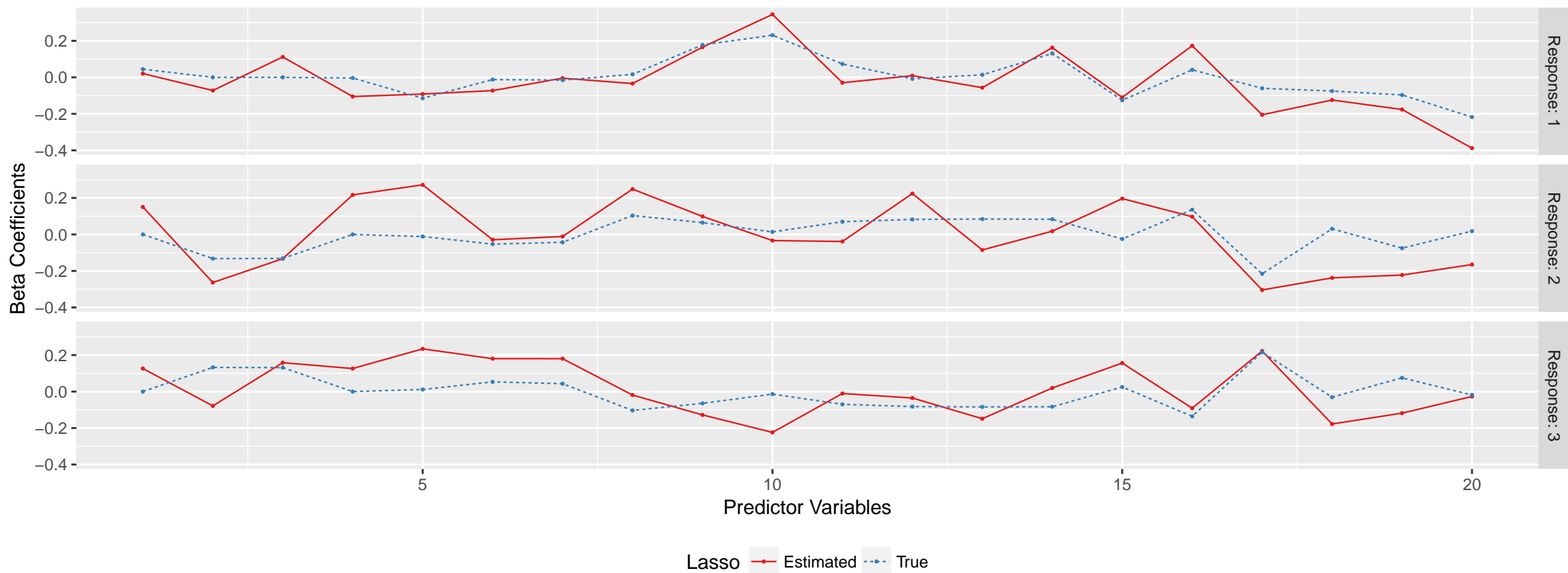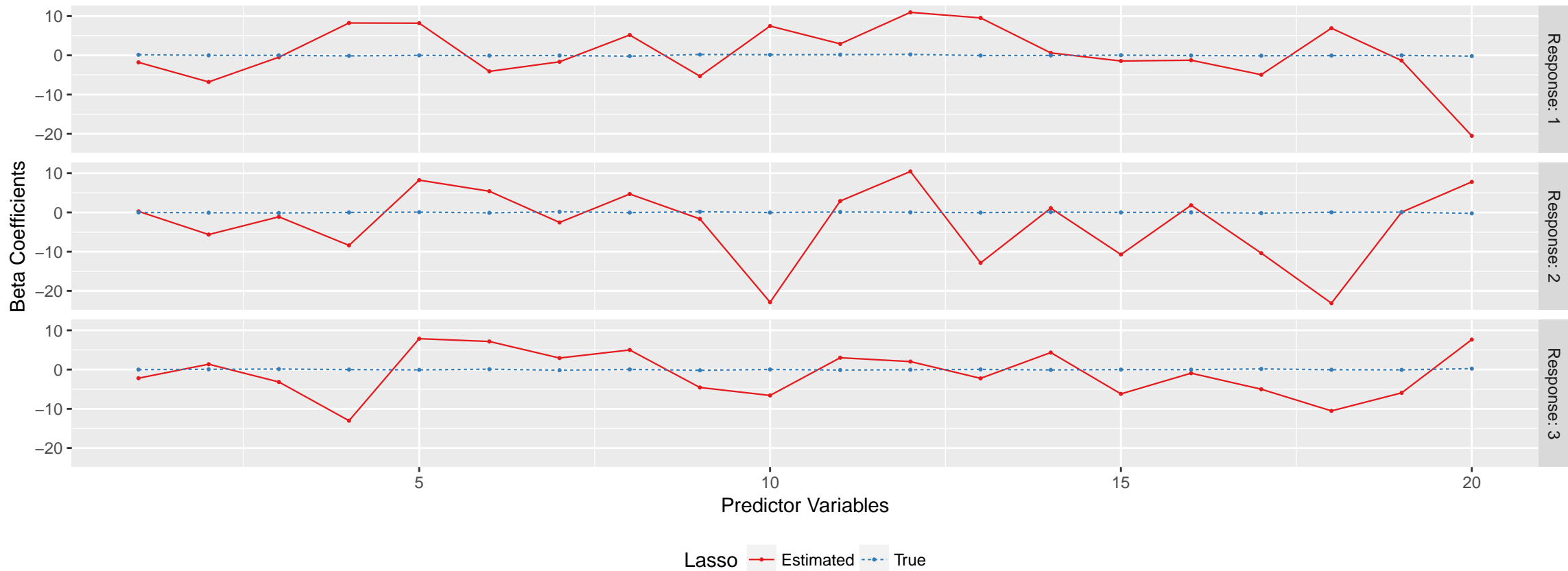Lasso: Design: 1, Replicate: 1–10

