(a) $\|\beta_{null}\|^2$ **(b) $\|\beta_{sig}\|^2$**   **(c) $\|\beta\|^2$**
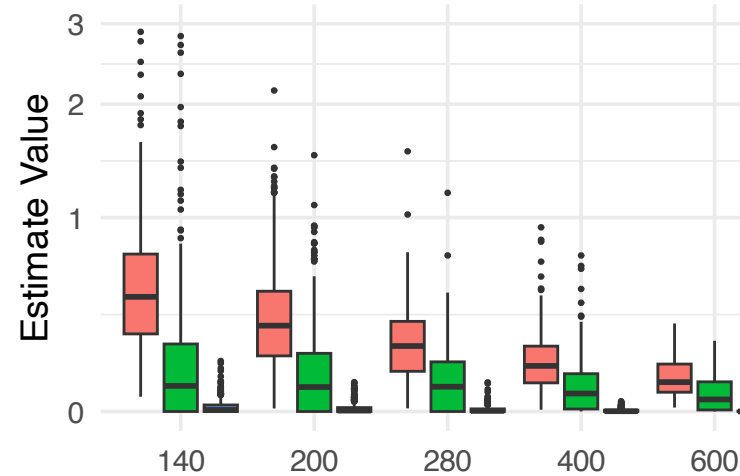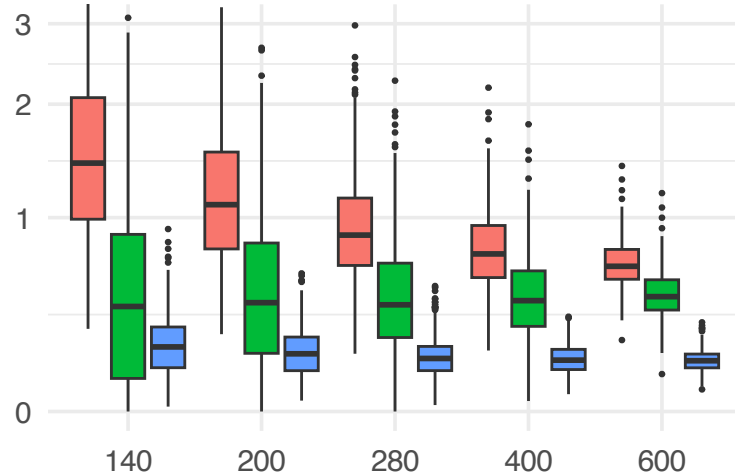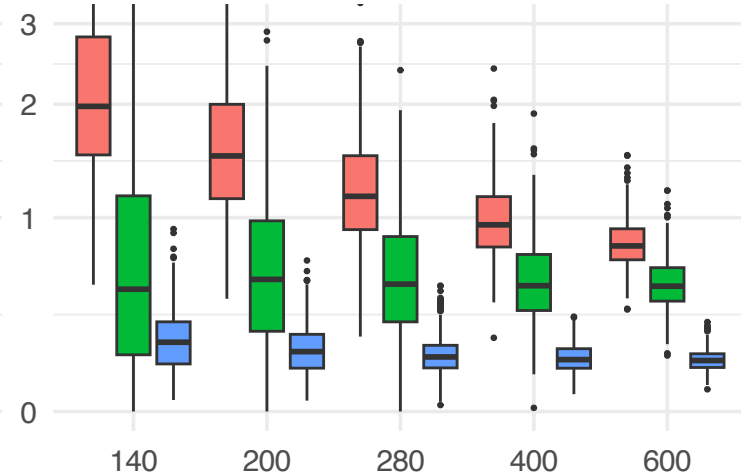
method — MLE plug-in — Corr$^+$ — Lasso plug-in