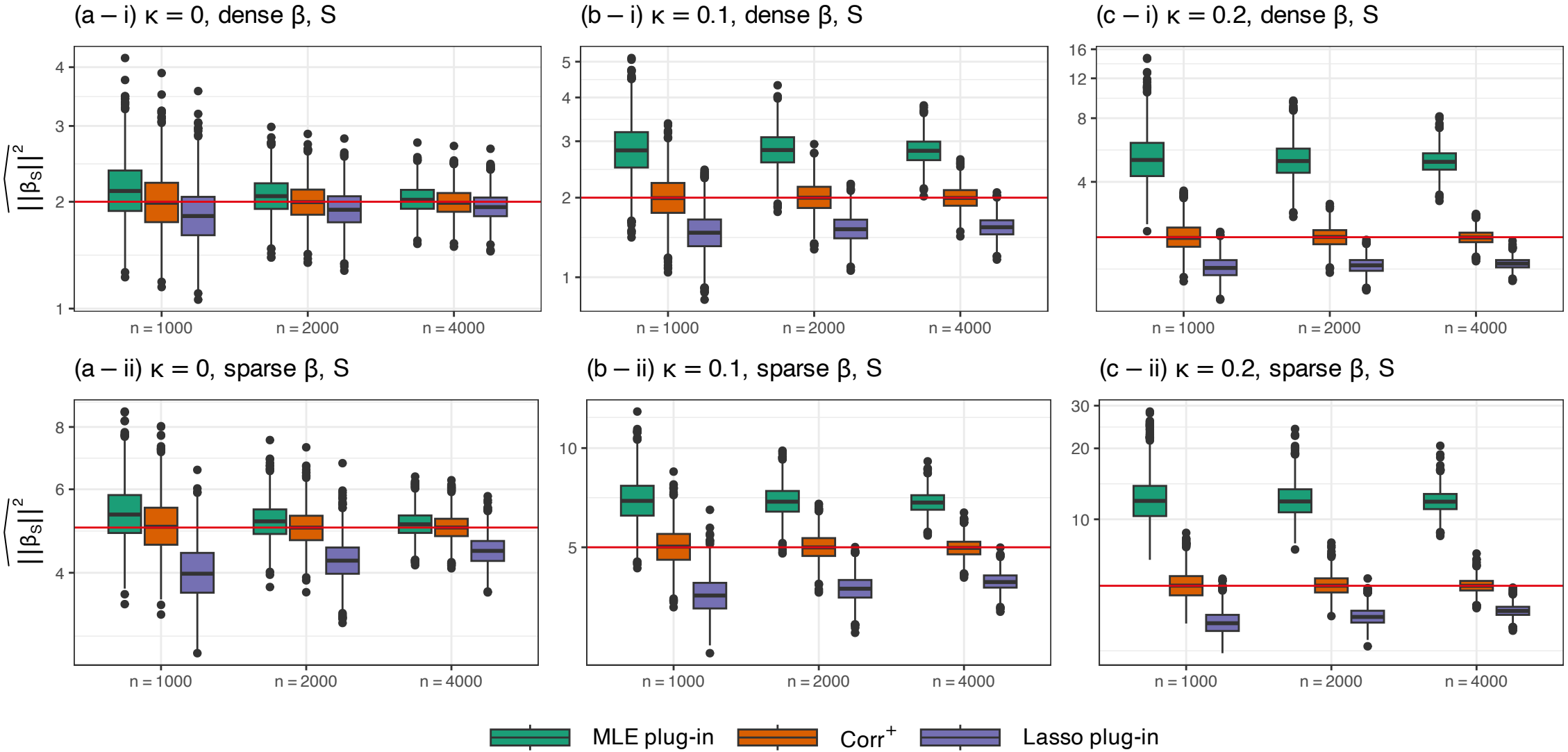
(a – i) κ = 0, dense β, S
(b – i) κ = 0.1, dense β, S
(c – i) κ = 0.2, dense β, S
(a – ii) κ = 0, sparse β, S
(b – ii) κ = 0.1, sparse β, S
(c – ii) κ = 0.2, sparse β, S
$\widehat{||\beta_S||^2}$
n = 1000
n = 2000
n = 4000
MLE plug-in
Corr$^+$
Lasso plug-in