RMSE Comparison, n = 1000, p = 10, kappa = 10
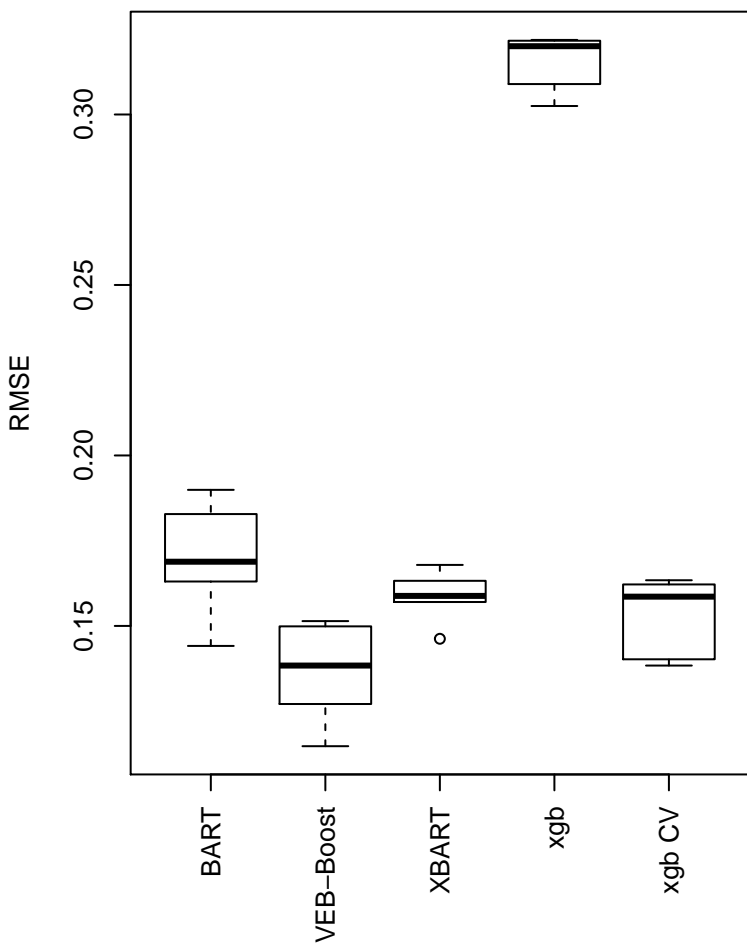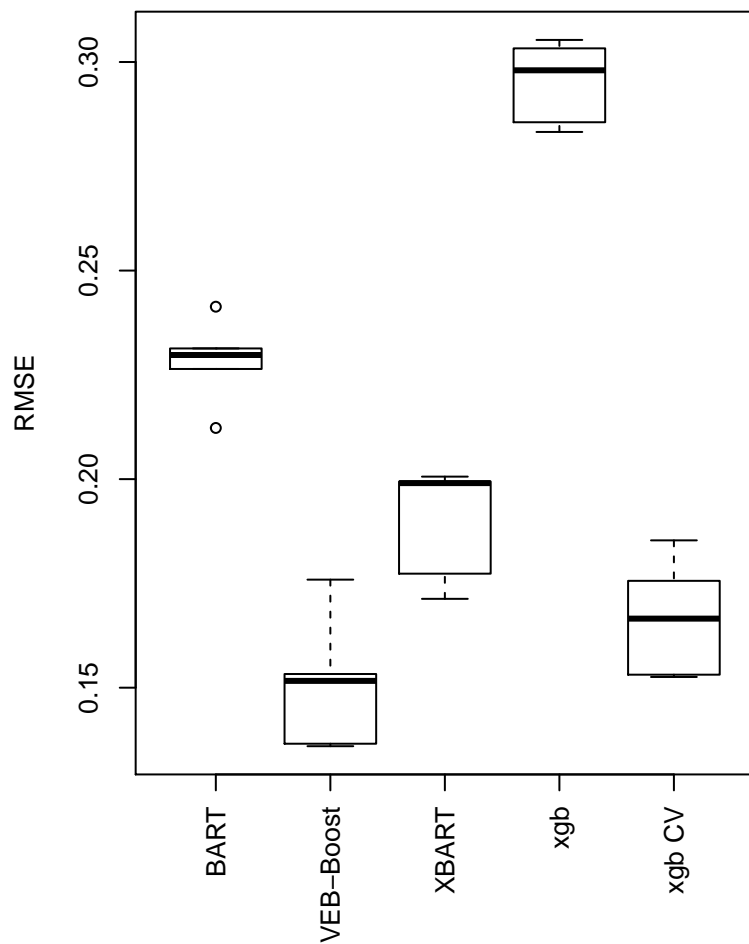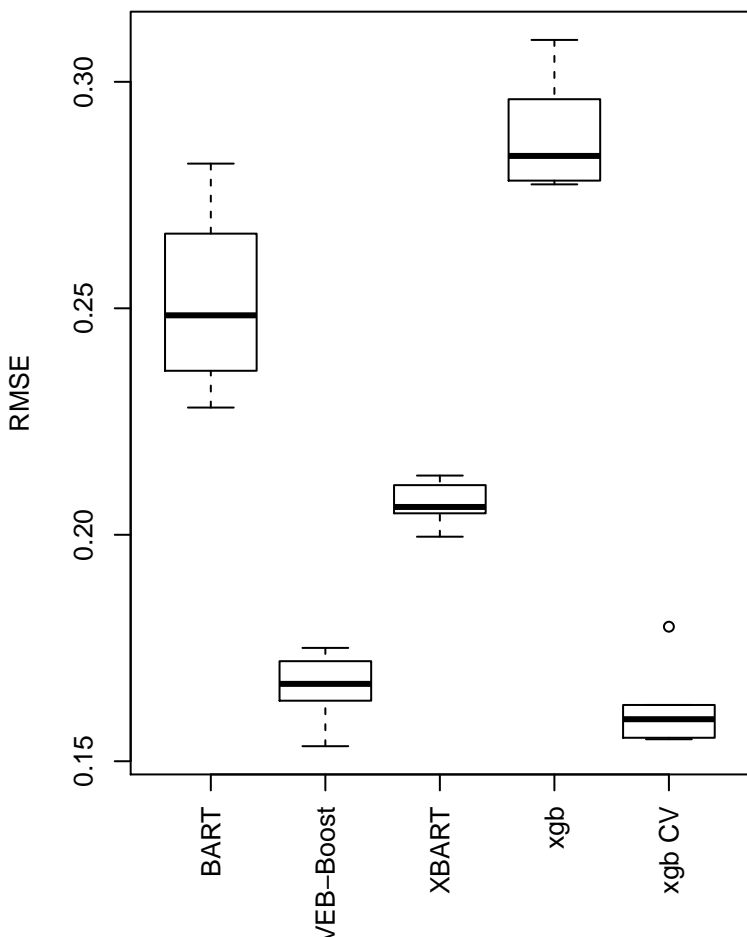
RMSE Comparison, n = 1000, p = 100, kappa = 10

RMSE Comparison, n = 1000, p = 1000, kappa = 10

RMSE Comparison, n = 1000, p = 2000, kappa = 10