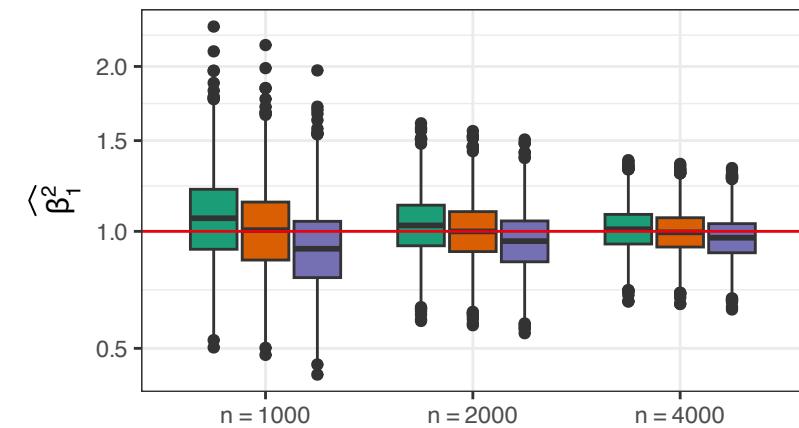
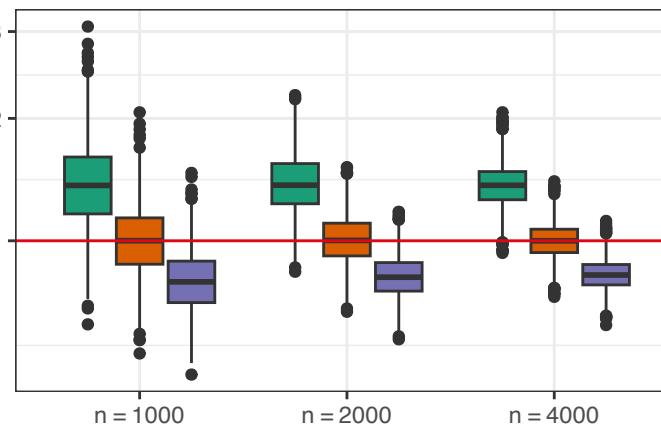
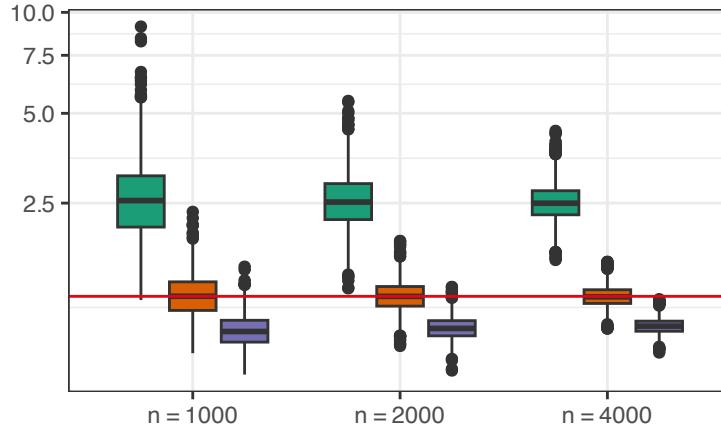
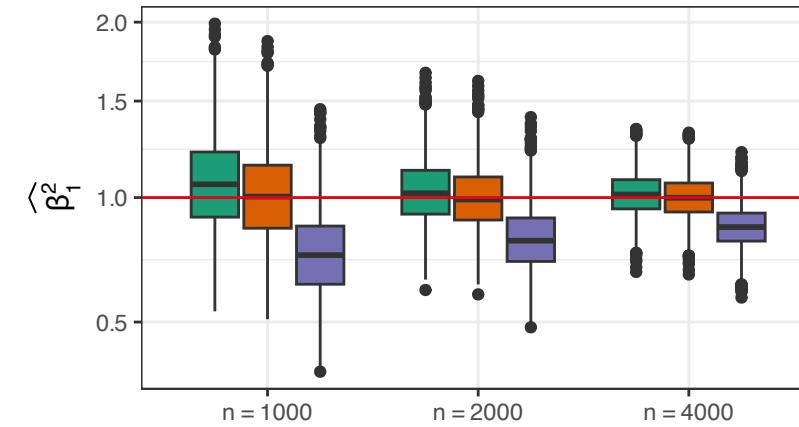
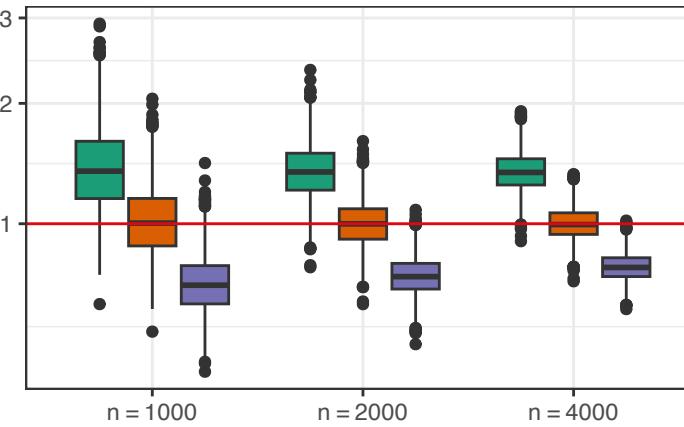
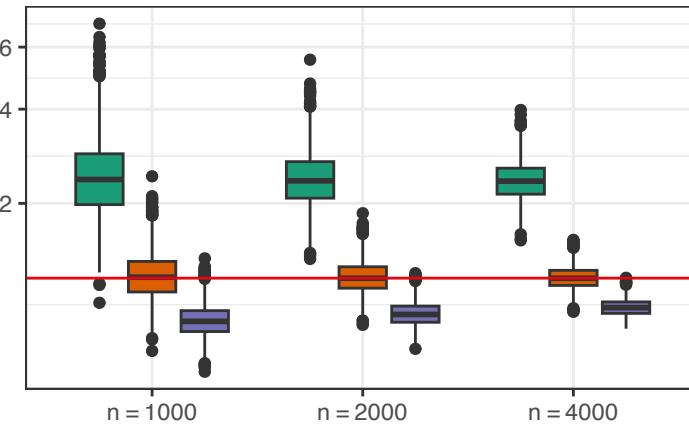


(a - i) $\kappa = 0$, dense β (b - i) $\kappa = 0.1$, dense β (c - i) $\kappa = 0.2$, dense β (a - ii) $\kappa = 0$, sparse β (b - ii) $\kappa = 0.1$, sparse β (c - ii) $\kappa = 0.2$, sparse β 

 MLE plug-in Corr Lasso plug-in