LASSO regression: variance vs. k n = 100n = 250Regression on variables 1 - 3105 1 - 5400 1 - 20100 1 - 10095 300 6 - 10090 Variance 25 75 100 50 50 100 150 200 250 n = 500n = 100048 -22.0 21.5 46 21.0 44 20.5 -20.0 42 -250 1000 500 750 400 500 100 200 300 k