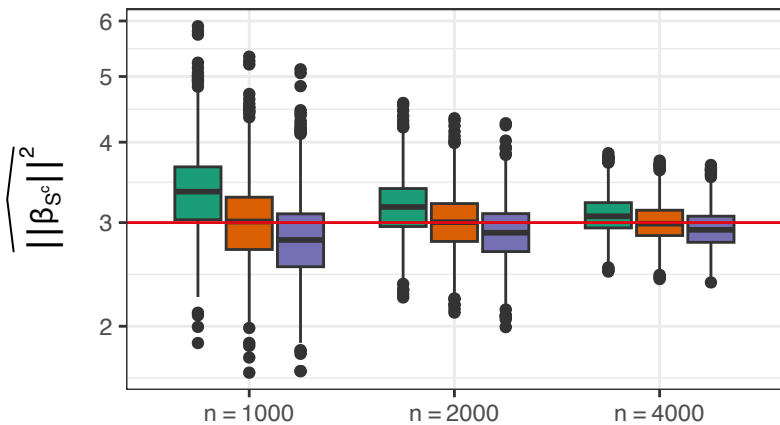
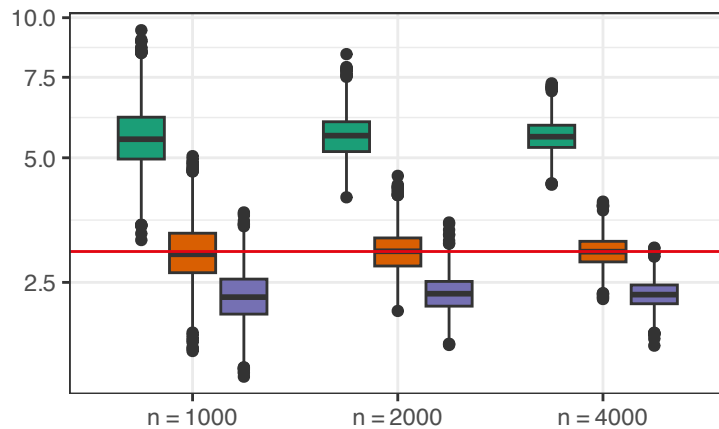


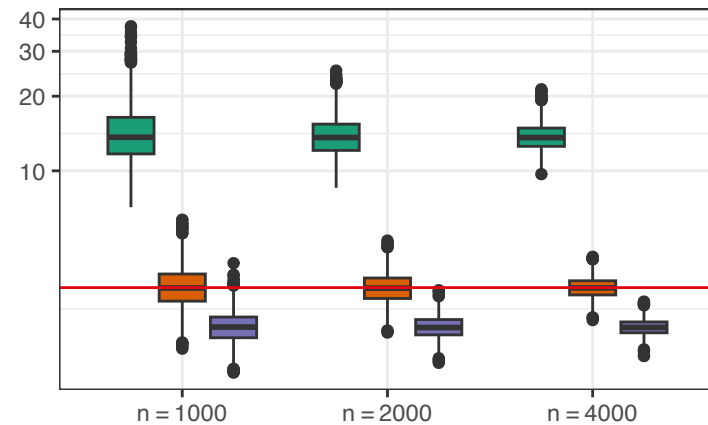
(a – i)  $\kappa = 0$ , dense  $\beta$ ,  $S^c$



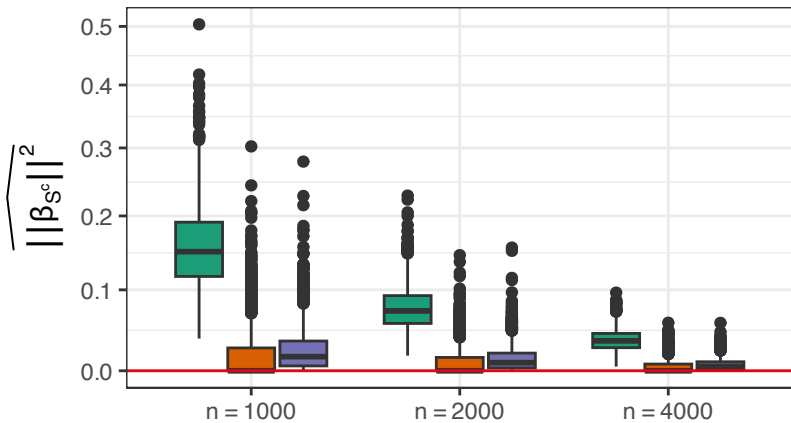
(b – i)  $\kappa = 0.1$ , dense  $\beta$ ,  $S^c$



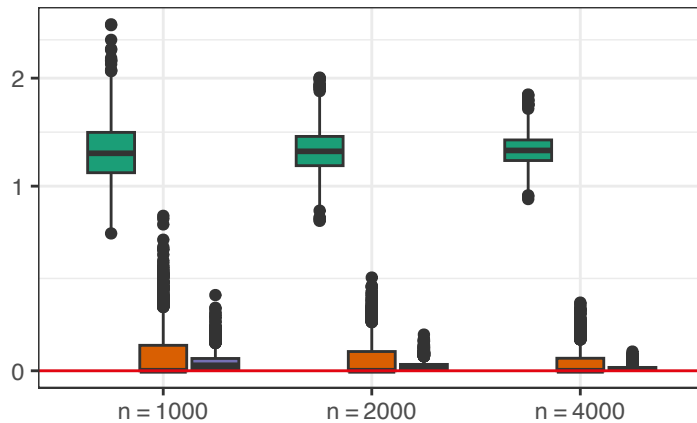
(c – i)  $\kappa = 0.2$ , dense  $\beta$ ,  $S^c$



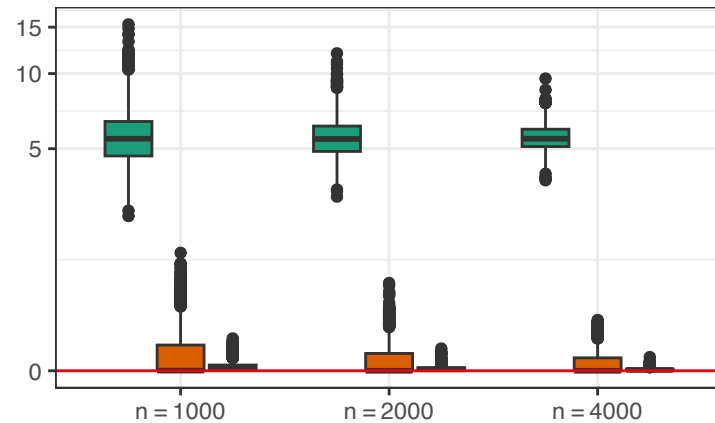
(a – ii)  $\kappa = 0$ , sparse  $\beta$ ,  $S^c$



(b – ii)  $\kappa = 0.1$ , sparse  $\beta$ ,  $S^c$



(c – ii)  $\kappa = 0.2$ , sparse  $\beta$ ,  $S^c$



MLE plug-in     $\text{Corr}^+$     Lasso plug-in