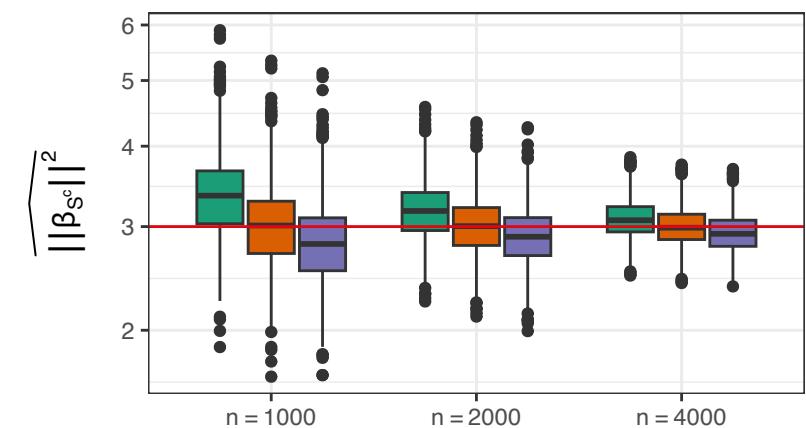
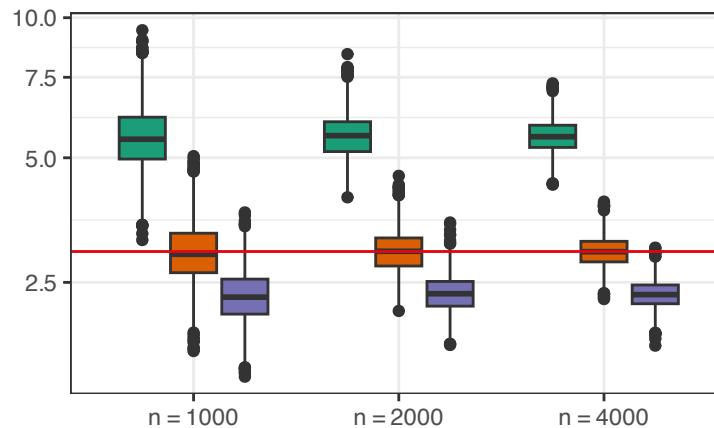
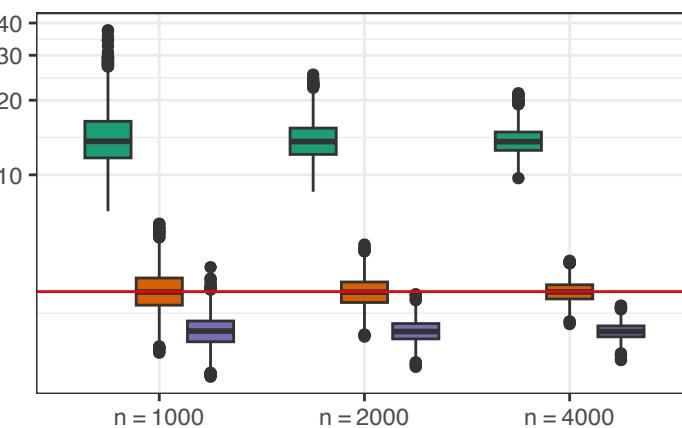
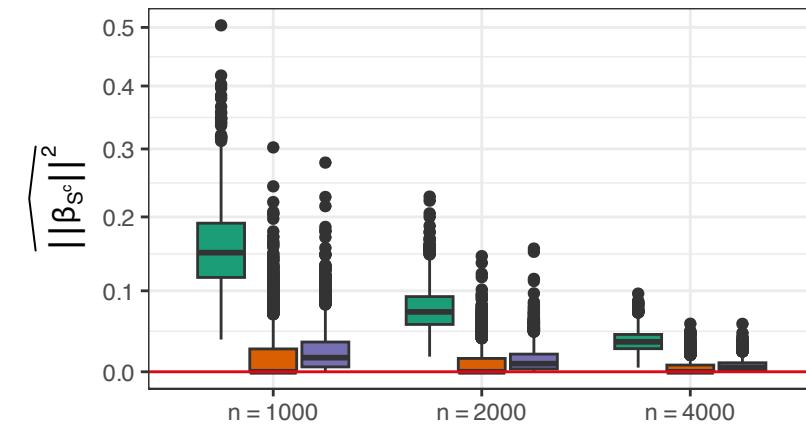
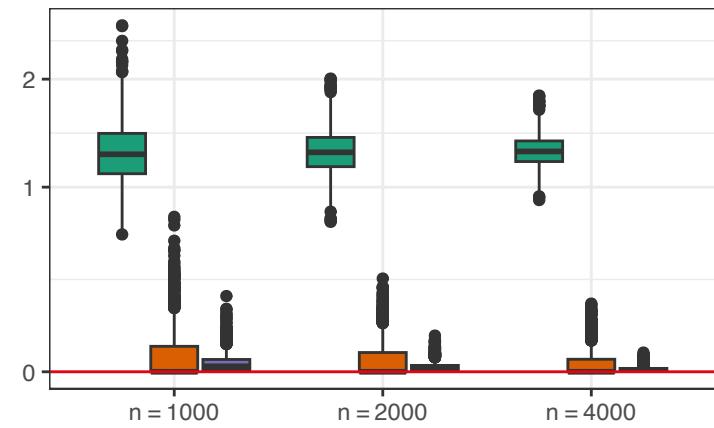
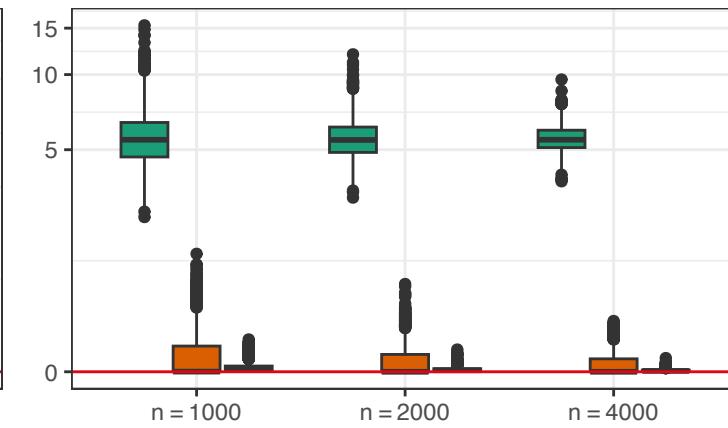


(a - i) $\kappa = 0$, dense β , S^c (b - i) $\kappa = 0.1$, dense β , S^c (c - i) $\kappa = 0.2$, dense β , S^c (a - ii) $\kappa = 0$, sparse β , S^c (b - ii) $\kappa = 0.1$, sparse β , S^c (c - ii) $\kappa = 0.2$, sparse β , S^c 

 MLE plug-in Corr⁺ Lasso plug-in