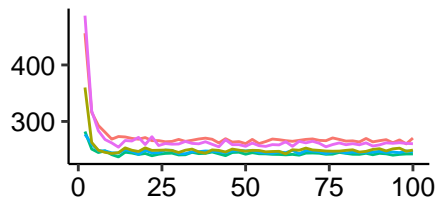
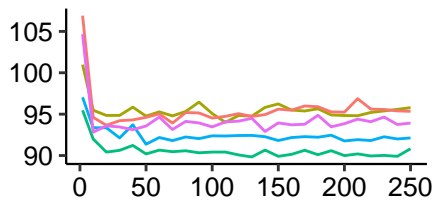


LASSO regression: variance vs. k

n = 100



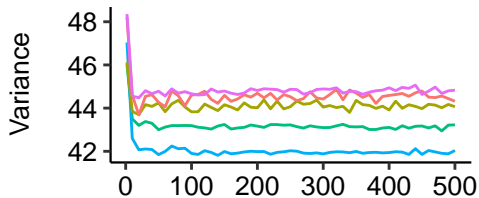
n = 250



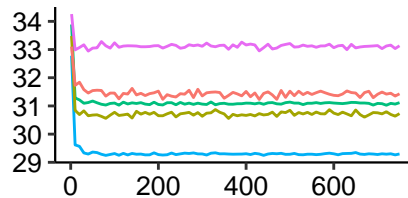
Regression on variables

- 1 – 3
- 1 – 5
- 1 – 20
- 1 – 100
- 6 – 100

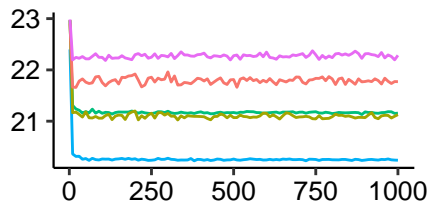
n = 500



n = 750



n = 1000



k