MSE on LowSignalToNoiseLinearModel alpha: 0 alpha: 1 alpha: 5 1.4 -1.3 dim: 1.2 -1.1 -1.3 -1.2 dim: 10 splitratio 1.1 0.2 MSE 1.0 -0.4 0.6 1.75 -0.8 dim: 15 <del>-⊠-</del> 1 1.50 -1.25 -1.00 -1.3 dim: 20 1.2 -1.1 -

1000

Number of observations

10000 100

1000

10000

100

1000

10000 100