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
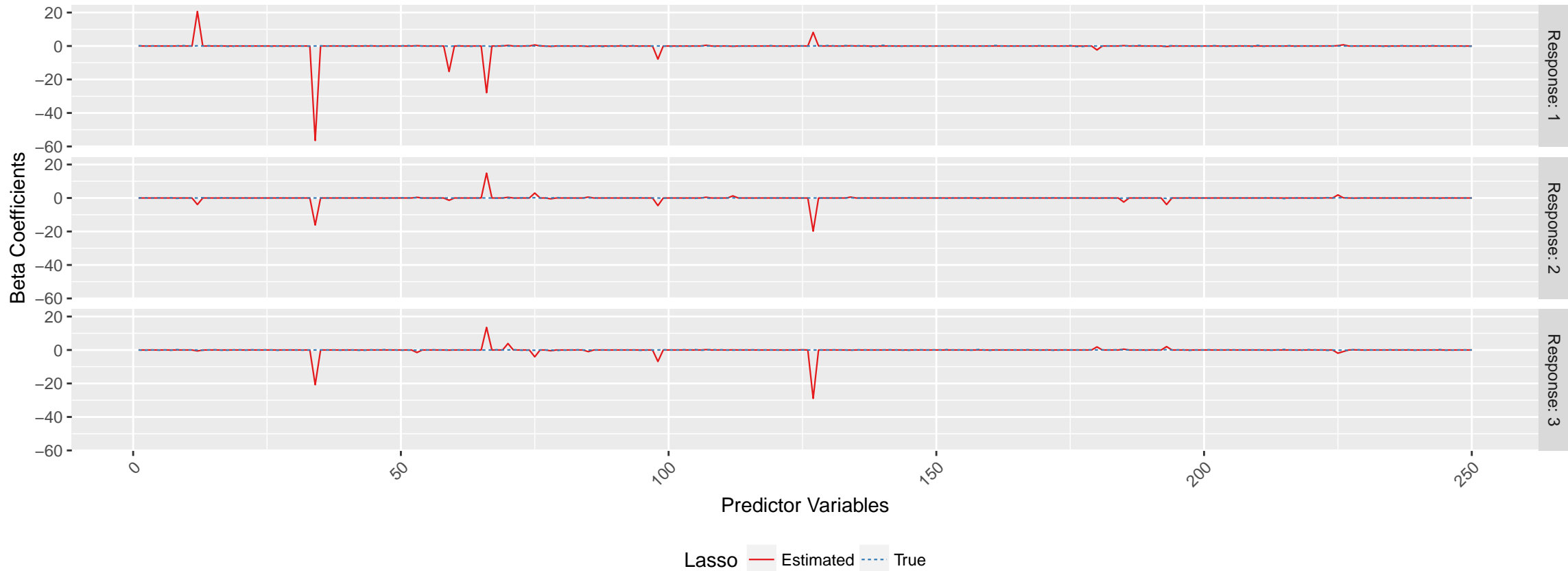
Lasso: Design: 2, Replicate: 1–10

