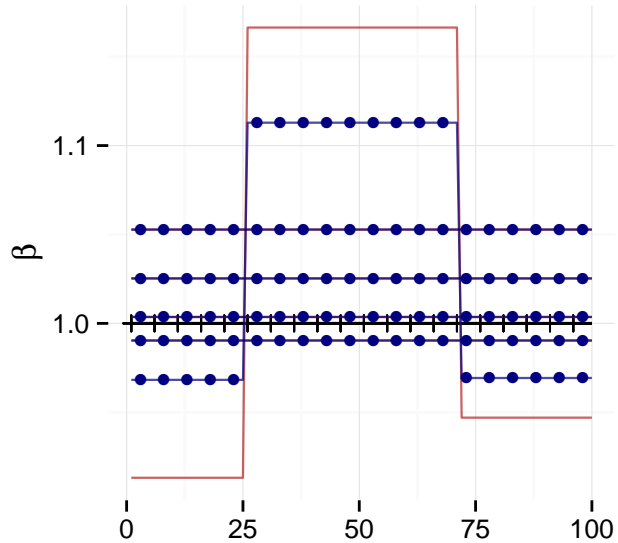
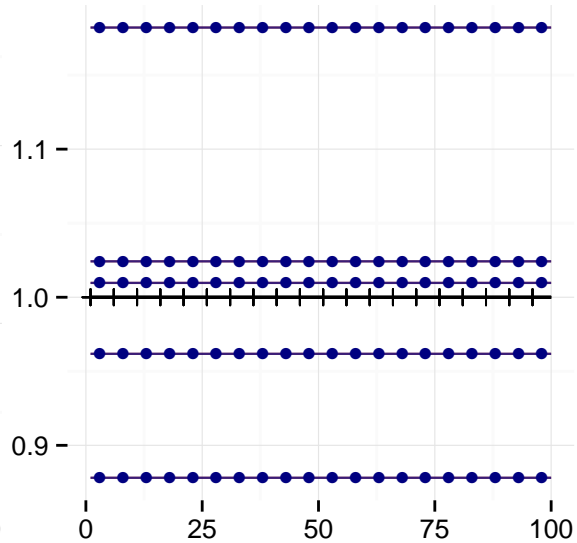


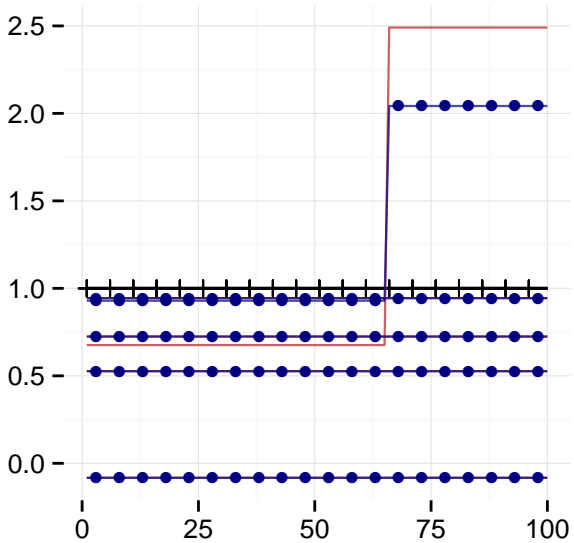
$T=100$ $n_2s=0.1$



$T=100$ $n_2s=1$



$T=100$ $n_2s=10$



Estimator ● Lasso — Adaptive Lasso + DGP