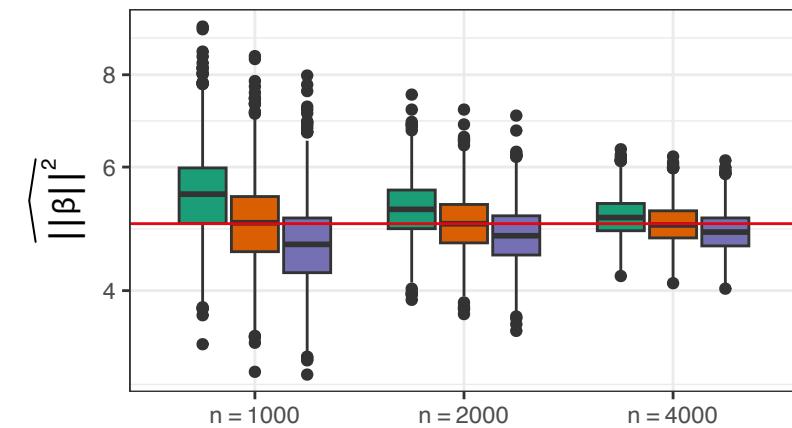
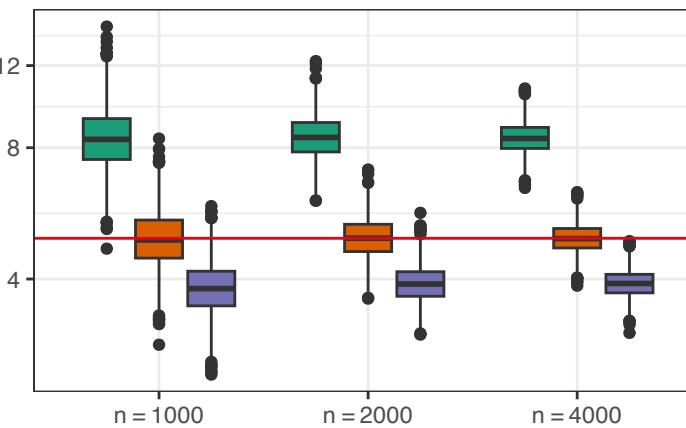
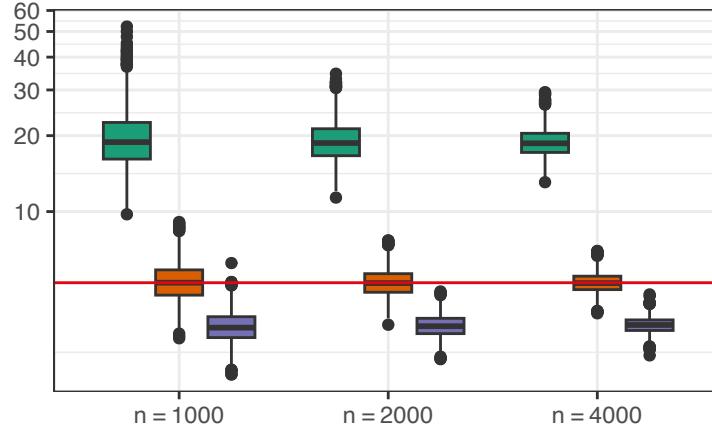
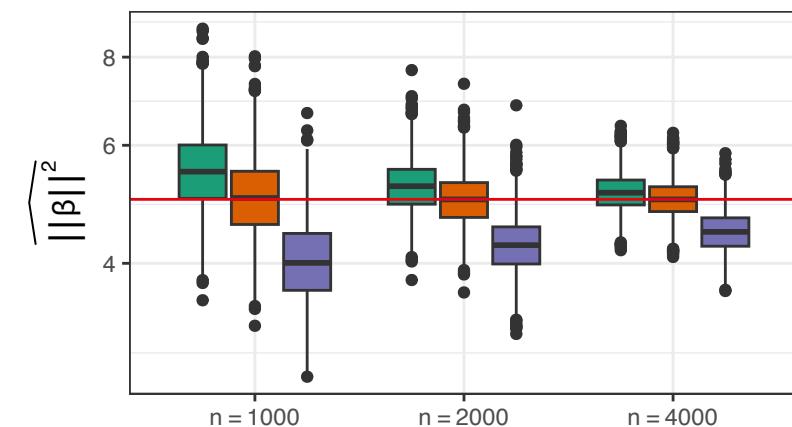
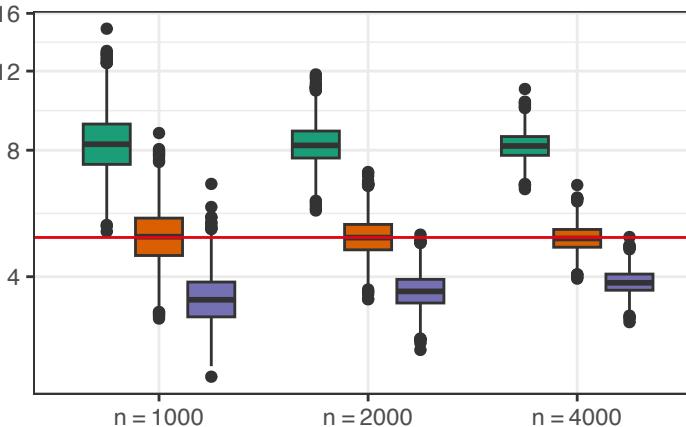
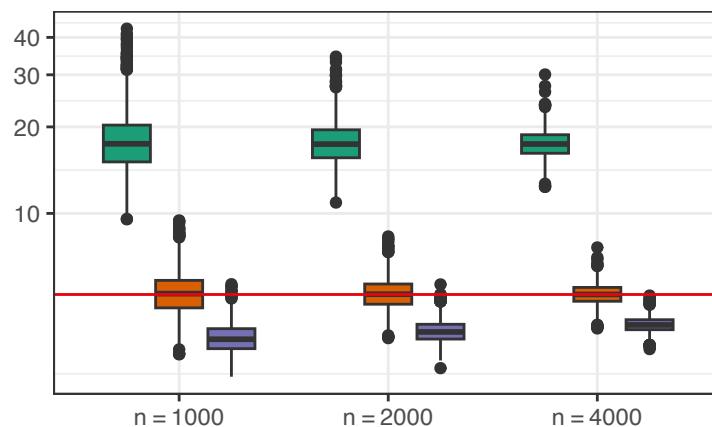


(a – i)  $\kappa = 0$ , dense  $\beta$ (b – i)  $\kappa = 0.1$ , dense  $\beta$ (c – i)  $\kappa = 0.2$ , dense  $\beta$ (a – ii)  $\kappa = 0$ , sparse  $\beta$ (b – ii)  $\kappa = 0.1$ , sparse  $\beta$ (c – ii)  $\kappa = 0.2$ , sparse  $\beta$ 

MLE plug-in   Corr<sup>+</sup>   Lasso plug-in