

◆ First θ ✕ Second θ ● Third θ

Macro level (GLD)

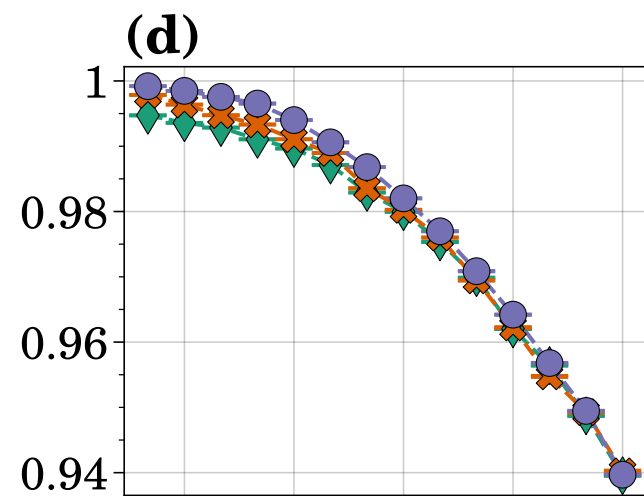
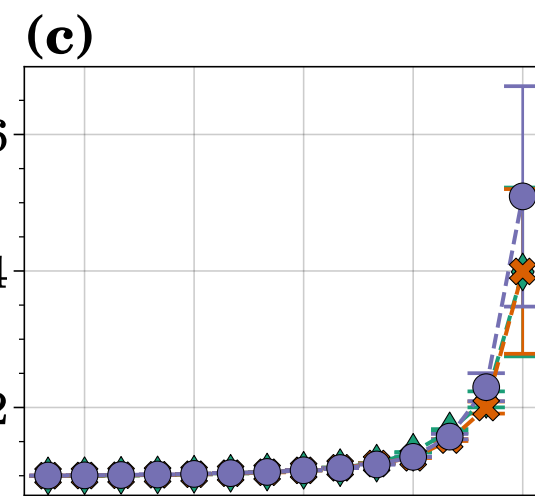
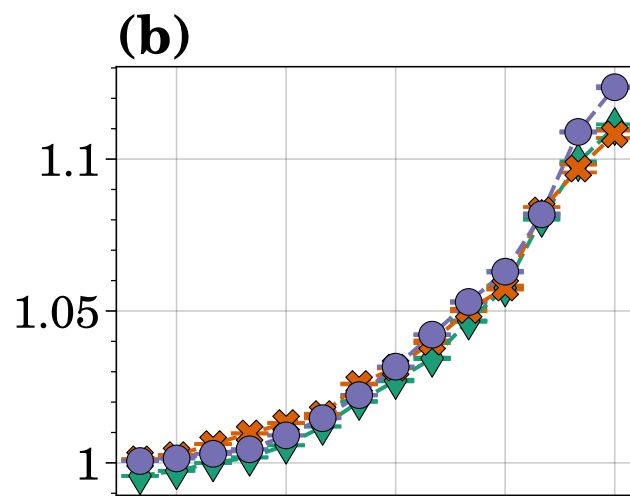
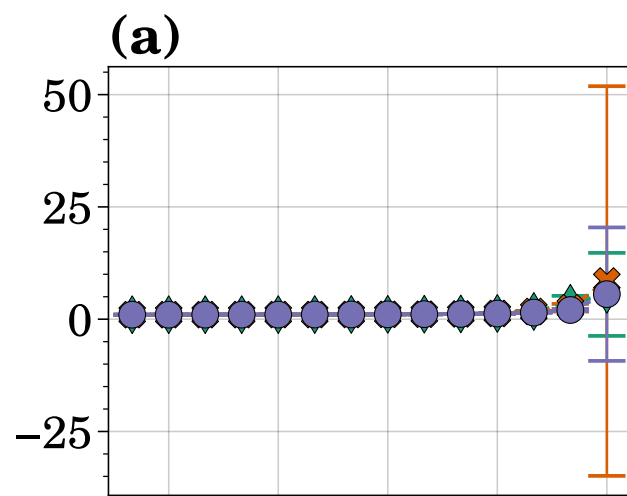
OLS: ε_{val}