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

Lasso: Design: 3, 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

Lasso — Estimated --- True

Lasso: Design: 4, 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

Lasso — Estimated --- 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
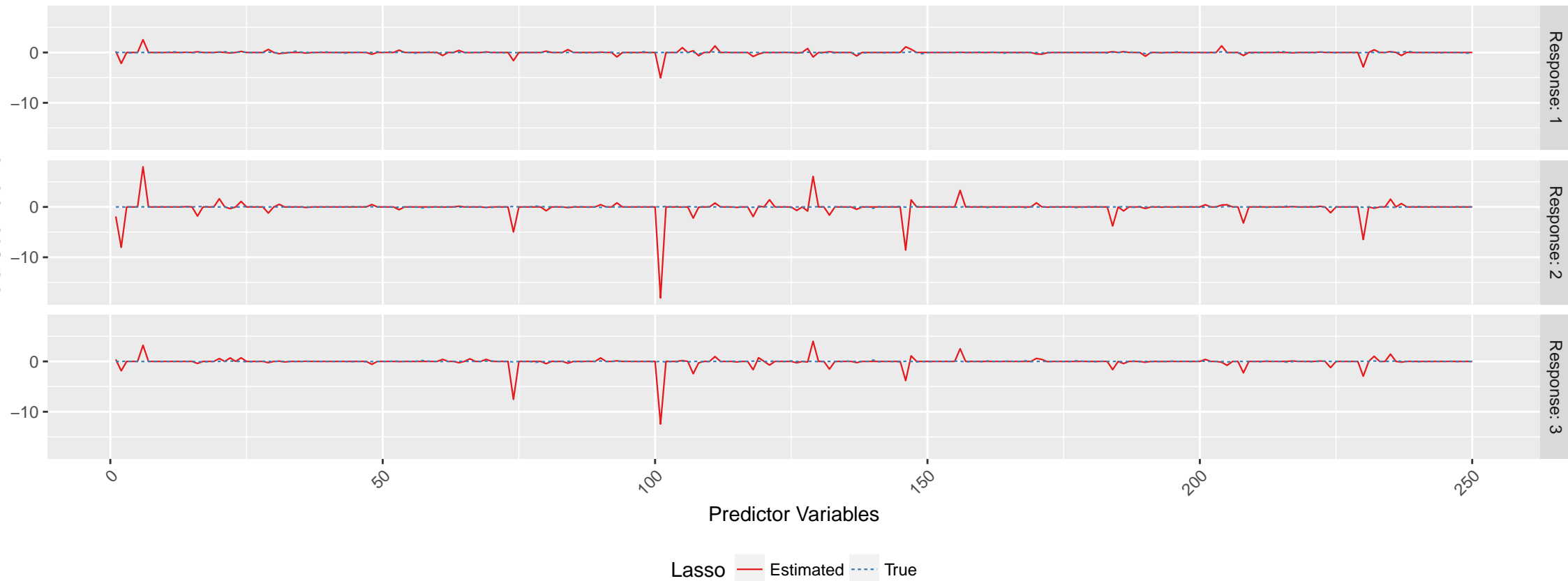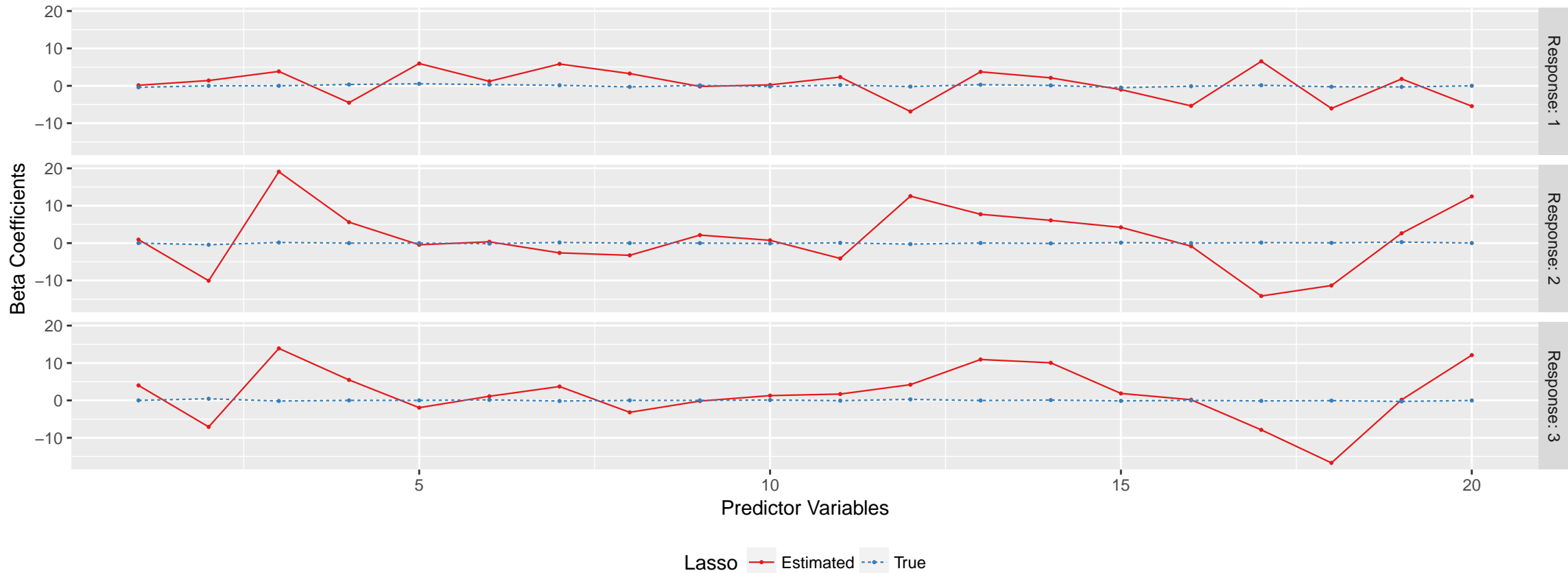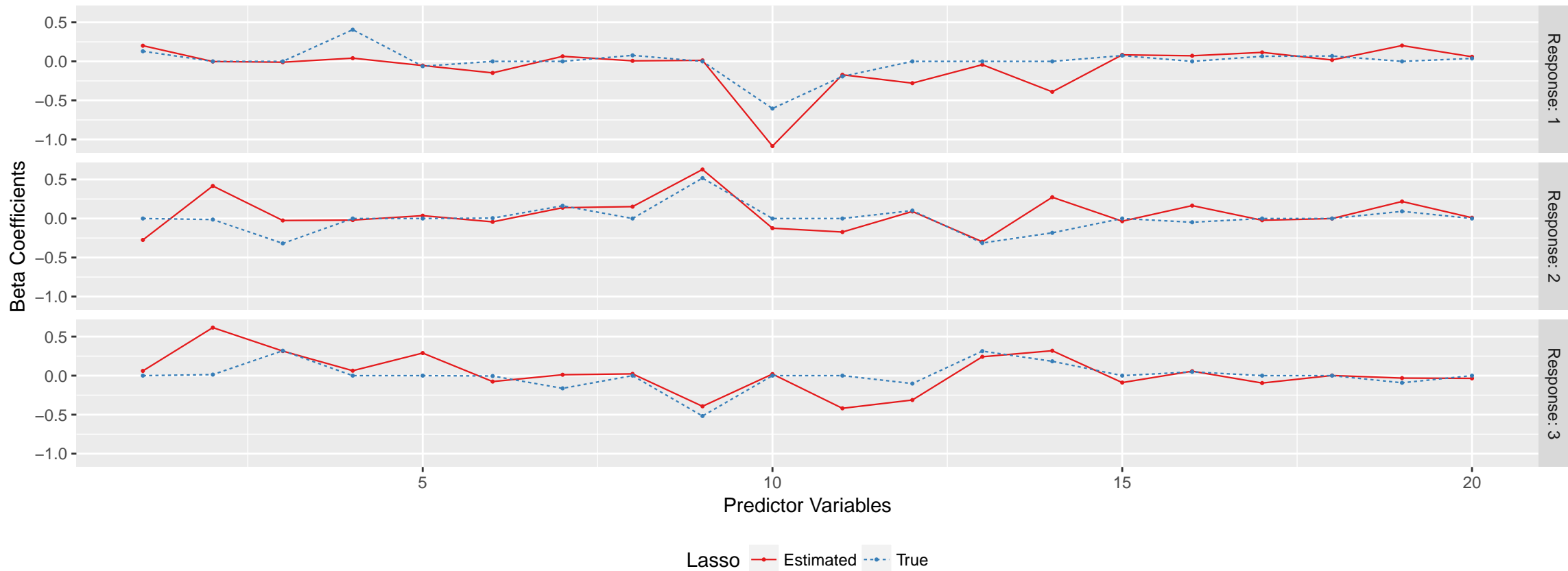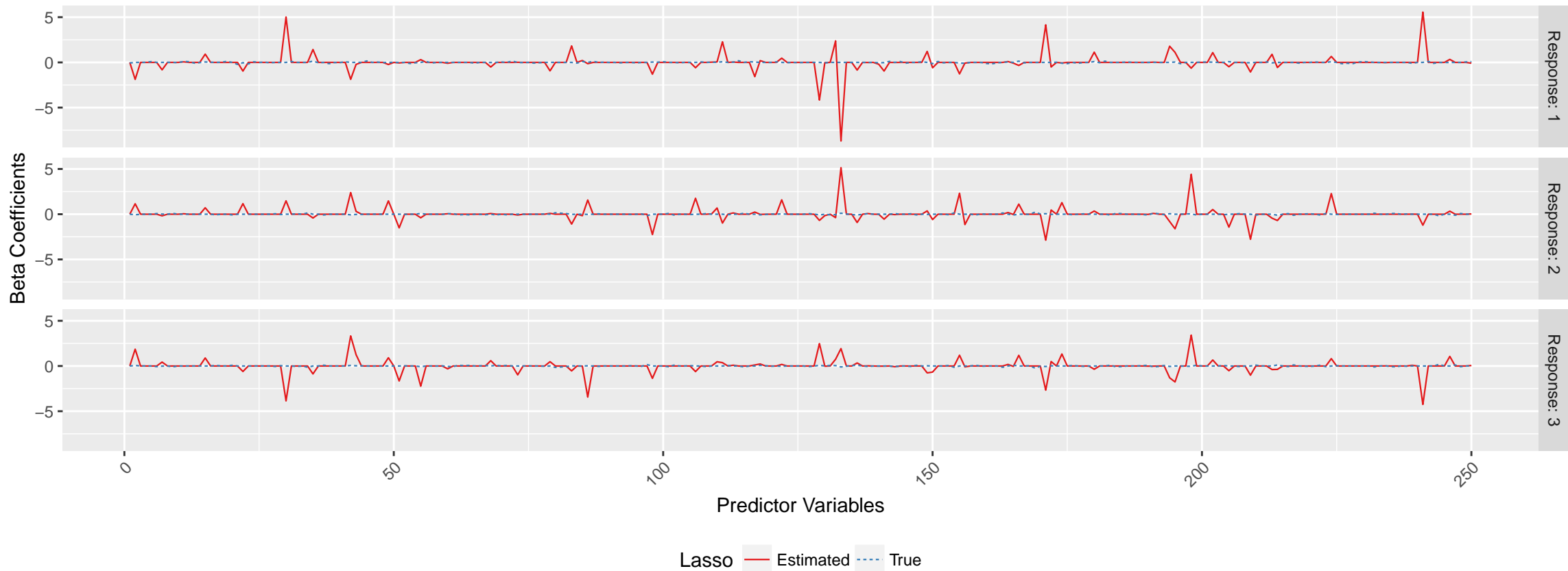
Lasso: Design: 6, Replicate: 1–10

