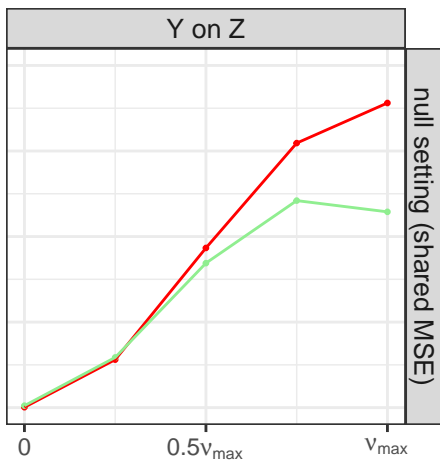
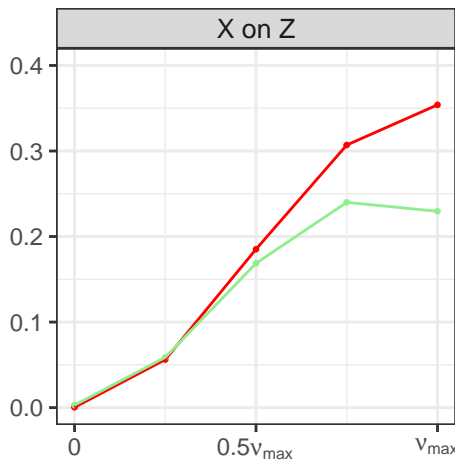
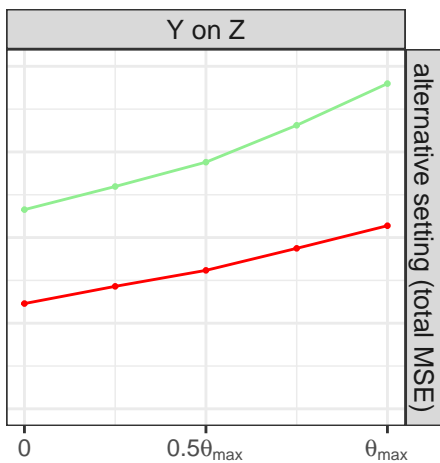
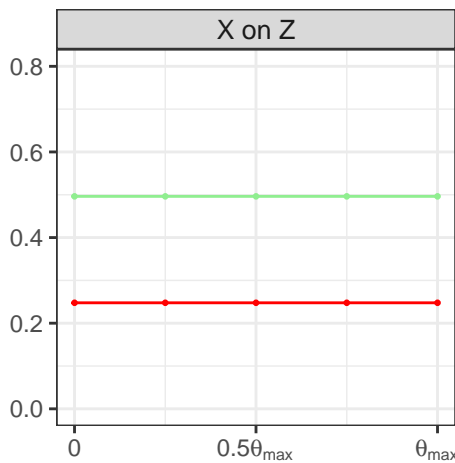


Mean-squared estimation error



null setting (shared MSE)

Marginal association between X and Y ( $v$ )



alternative setting (total MSE)

Effect size ( $\theta$ )

— LASSO — PLASSO