LAR: ε_{val}

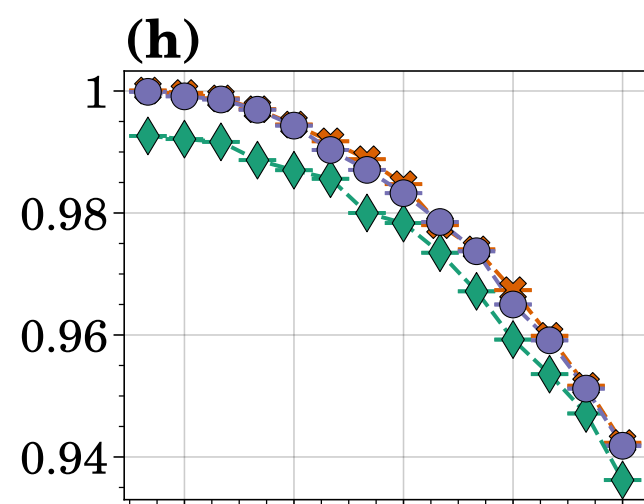
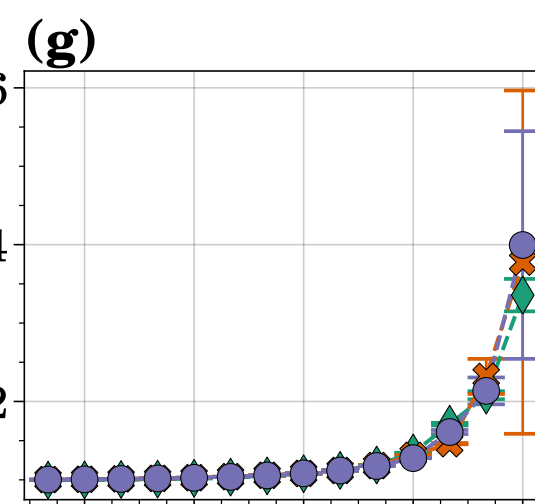
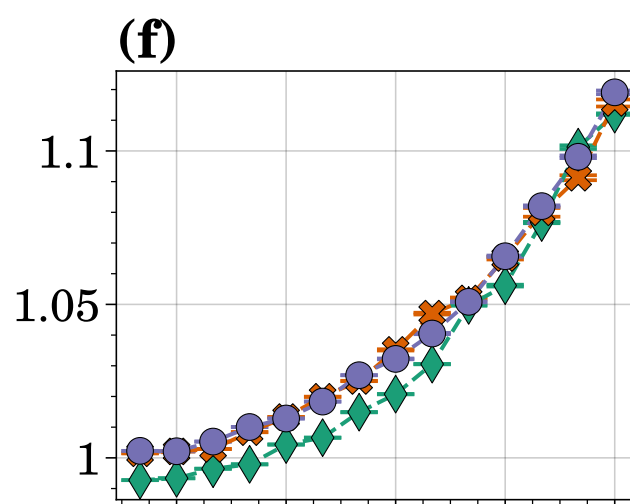
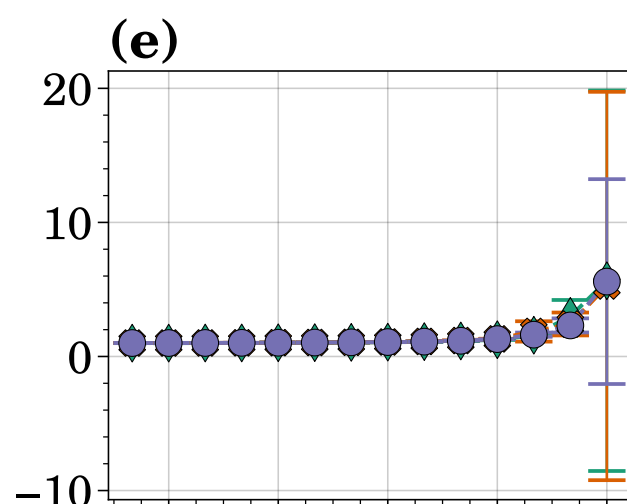
OLS: ε_{LOO}

