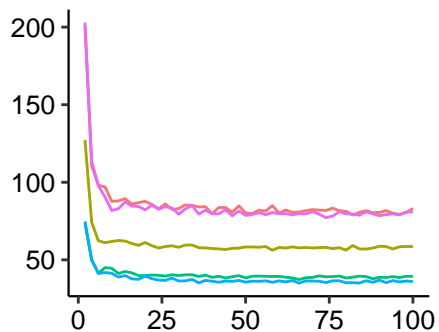
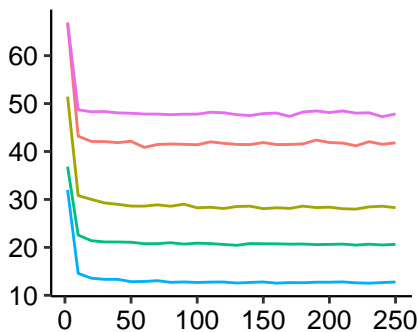


LASSO regression: squared bias vs. k

n = 100



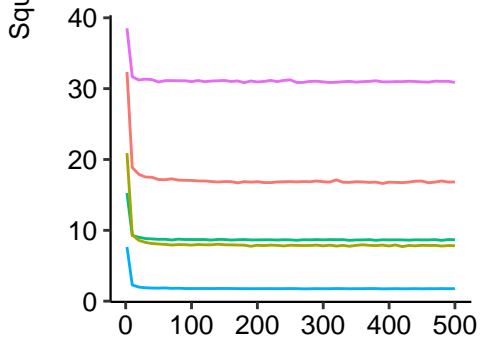
n = 250



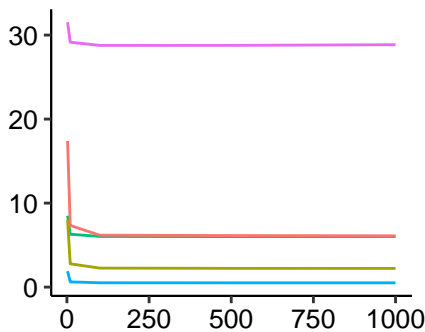
Regression on variables

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

n = 500



n = 1000



k