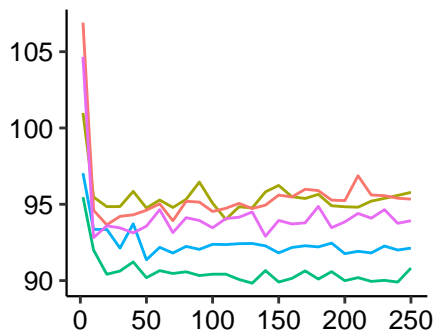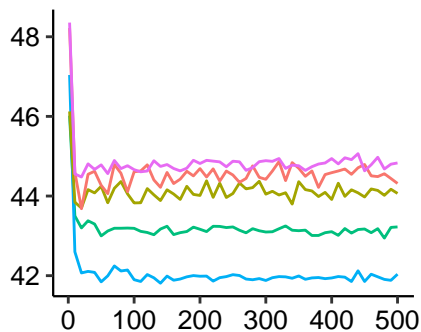LASSO regression: variance vs. k