LAR: ε_{LOO}

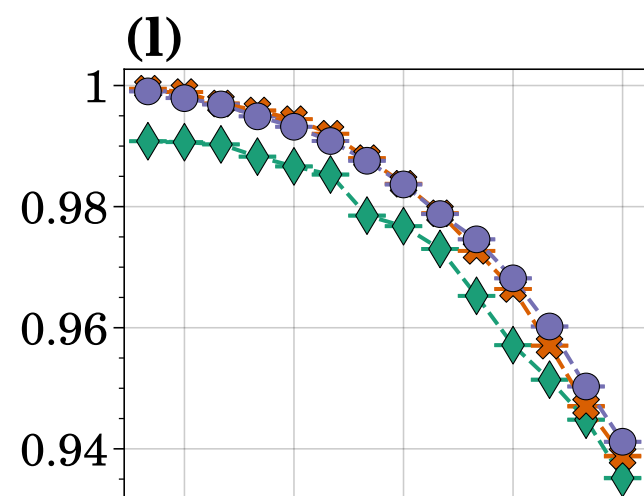
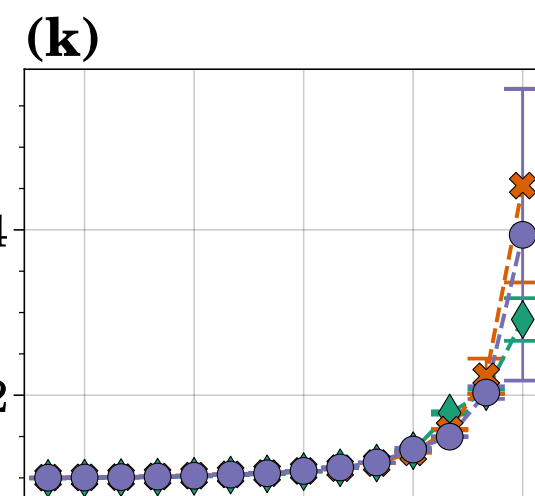
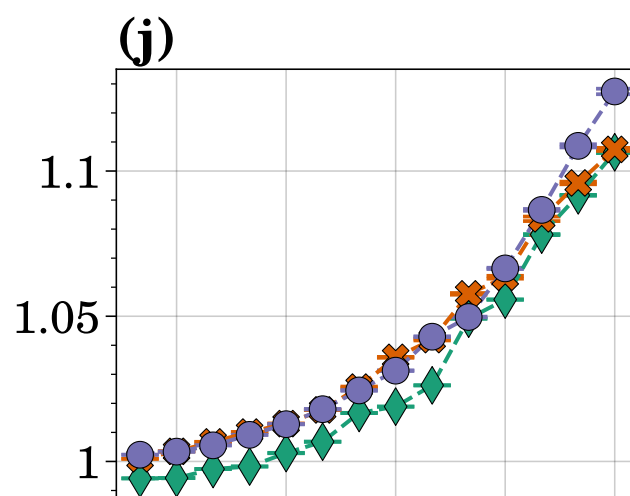
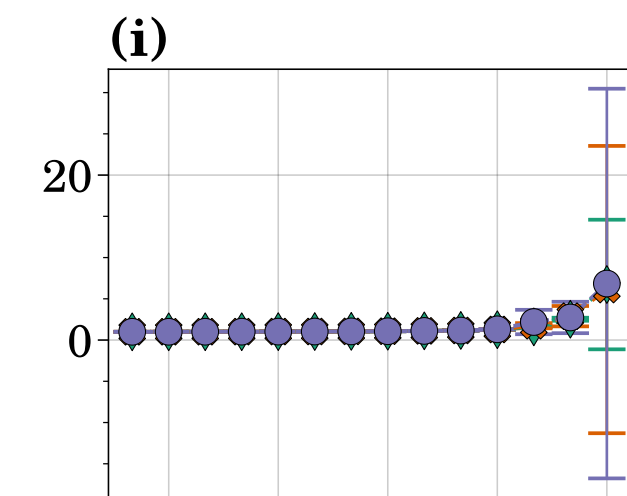
100 agents
($p=3$)



