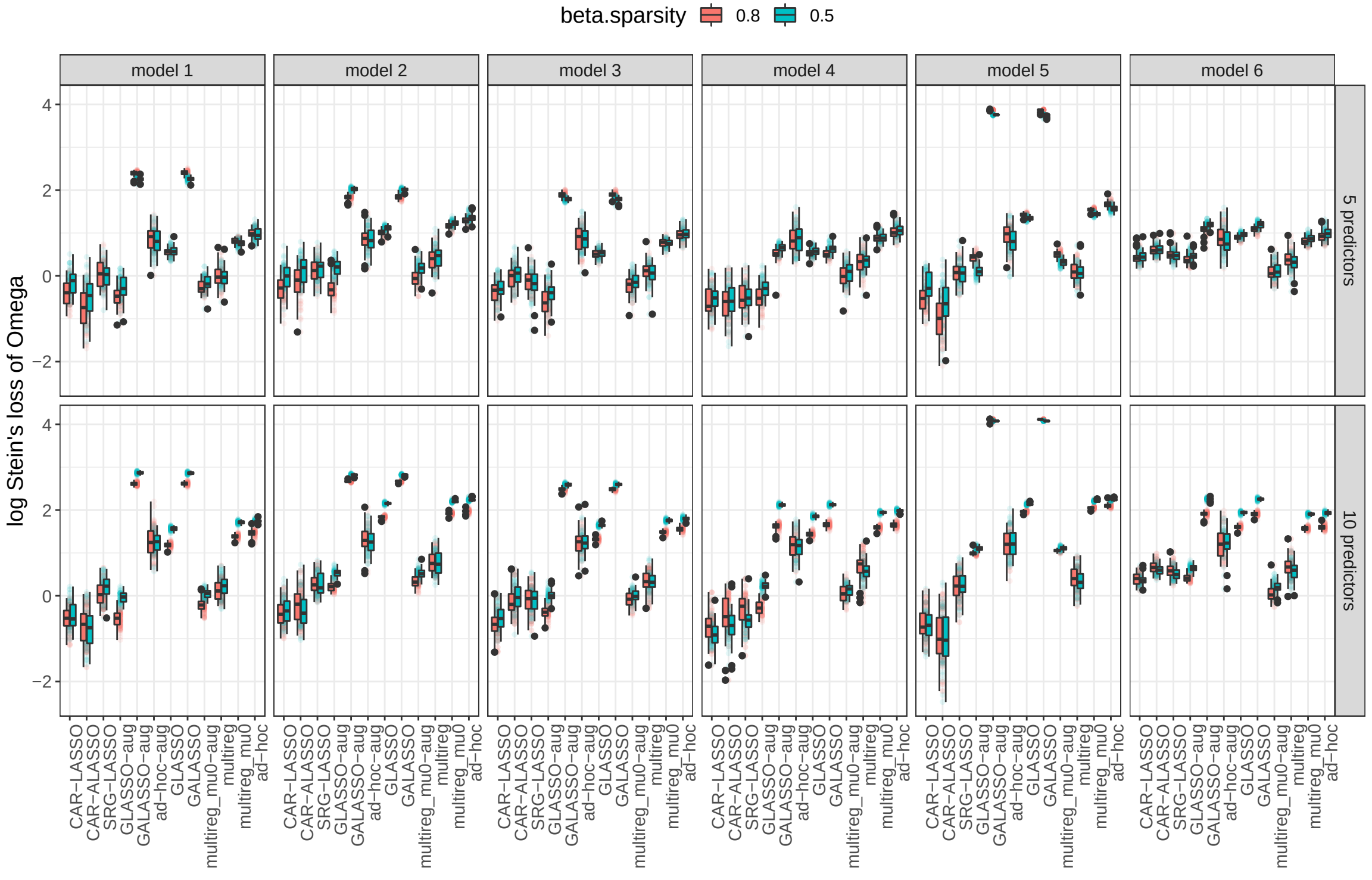
beta.sparsity
0.8
0.5
model 1
model 2
model 3
model 4
model 5
model 6
5 predictors
10 predictors
log Stein's loss of Omega
4
2
0
−2
CAR−LASSO
CAR−ALASSO
SRG−LASSO
GLASSO−aug
GALASSO−aug
ad−hoc−aug
GLASSO
GALASSO
multireg_mu0−aug
multireg
multireg_mu0
ad−hoc