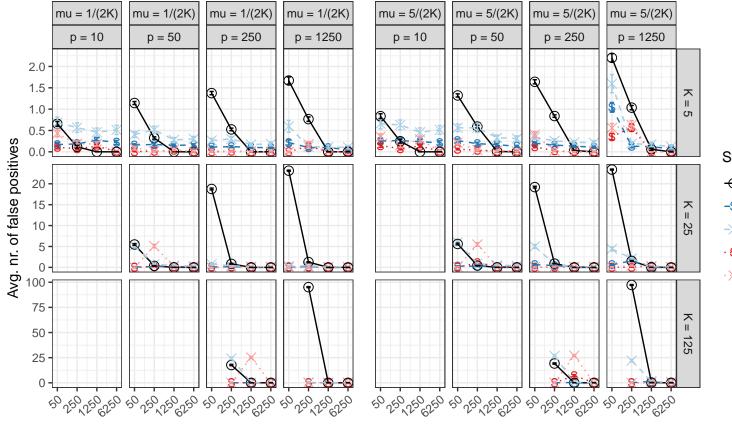
$X \sim N(0, \Sigma_1(\mu)), \ \epsilon \sim N(0, 1), \ \beta \sim Unif(0.2, 2)$



Stopping rule

- → Known K
- -S- Seq 5-fold CV
- → Full 5-fold CV
- S · Seq inv.-5-fold CV
- ·X Full inv.-5-fold CV