

◆ First θ ✕ Second θ ● Third θ

Macro level (mean)

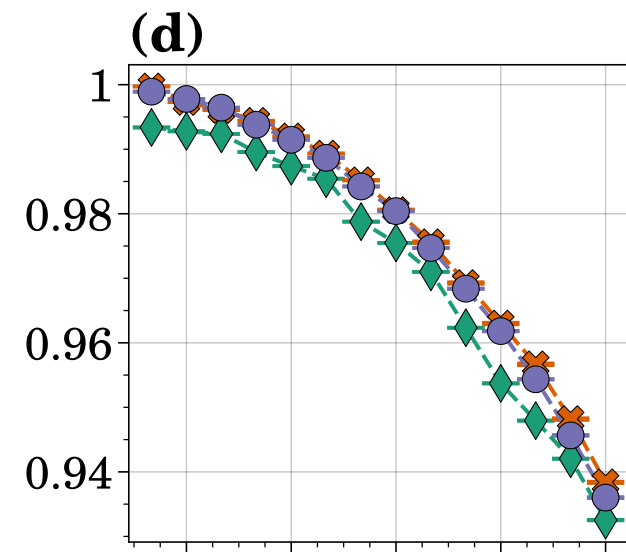
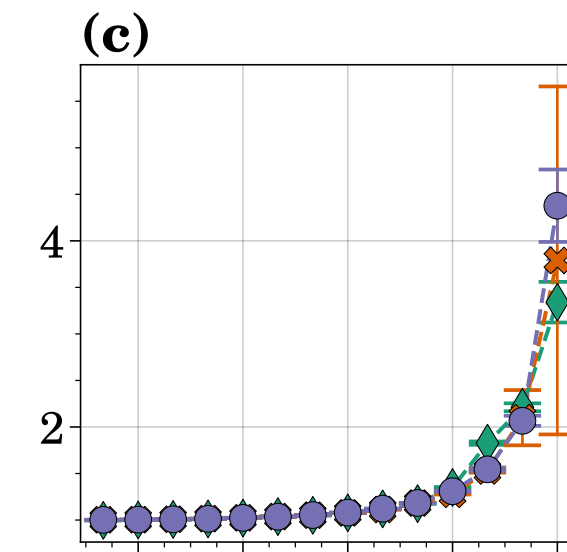
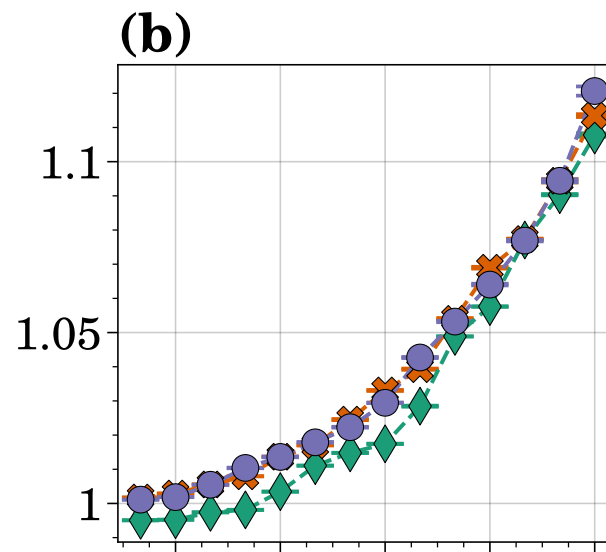
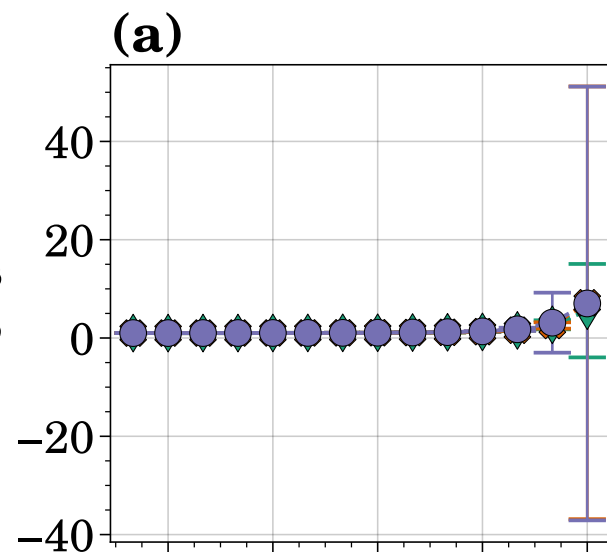
OLS: ε_{val}

