

◆ First θ ✕ Second θ ● Third θ

Macro level (mean)

OLS: ε_{val}

LAR: ε_{val}

OLS: ε_{LOO}

LAR: ε_{LOO}

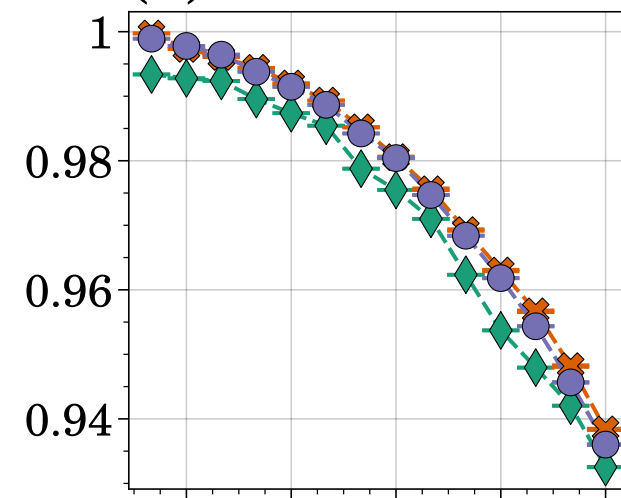
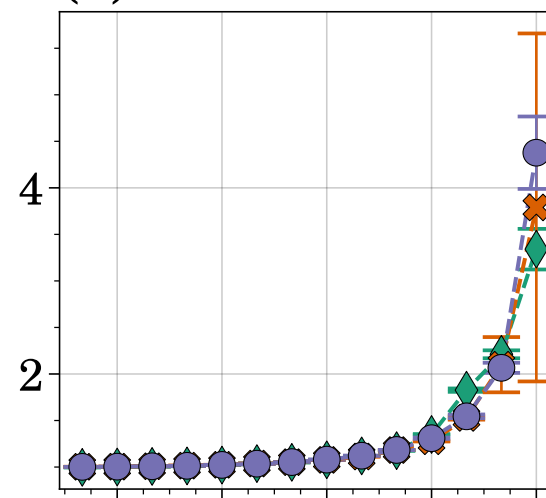
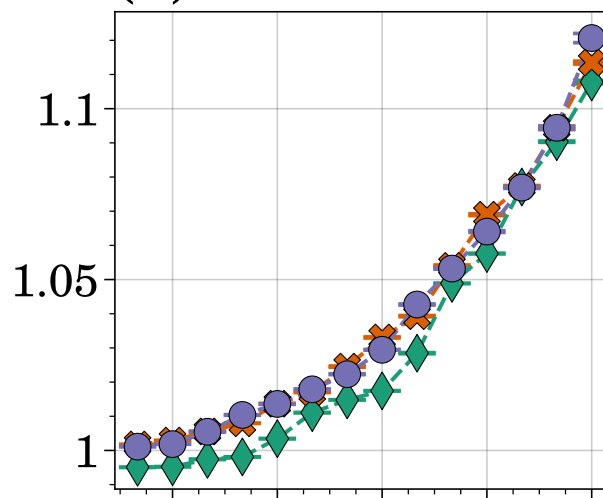
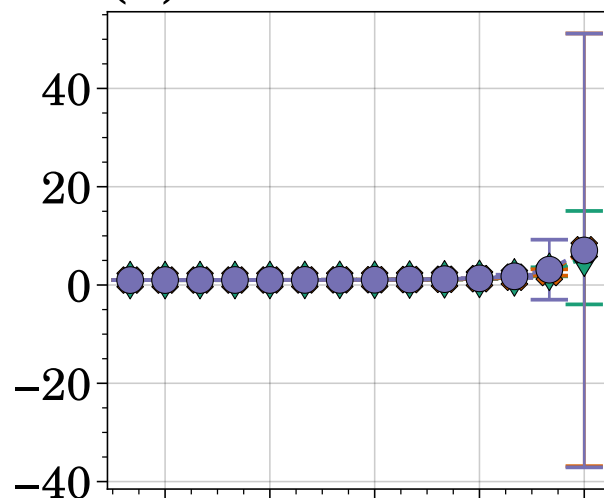
(a)

(b)

(c)

(d)

