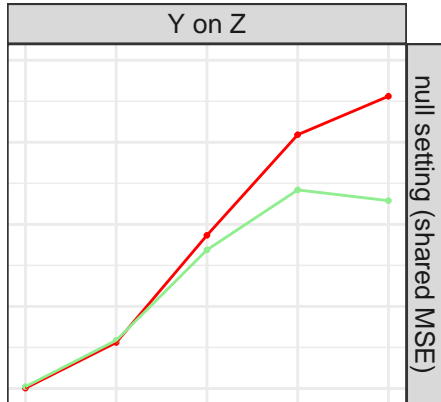
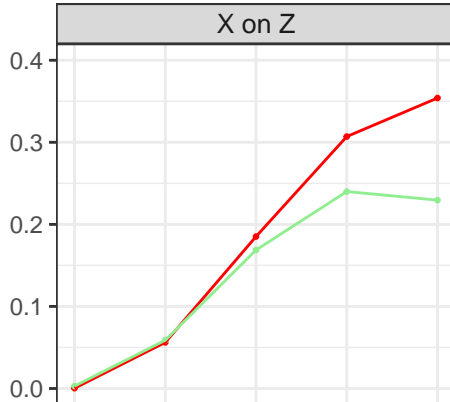
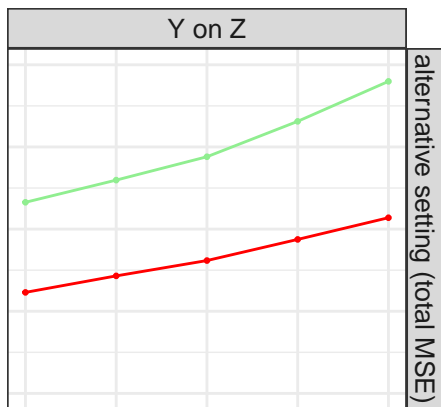
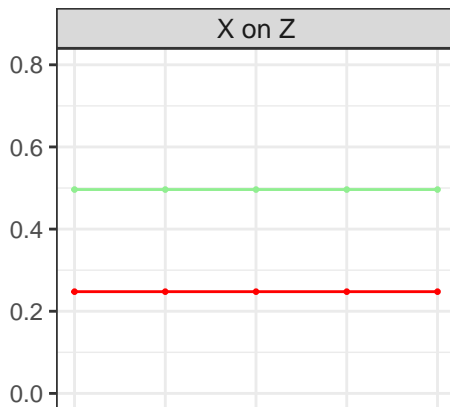


Mean-squared estimation error



null setting (shared MSE)

Marginal association between X and Y (v)



alternative setting (total MSE)

Effect size (θ)

— LASSO — PLASSO