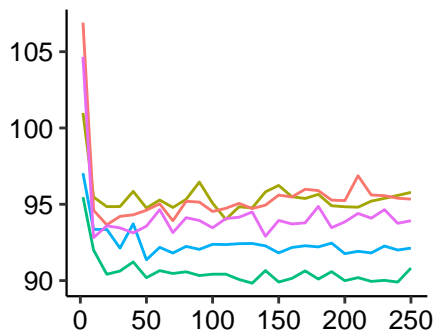
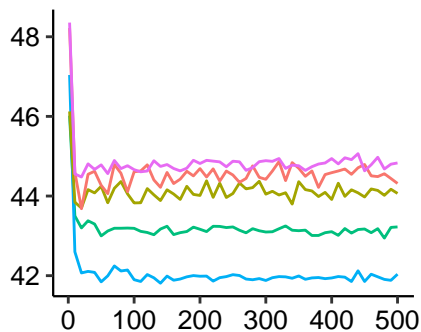


LASSO regression: variance vs. k

n = 250



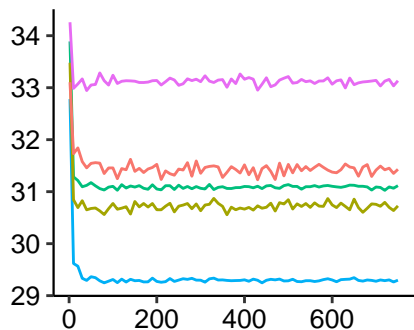
n = 500



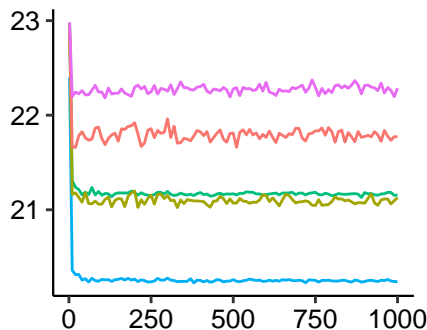
Regression on variables

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

n = 750



n = 1000



k