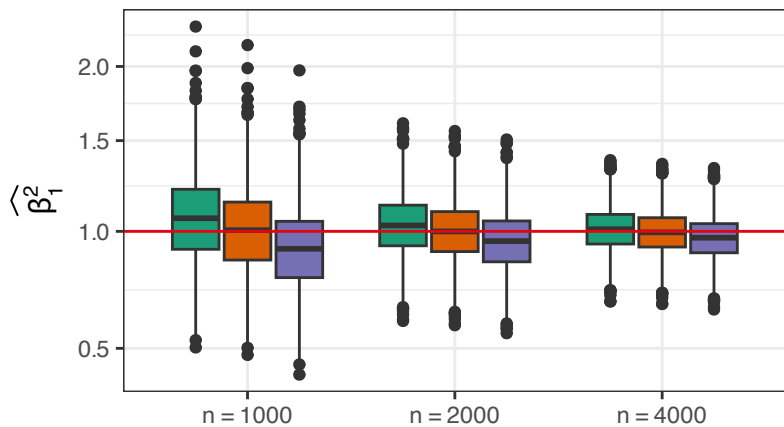
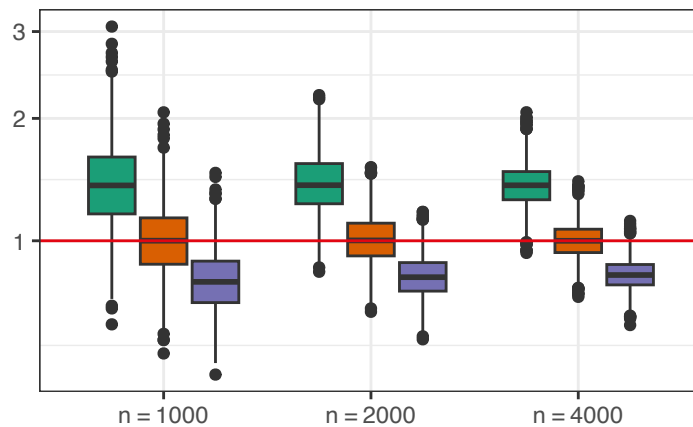


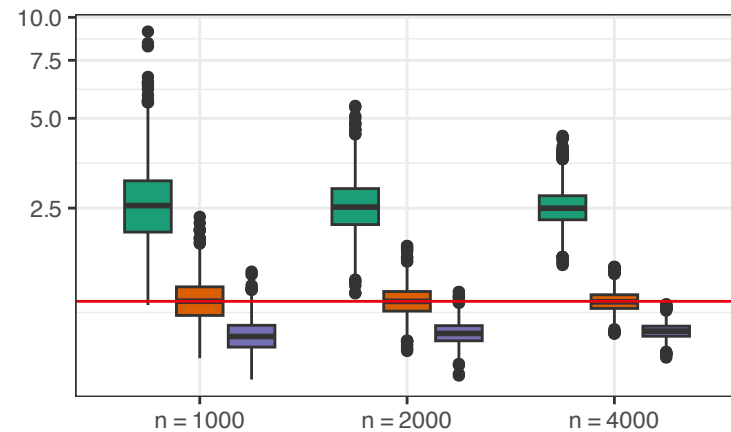
(a – i) $\kappa = 0$, dense β



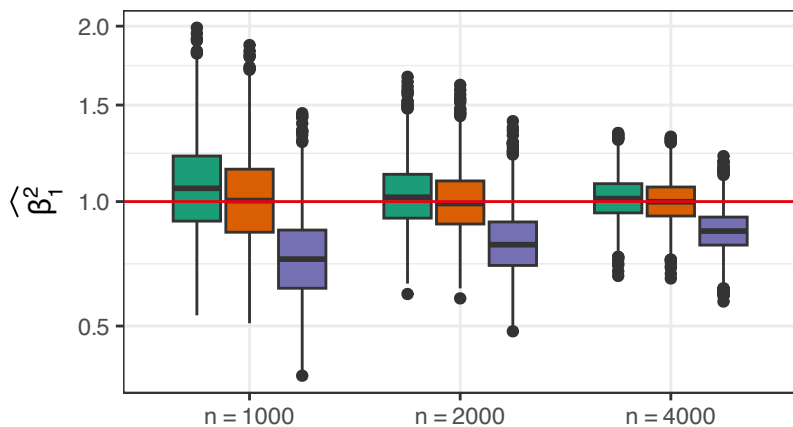
(b – i) $\kappa = 0.1$, dense β



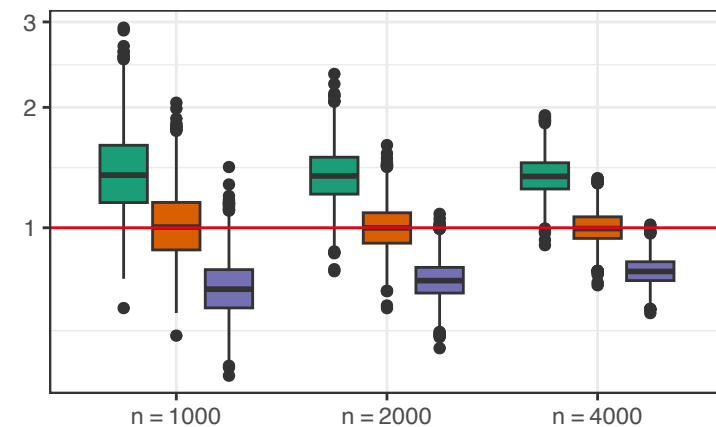
(c – i) $\kappa = 0.2$, dense β



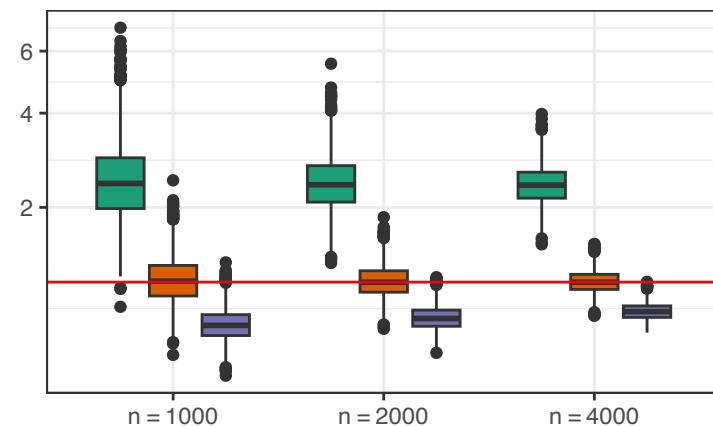
(a – ii) $\kappa = 0$, sparse β



(b – ii) $\kappa = 0.1$, sparse β



(c – ii) $\kappa = 0.2$, sparse β



MLE plug-in Corr Lasso plug-in