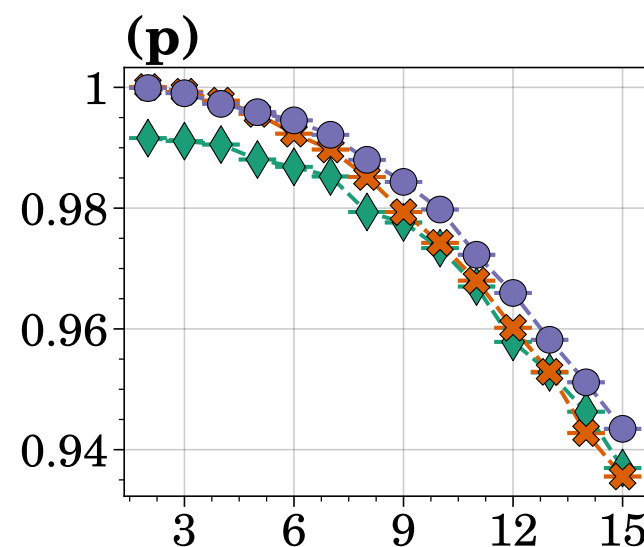
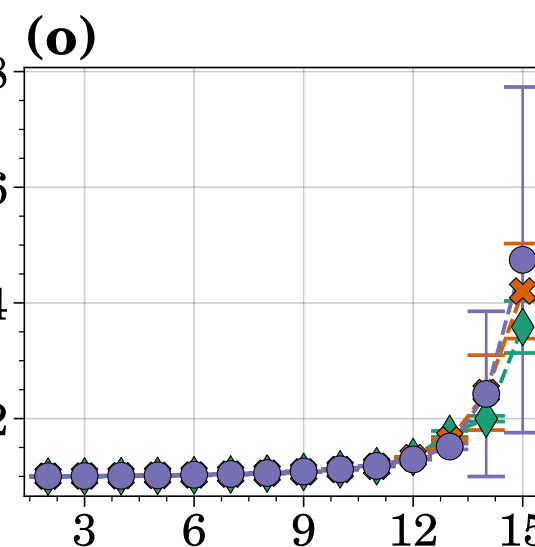
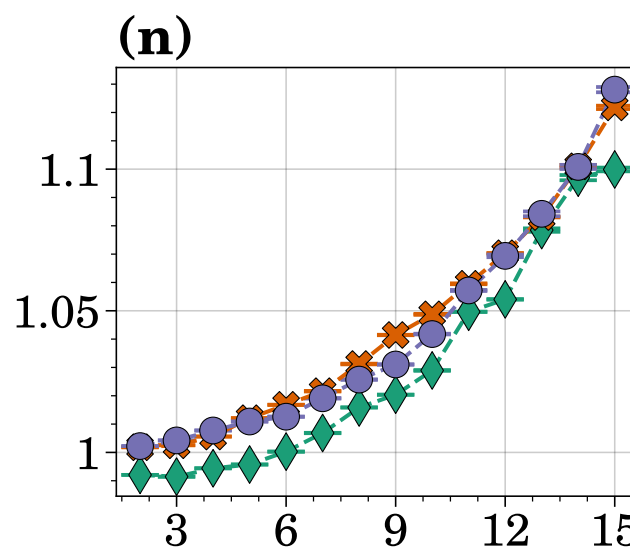
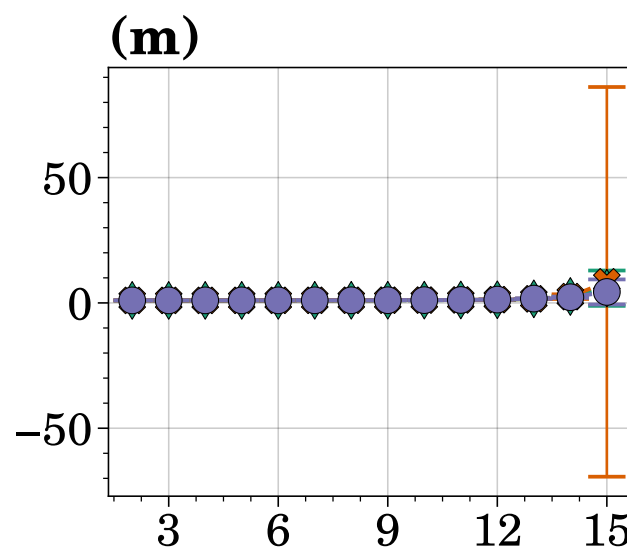
100 agents
($p=10$)



320 agents
($p=4$)



320 agents
($p=8$)



Maximum polynomial degree s_{max}