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
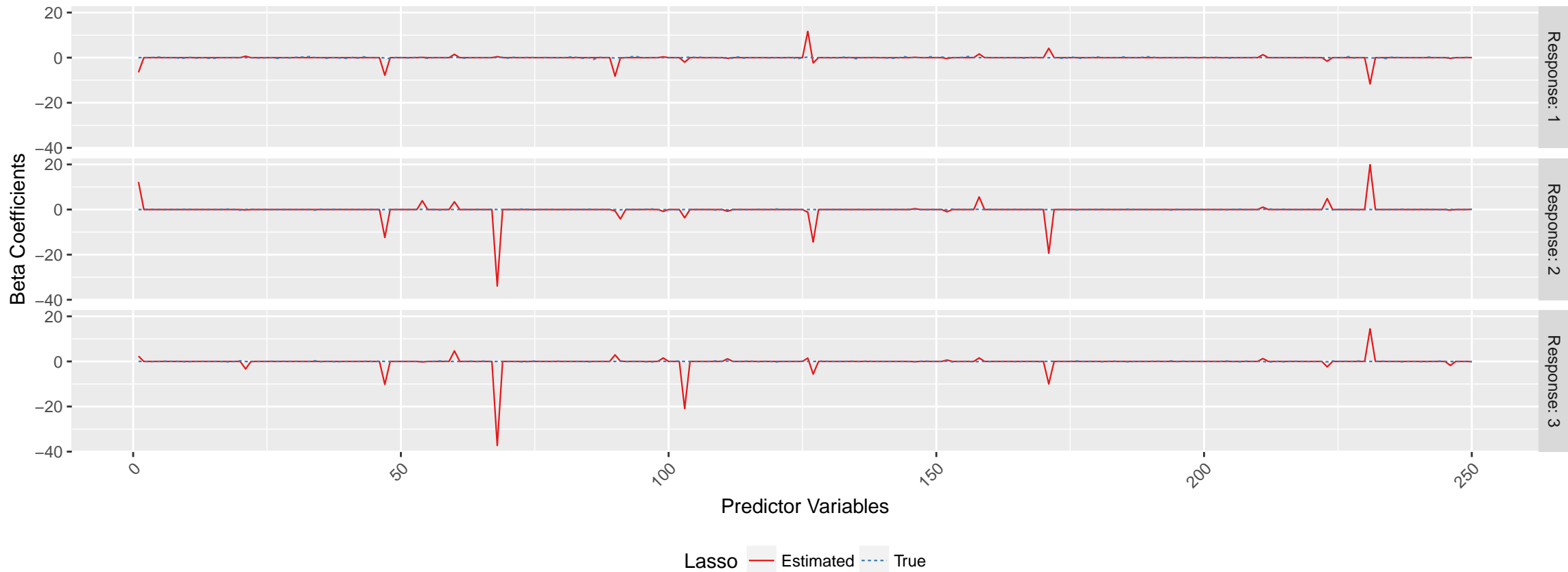
Lasso: Design: 7, Replicate: 1–10

