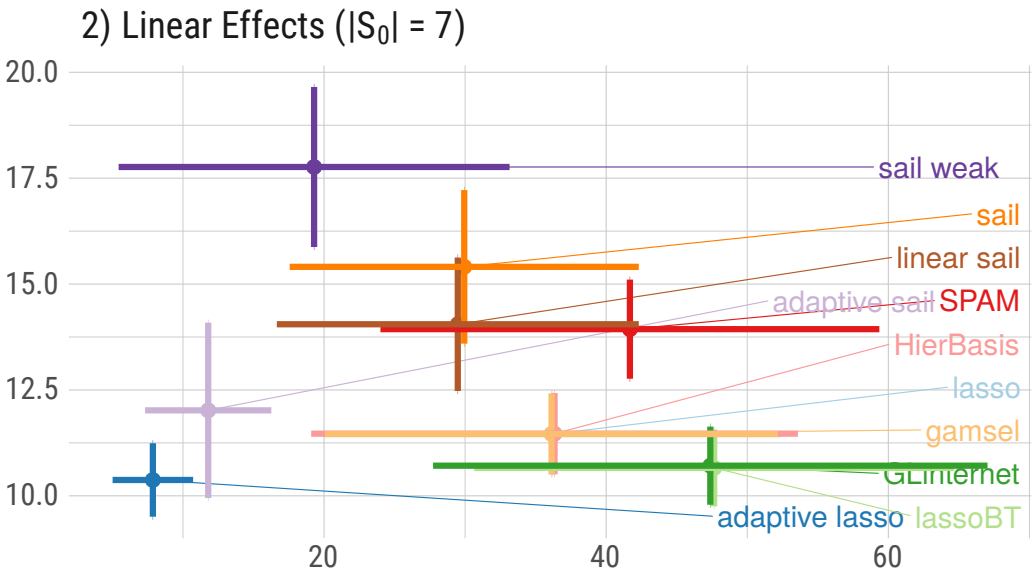
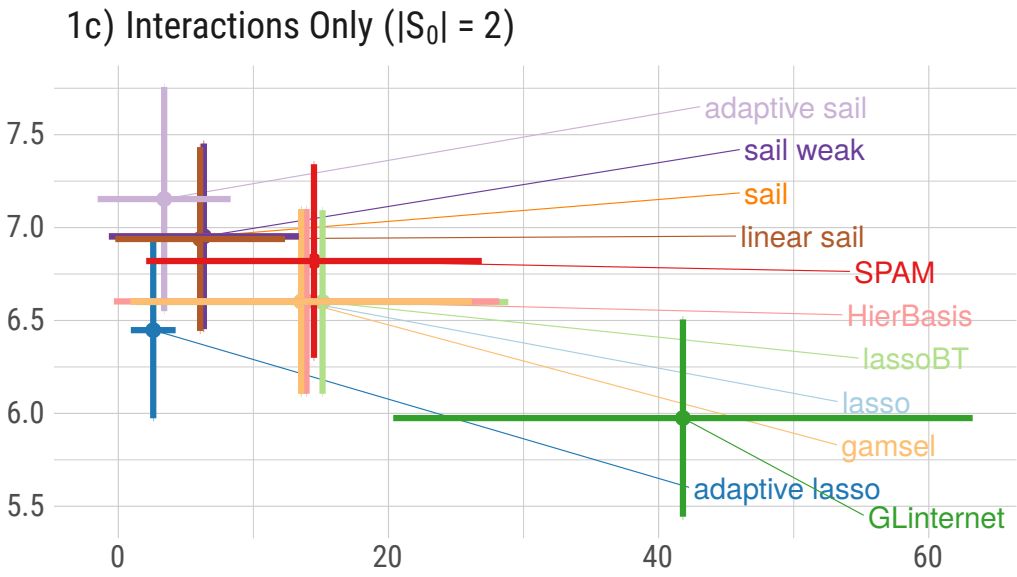
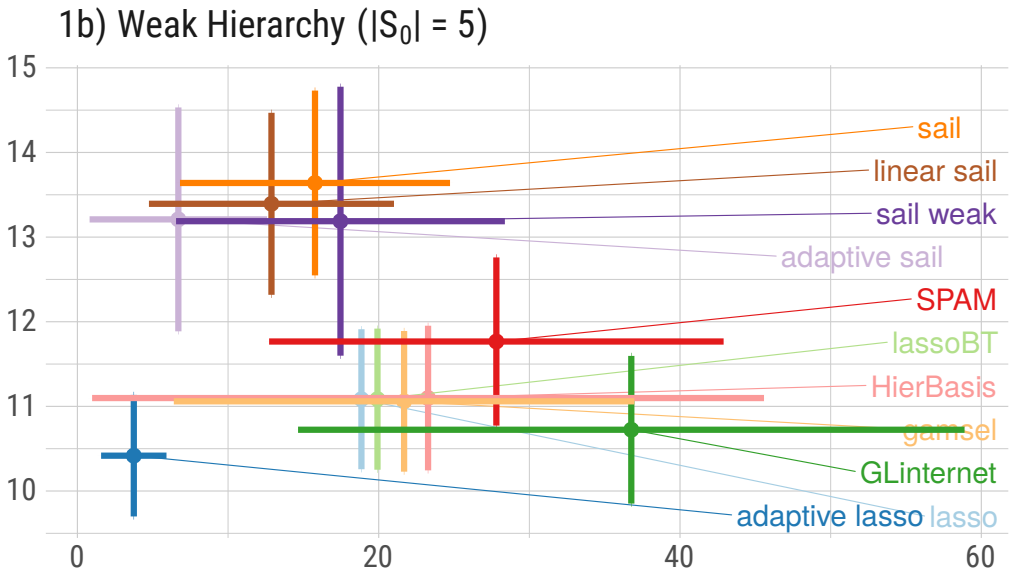
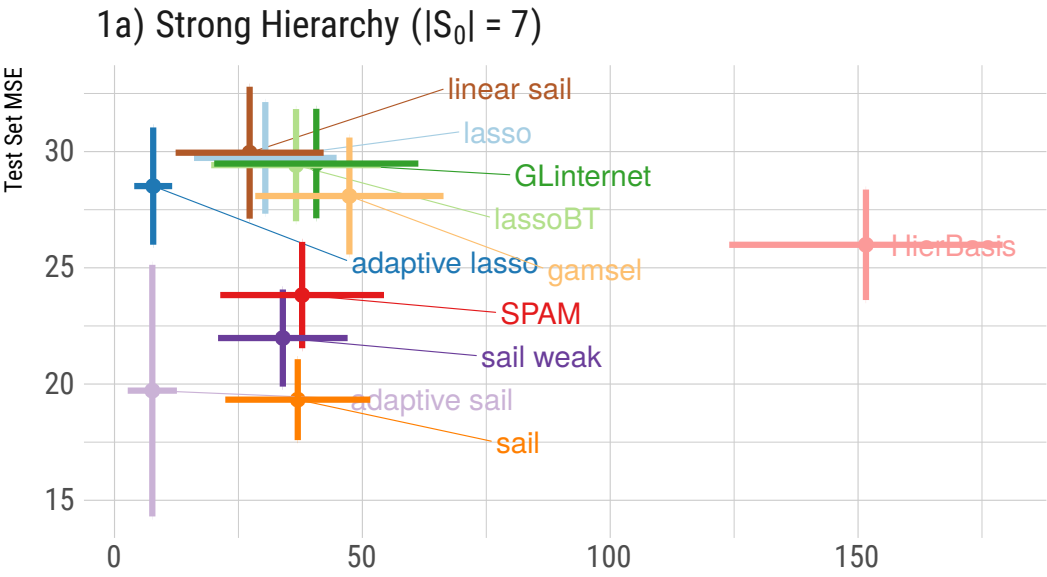
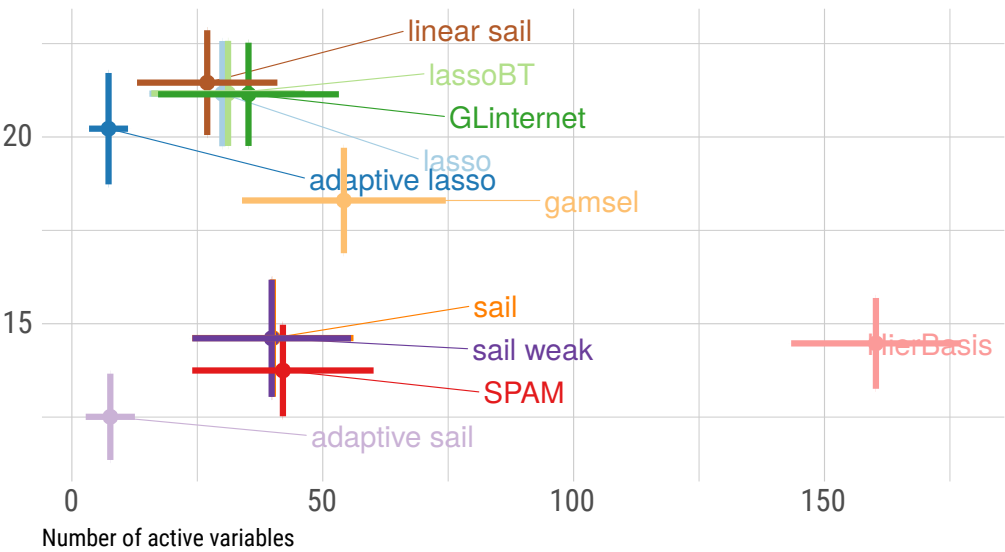


Test Set MSE vs. Number of Active Variable (Mean +/- 1 SD)

Based on 200 simulations



3) Main Effects Only ($|S_0| = 5$)



method

- lasso
- adaptive lasso
- lassoBT
- GLinternet
- HierBasis
- SPAM
- gamsel
- sail
- adaptive sail
- sail weak
- linear sail