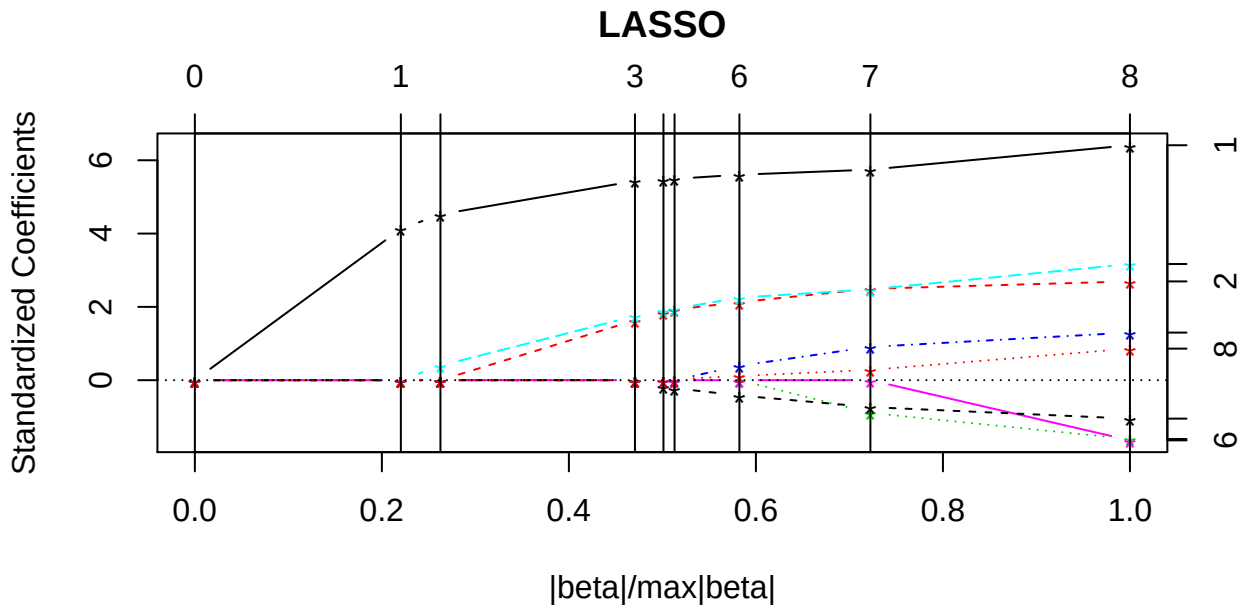
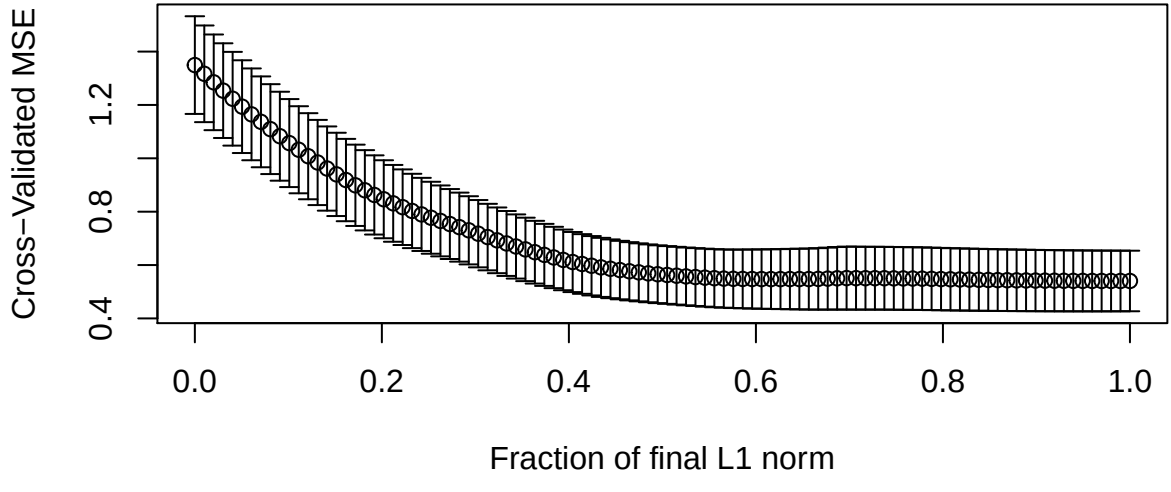

LASSO
0
1
3
6
7
8
Standardized Coefficients
0
2
4
6
1
2
8
6
0.0
0.2
0.4
0.6
0.8
1.0
|beta|/max|beta|


Cross−Validated MSE
0.4
0.8
1.2
0.0
0.2
0.4
0.6
0.8
1.0
Fraction of final L1 norm