n:100 p:250 m:3 relpos:1, 4; 2, 3 gamma:0.2 R2:0.4; 0.8 ypos:1; 2, 3 q:125; 125 type:multivariate
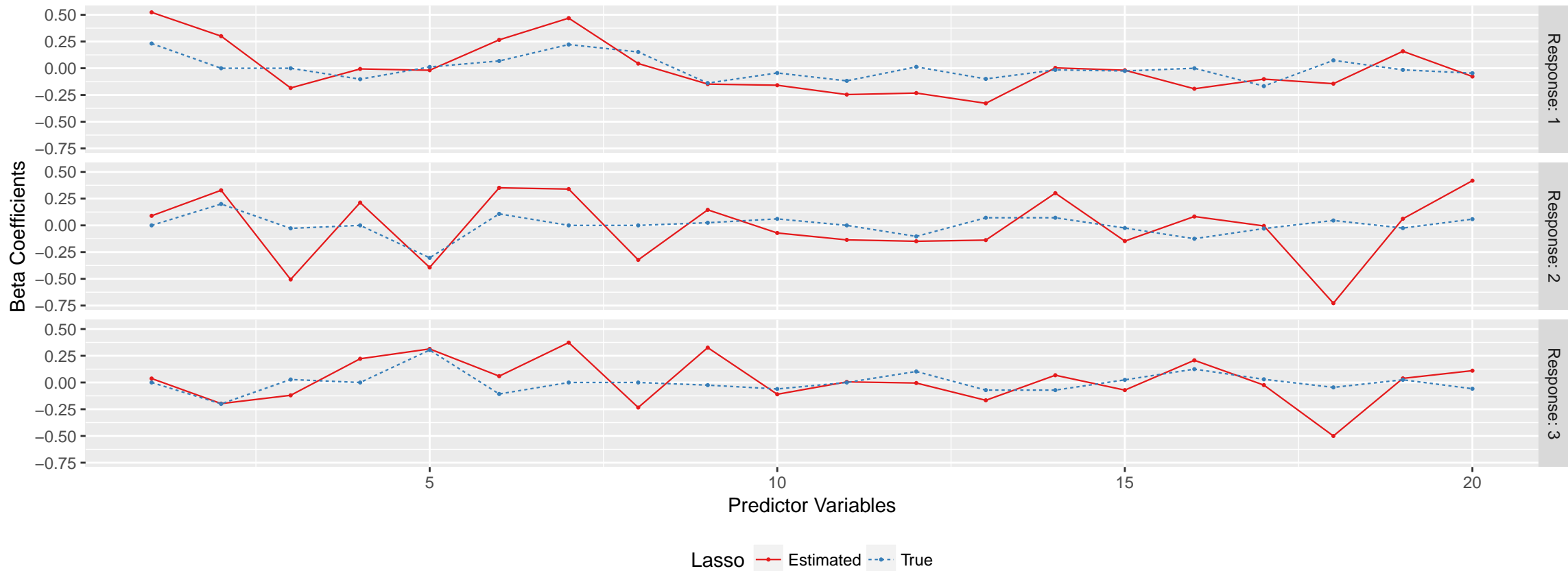
Lasso: Design: 8, Replicate: 1–10

