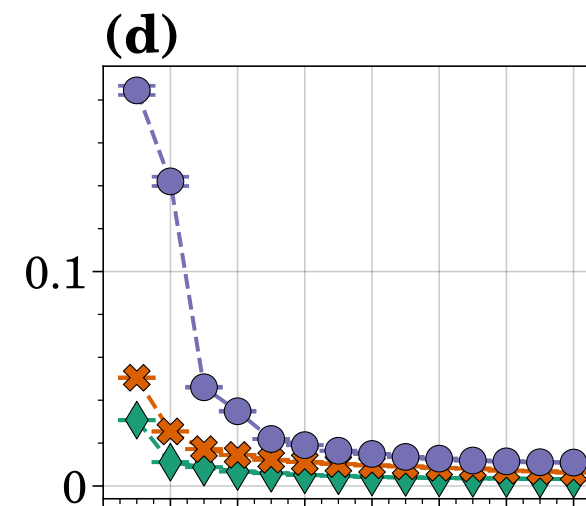
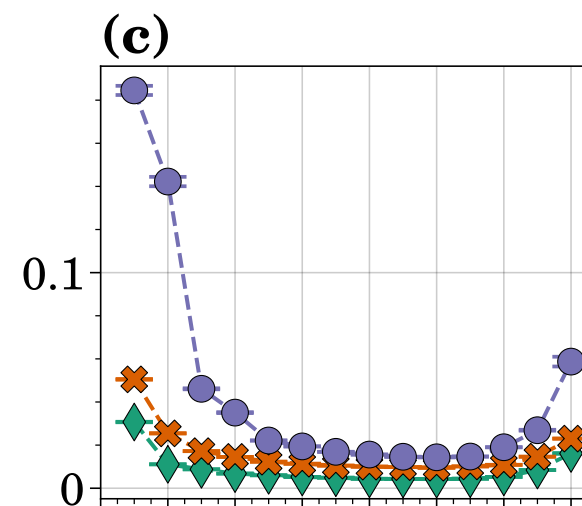
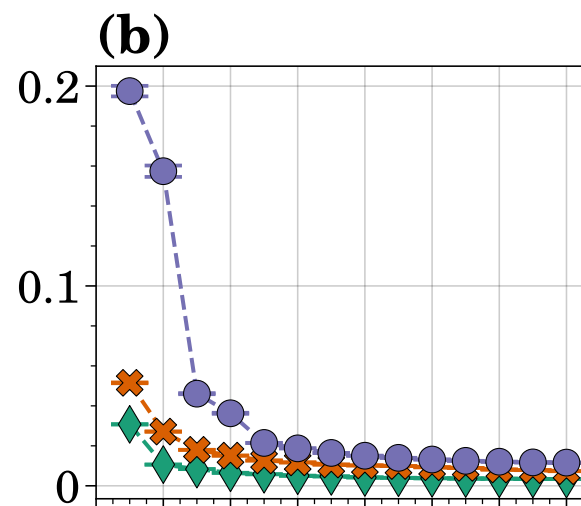
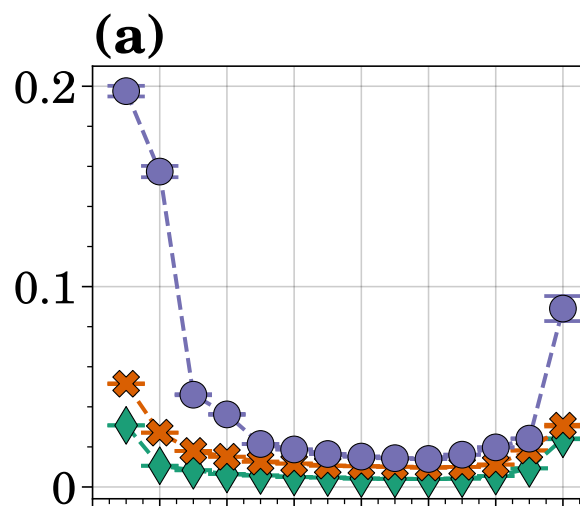
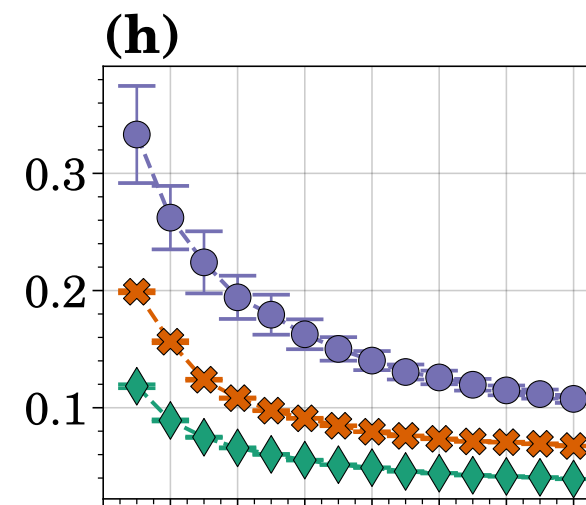
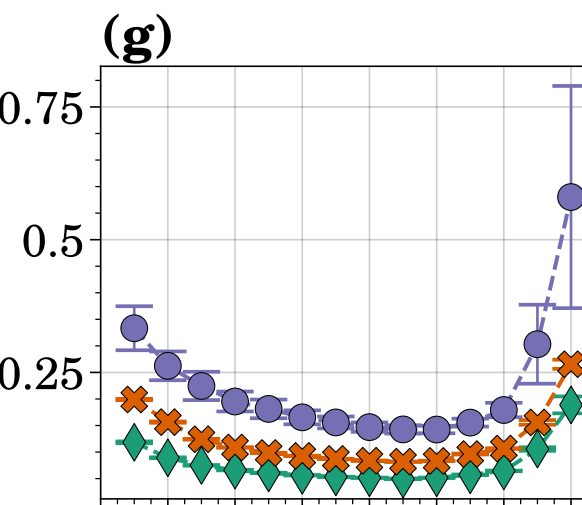
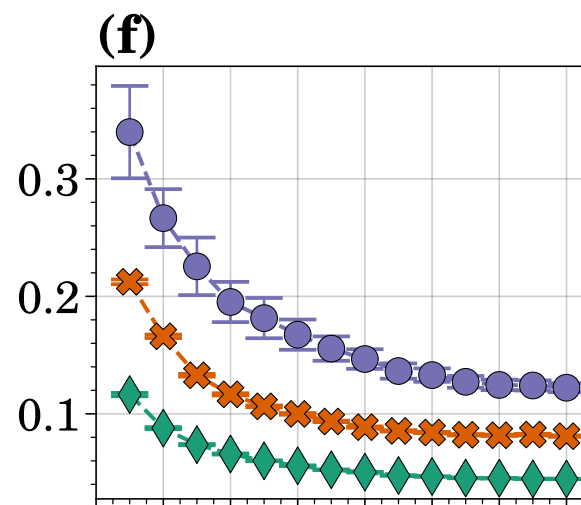