LAR: ε_{val}

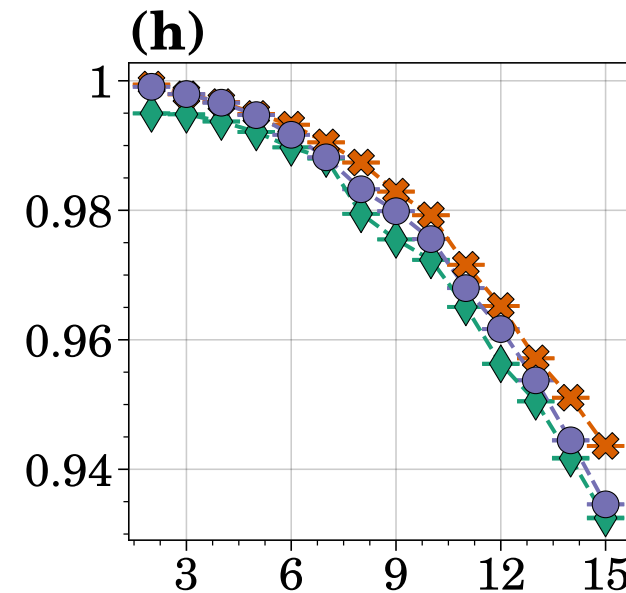
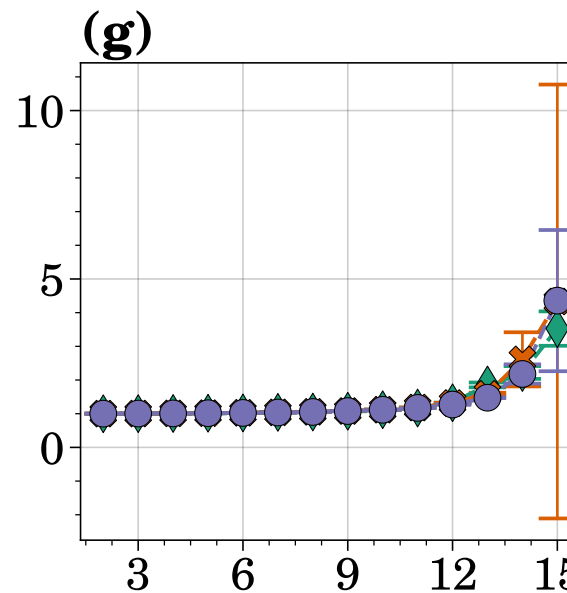
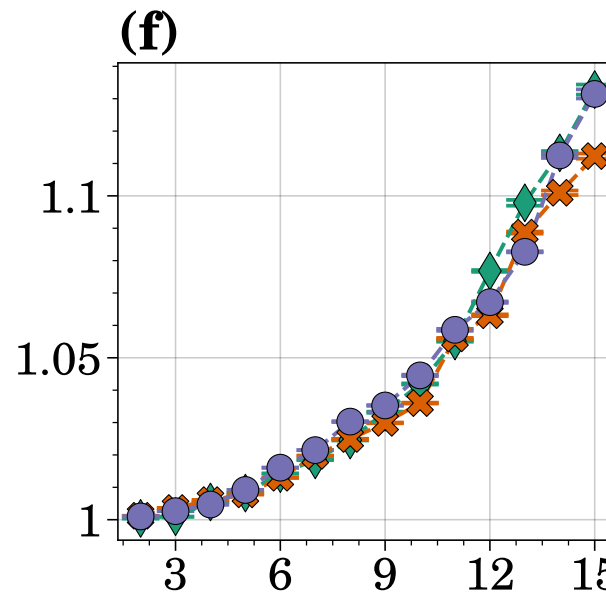
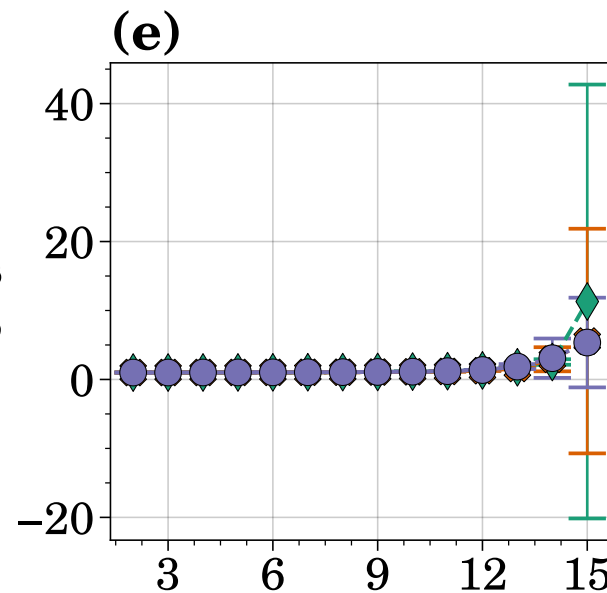
OLS: ε_{LOO}

LAR: ε_{LOO}

100 agents
p = 3



320 agents
p = 3



Maximum polynomial degree s_{max}