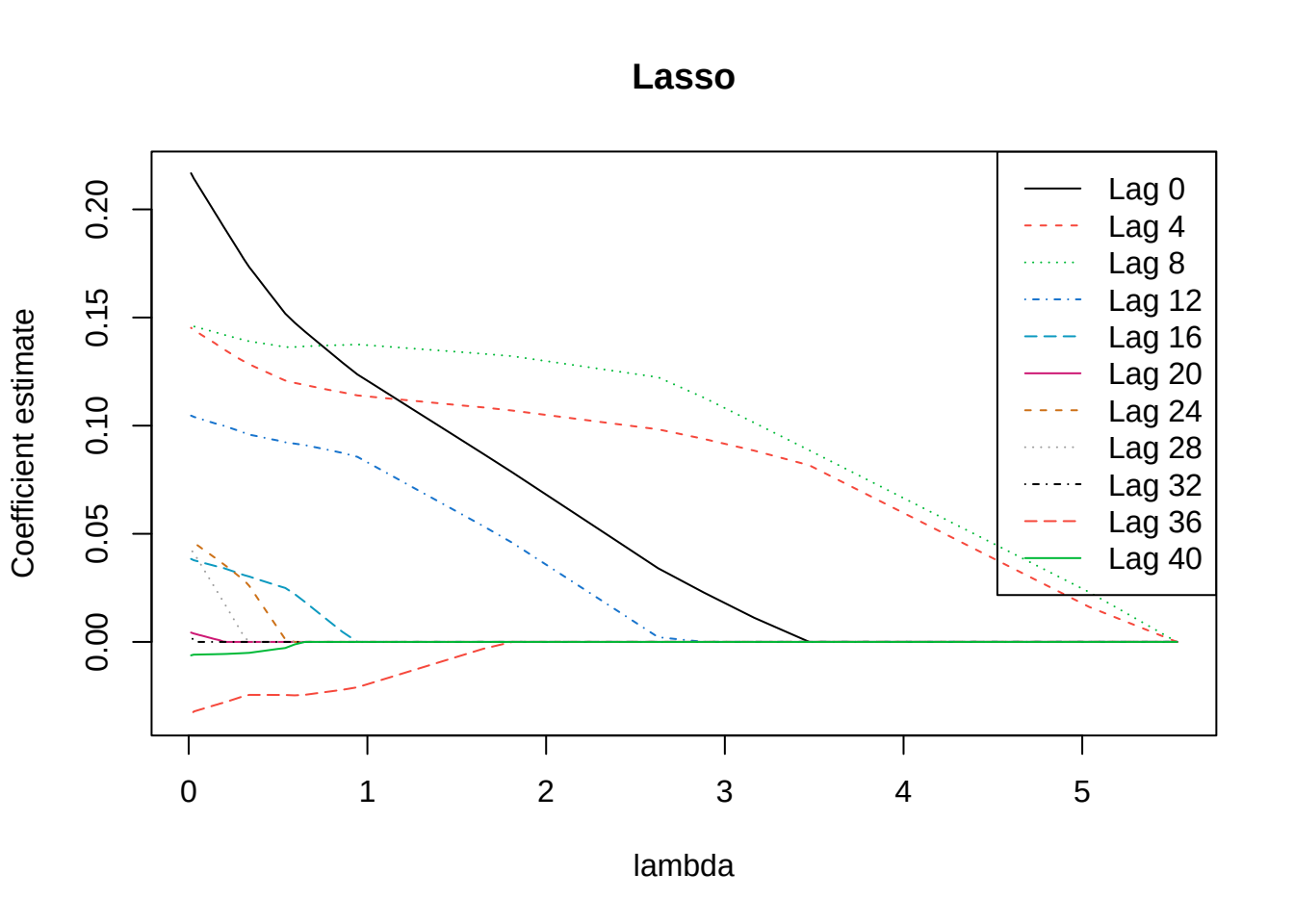
Lasso
Coefficient estimate
0.00
0.05
0.10
0.15
0.20
0
1
2
3
4
5
lambda
Lag 0
Lag 4
Lag 8
Lag 12
Lag 16
Lag 20
Lag 24
Lag 28
Lag 32
Lag 36
Lag 40