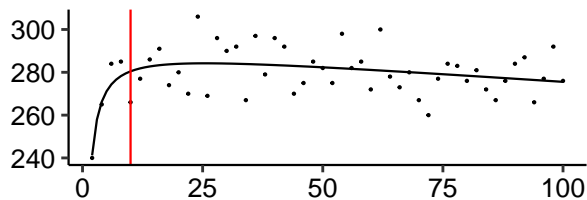


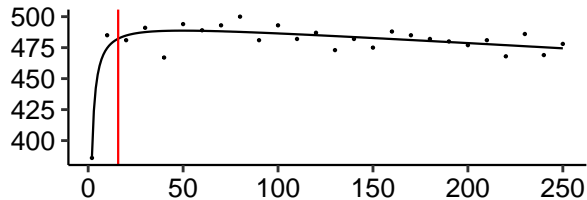
# LASSO regression: lowest error model selection

Number of times true model has lowest MSE

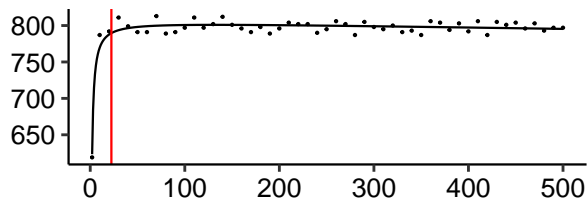
$n = 100$



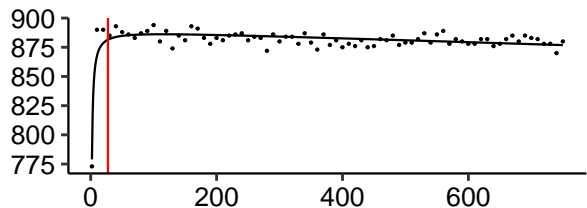
$n = 250$



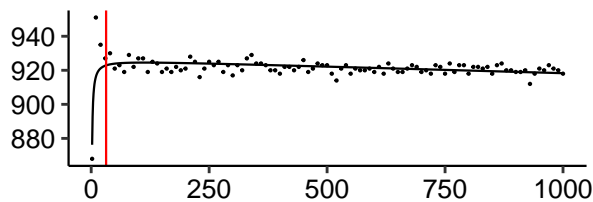
$n = 500$



$n = 750$



$n = 1000$



$k$