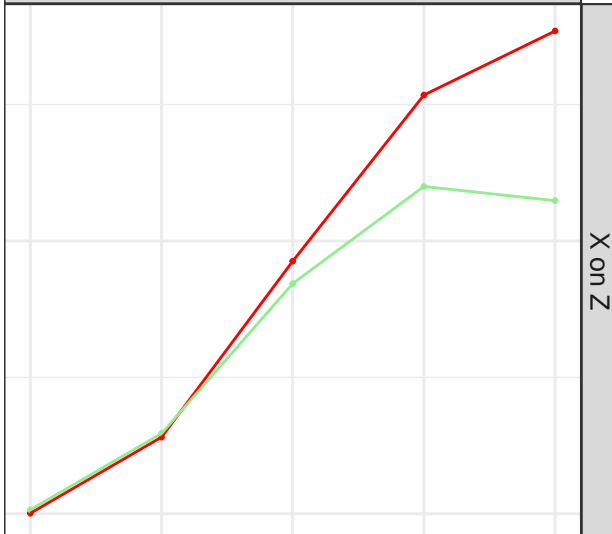
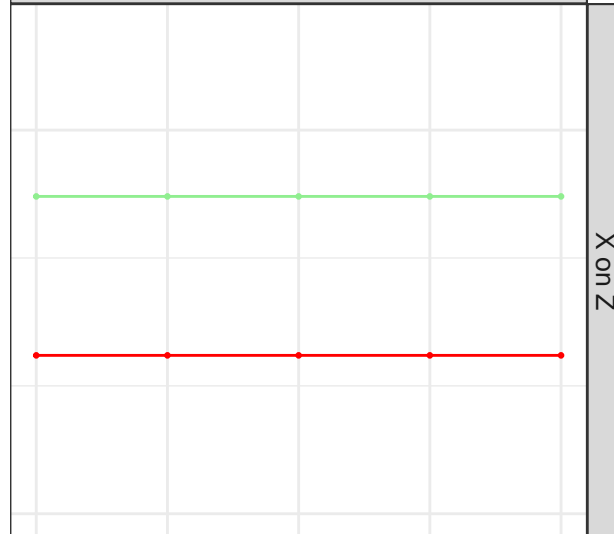


MSE

null setting (shared MSE)

X
on
Z

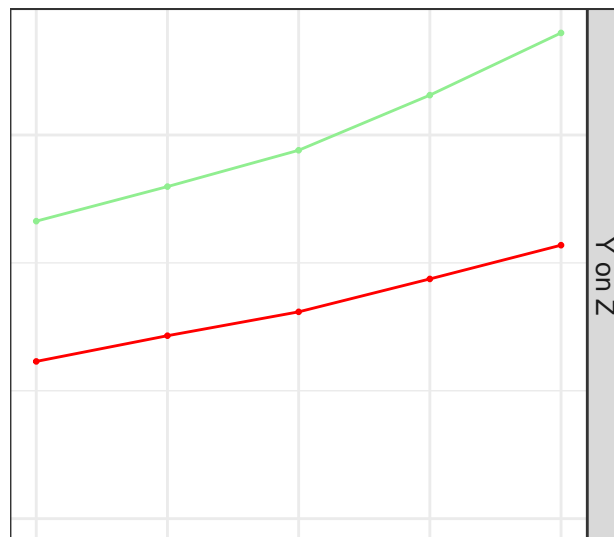
alternative setting (total MSE)

X
on
Z

Confounding strength

Y
on
Z

Effect size

Y
on
Z

—•— LASSO —•— PLASSO