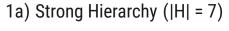
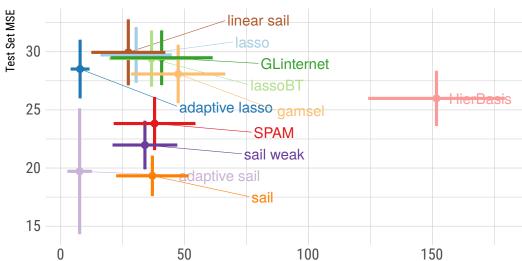
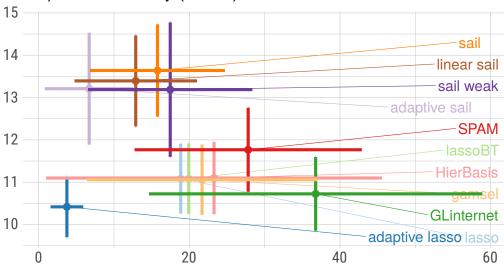
## Test Set MSE vs. Number of Active Variable (Mean +/- 1 SD)

Based on 200 simulations

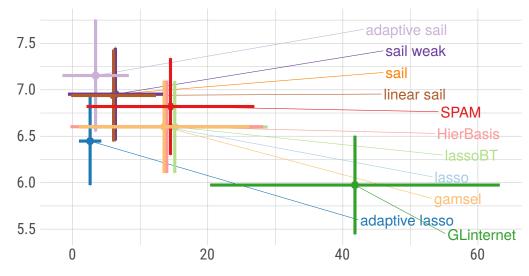




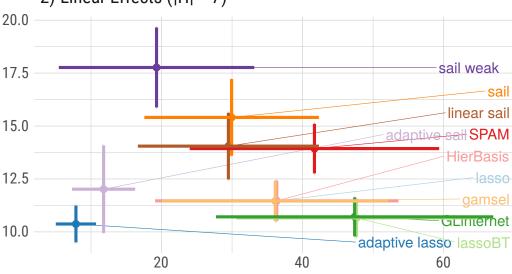
1b) Weak Hierarchy (|H| = 5)



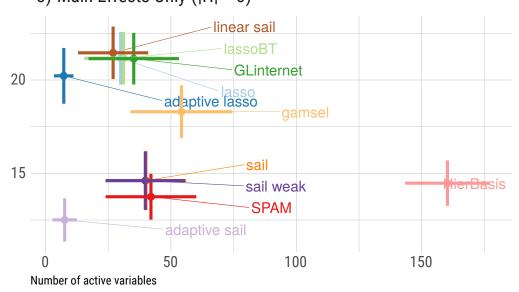
1c) Interactions Only (|H| = 2)



2) Linear Effects (|H| = 7)



3) Main Effects Only (|H| = 5)



method

