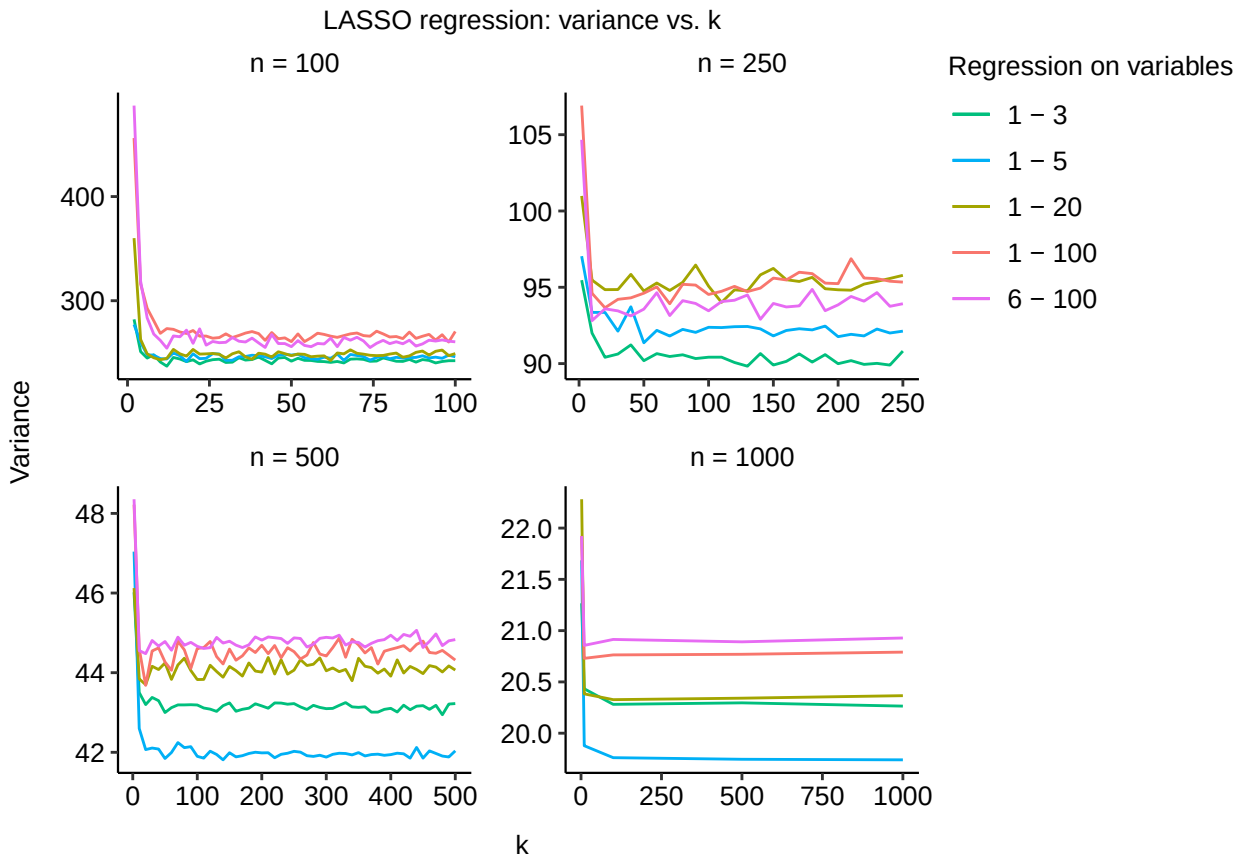
LASSO regression: variance vs. k
n = 100
n = 250
n = 500
n = 1000
Variance
k
Regression on variables
1 − 3
1 − 5
1 − 20
1 − 100
6 − 100