LASSO regression: variance vs. k n = 100n = 250Regression on variables 105 -1 - 3400 100 1 - 595 · 300 1 - 2090 1 – 100 25 50 75 100 50 100 150 200 250 6 - 100n = 500n = 75048 34 -33 -32 -31 -30 -29 -Variance 46 44 42 -100 200 300 500 200 400 0 400 0 600 n = 100023 -22 21 Ó 250 500 750 1000 k