Variable Selection Indicators & Coefficients – Synthetic Data 0.2 4.8 10-0 0 0 0 0 0 0 0 0 0 1.7 9 --0.3 2 2.8 7.1 8 -7 -1.9 4.1 0 0 –3.1 2.1 1.5 value 1.00 3 1.6 3 6 -0.75 alpha 0.50 3.4 5 -0.25 0.00 4 -5.1 3.4 0 0 0 0 0 5.8 0 0 0 0 0 0 0 0 3 -7.3 1.5 –1.5 3.4 1.1 3.2 2 -3.4 1 . 10 1 2 3 4 5 6 7 8 9 11 12 13 14 15

beta