n:100 p:250 m:3 relpos:1, 4; 2, 3 gamma:0.9 R2:0.8; 0.8 ypos:1; 2, 3 q:125; 125 type:multivariate
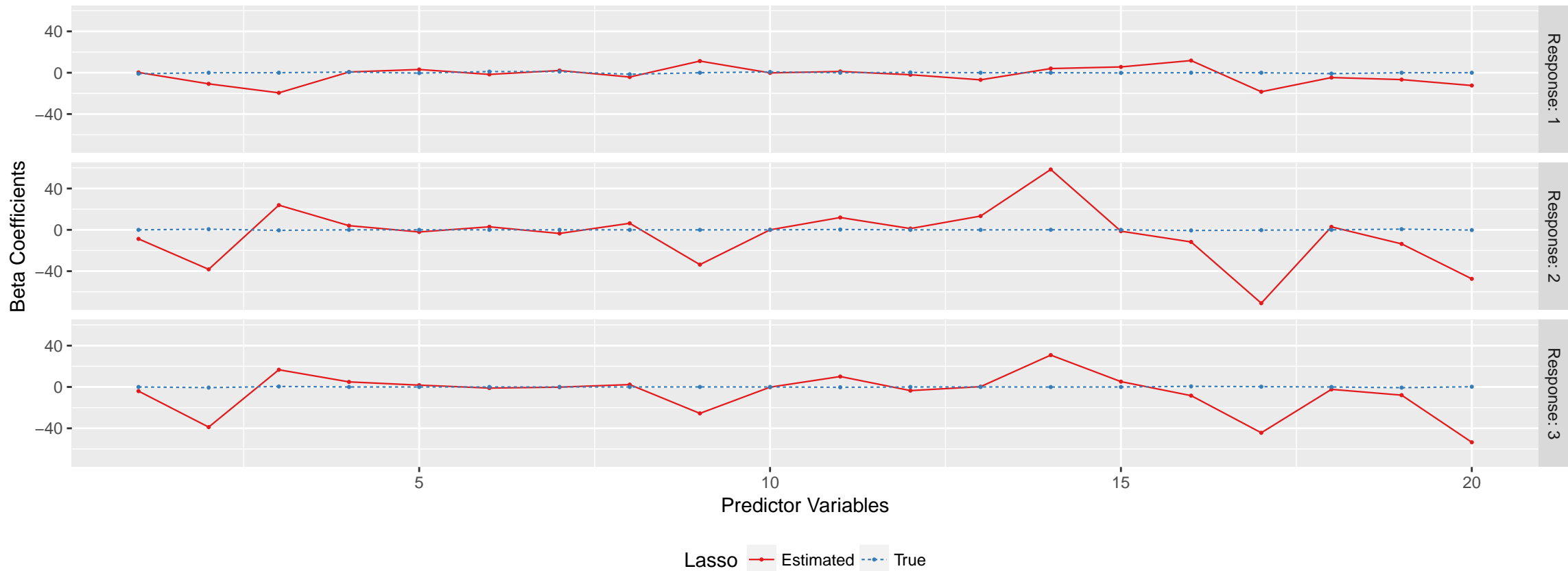
Lasso: Design: 9, Replicate: 1–10

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
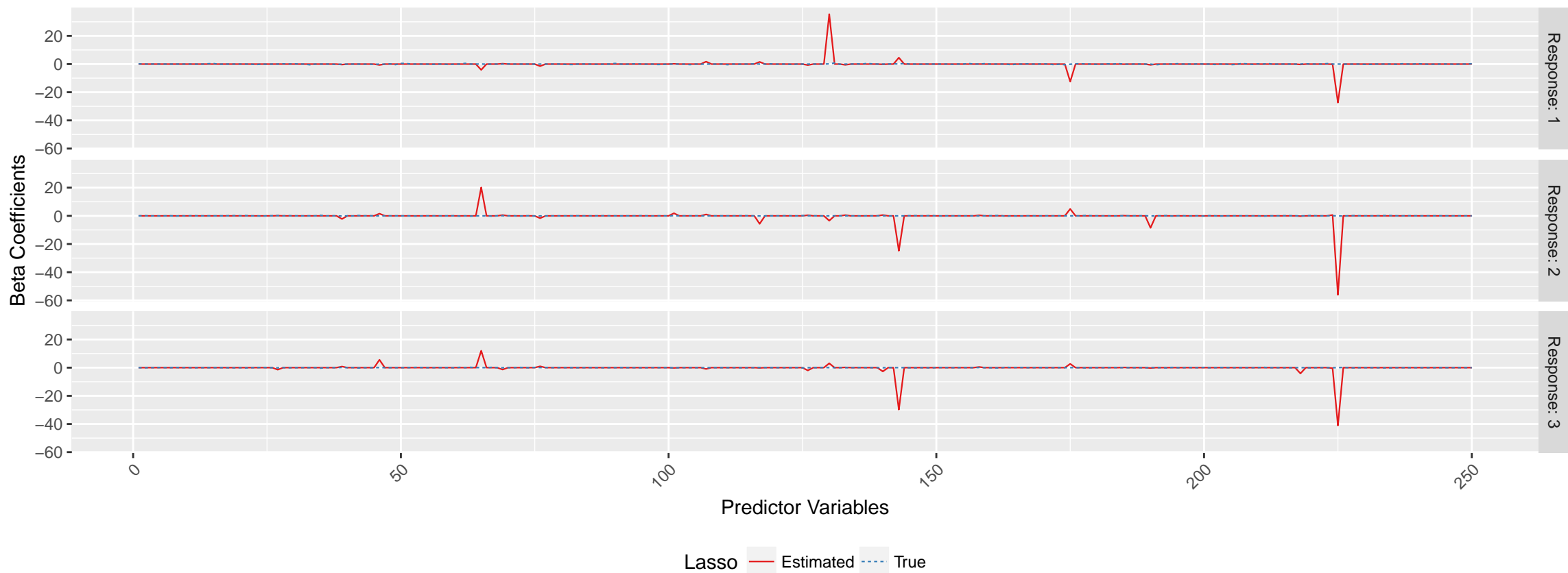
Lasso: Design: 10, Replicate: 1–10

