MSE on HighSignalToNoiseLinearModel alpha: 0 alpha: 1 alpha: 5 4000 -3000 dim: 2000 -1000 0 3000 -2000 dim: 10 splitratio 1000 0.2 0.4 MS 8000 0.6 -- 0.8 6000 dim: 15 4000 -2000 0 2000 1500 · dim: 20 1000 500 0 100 1000 10000 100 1000 10000 100 1000 10000 Number of observations