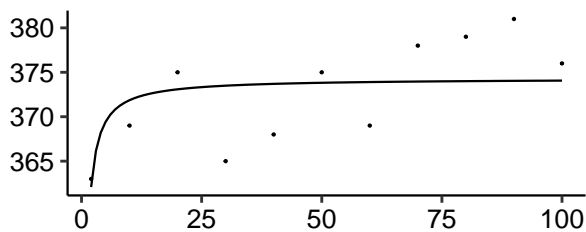


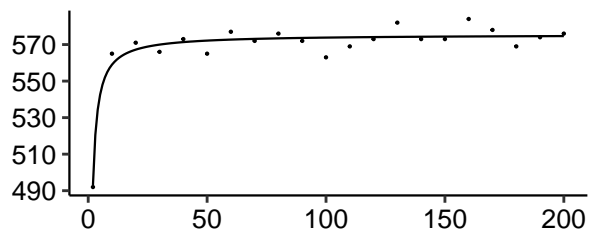
Linear regression: lowest-error model selection

Number of times true model had lowest MSE

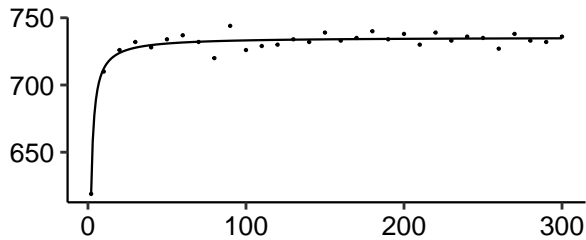
n = 100



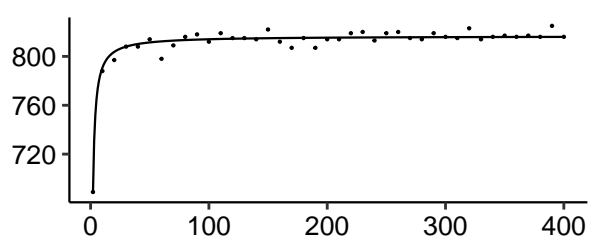
n = 200



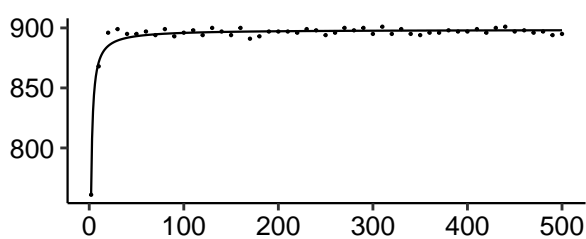
n = 300



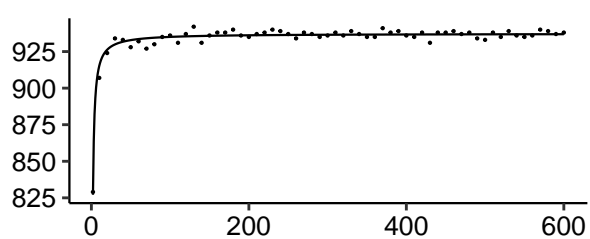
n = 400



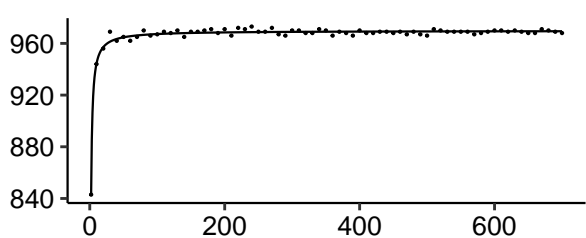
n = 500



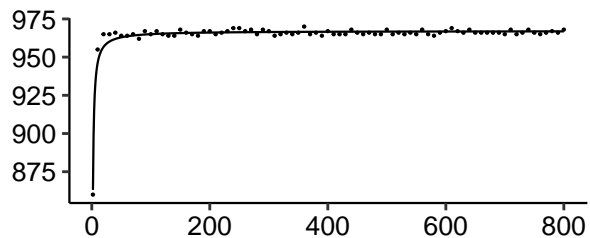
n = 600



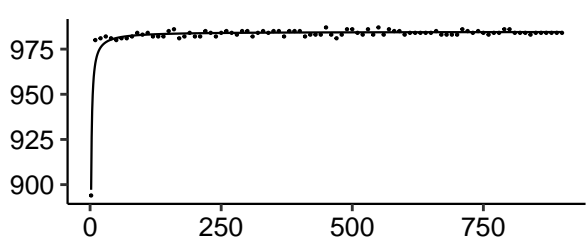
n = 700



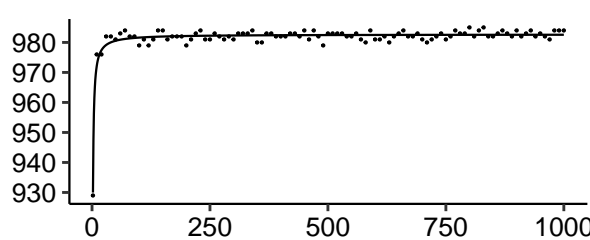
n = 800



n = 900



n = 1000



k