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
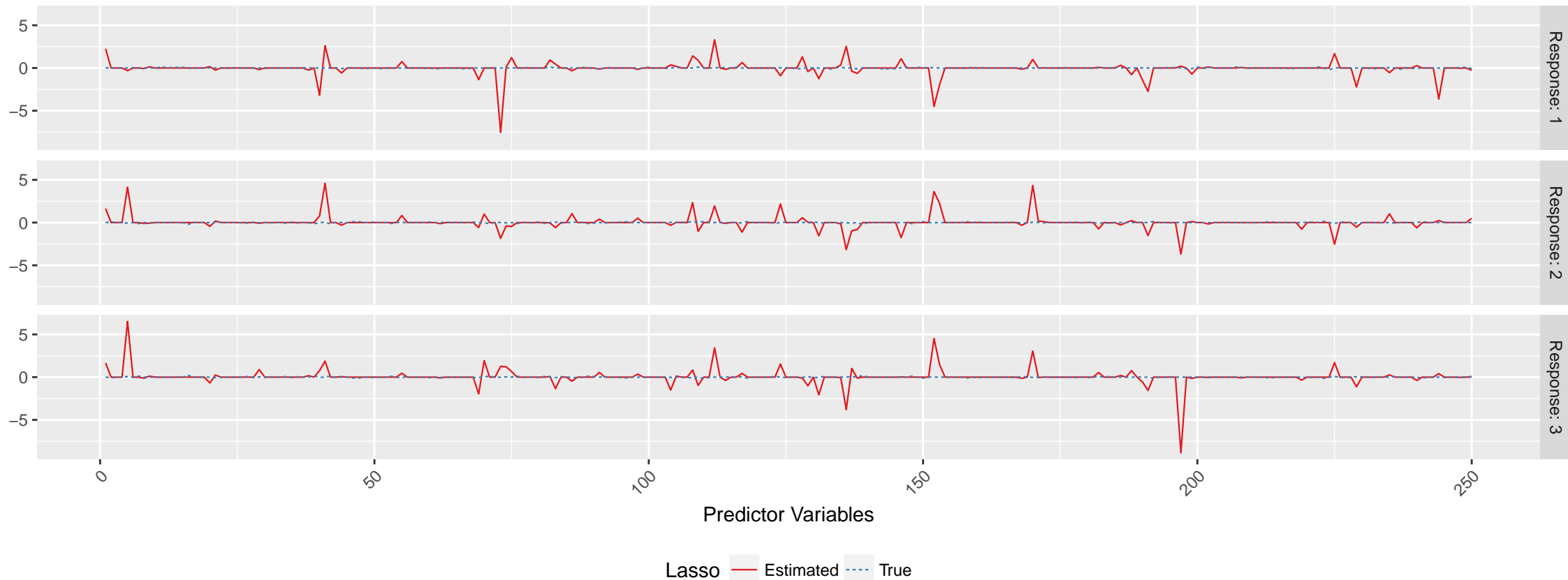
Lasso: Design: 11, Replicate: 1–10

n:100 p:250 m:3 relpos:1, 4; 2, 3 gamma:0.9 R2:0.8; 0.8 ypos:1; 2, 3 q:125; 125 type:multivariate

Lasso: Design: 12, Replicate: 1–10

n:100 p:250 m:3 relpos:1, 4; 2, 3 gamma:0.2 R2:0.4; 0.8 ypos:1; 2, 3 q:125; 125 type:multivariate

