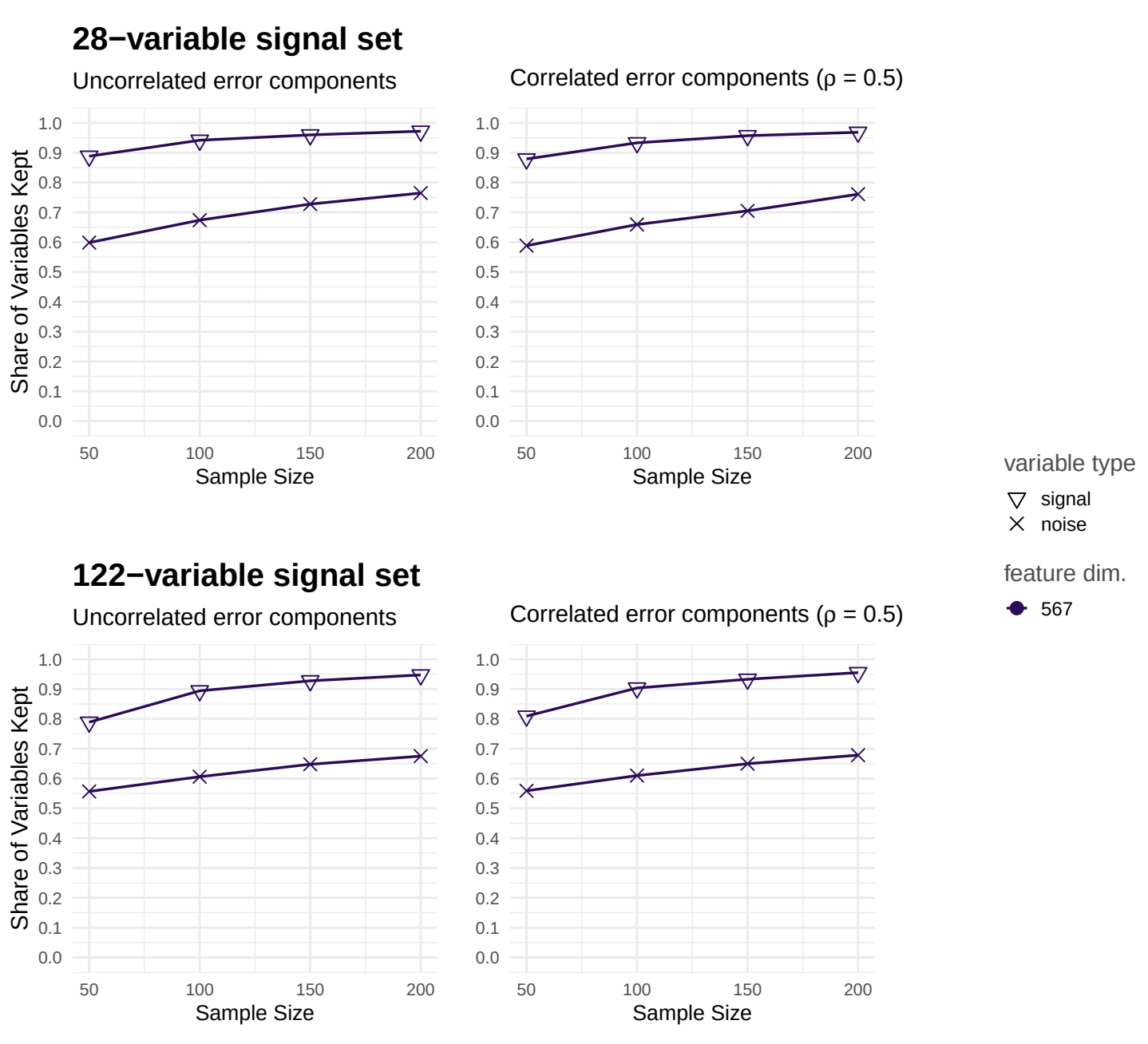
28−variable signal set
Uncorrelated error components
Correlated error components (ρ = 0.5)
Share of Variables Kept
1.0
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0.0
50
100
150
200
Sample Size
variable type
signal
noise
feature dim.
567
122−variable signal set
Uncorrelated error components
Correlated error components (ρ = 0.5)
Share of Variables Kept
Sample Size