100 agents
p = 3



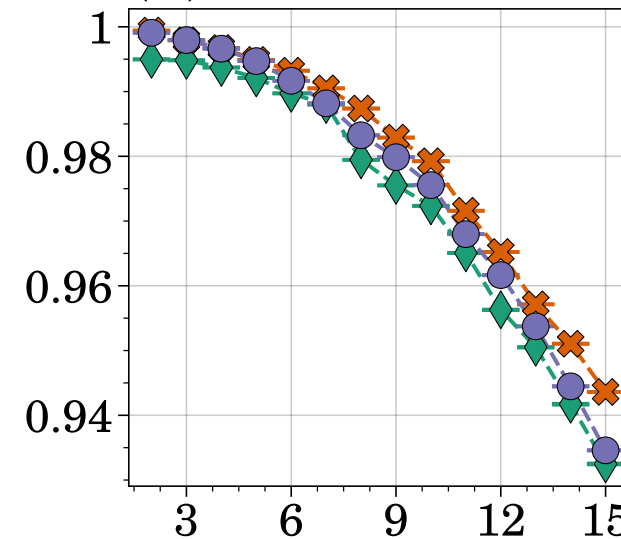
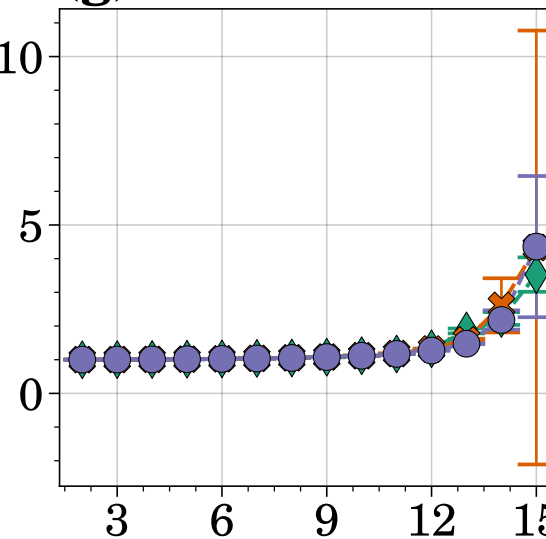
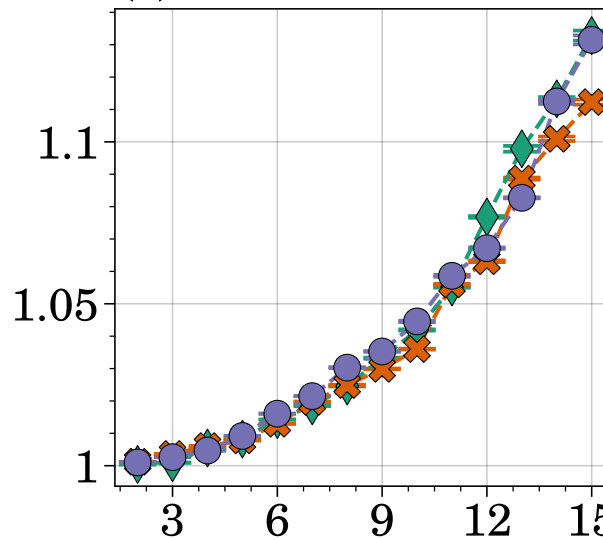
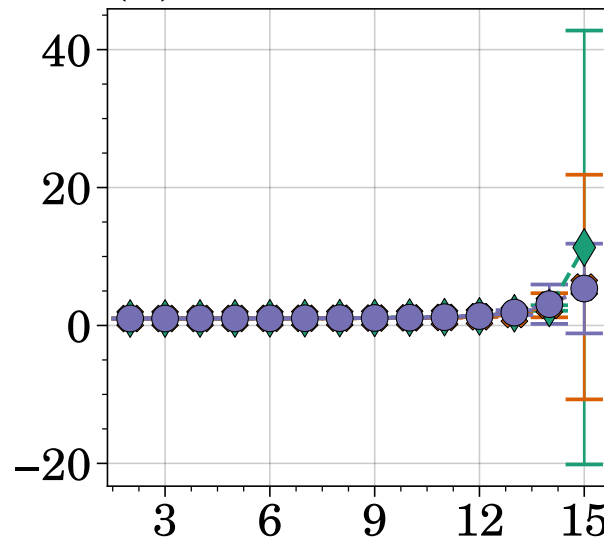
(e)

(f)

(g)

(h)

320 agents
p = 3



Maximum polynomial degree s_{max}