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

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

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
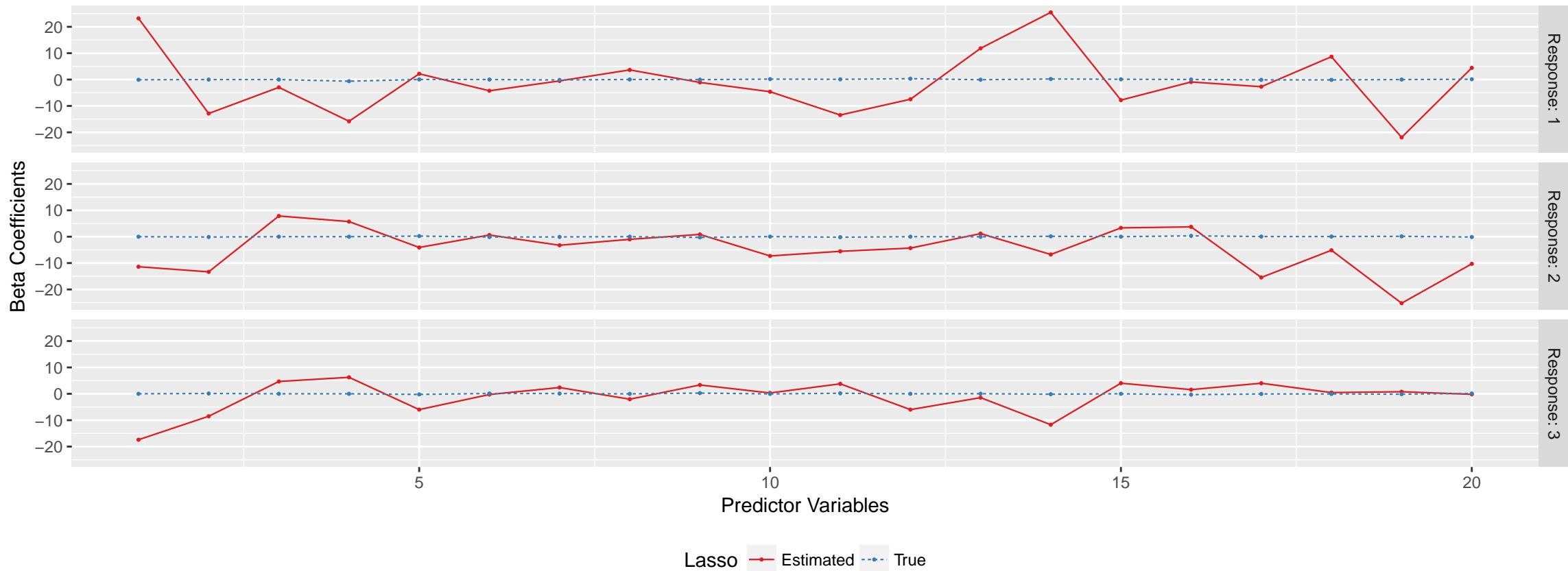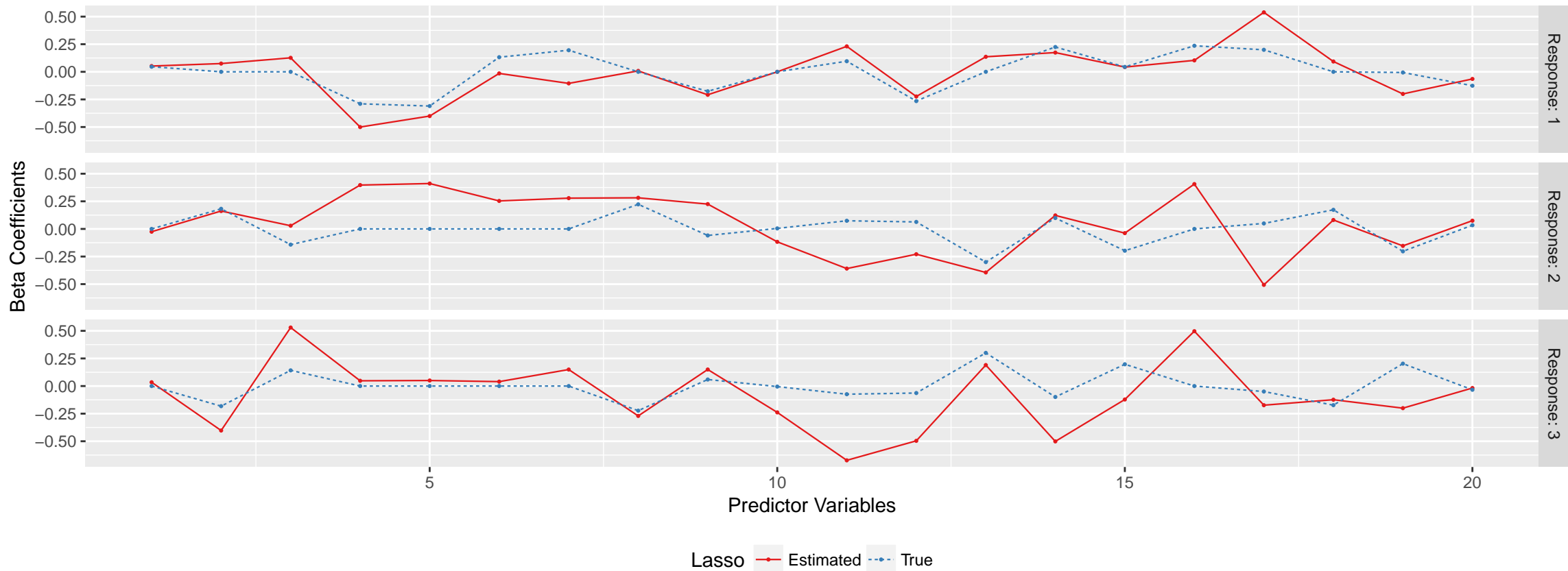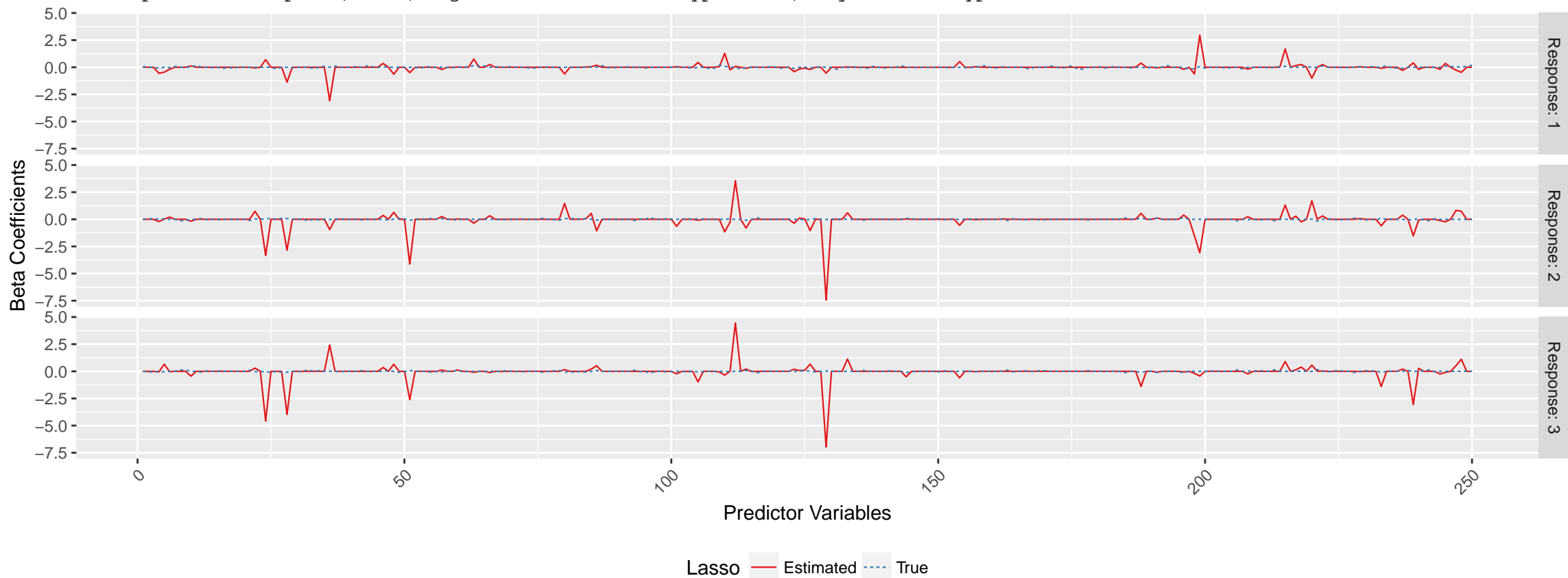
Lasso: Design: 16, Replicate: 1–10

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