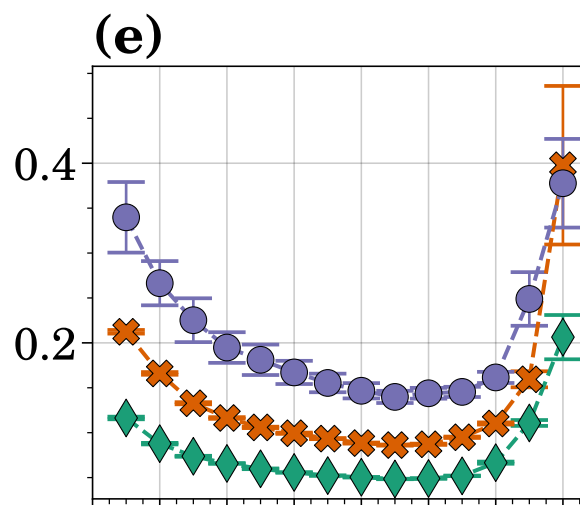
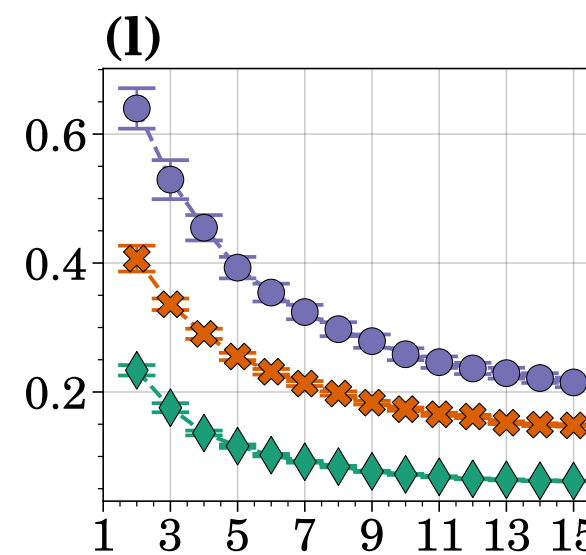
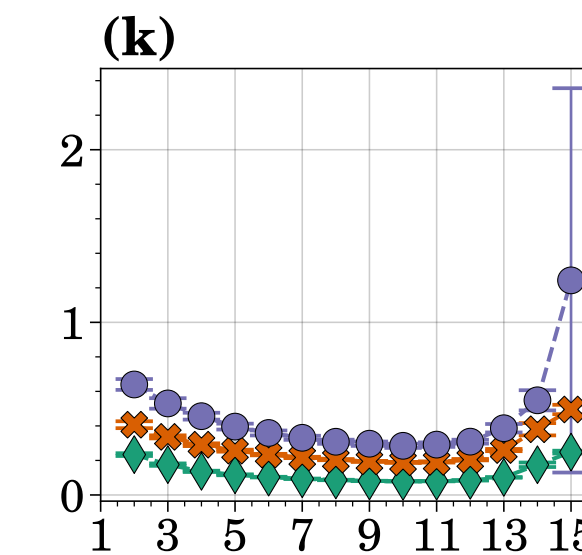
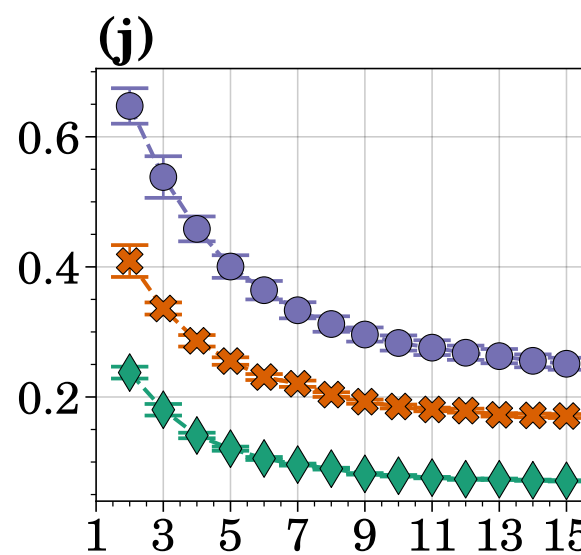
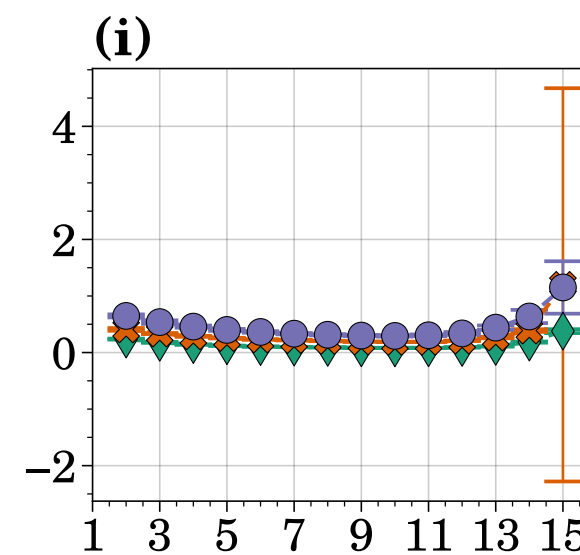


$\blacklozenge$   $\theta_1$  $\times$   $\theta_2$  $\bullet$   $\theta_3$ **OLS:**  $\varepsilon_{\text{val}}$ **LAR:**  $\varepsilon_{\text{val}}$ **OLS:**  $\varepsilon_{\text{LOO}}$ **LAR:**  $\varepsilon_{\text{LOO}}$ **Micro level**  
( $p = 95$ )**Meso level**  
( $p = 35$ )**Macro level**  
( $p = 4$ )Maximum polynomial degree  $s_{\text{max}}$