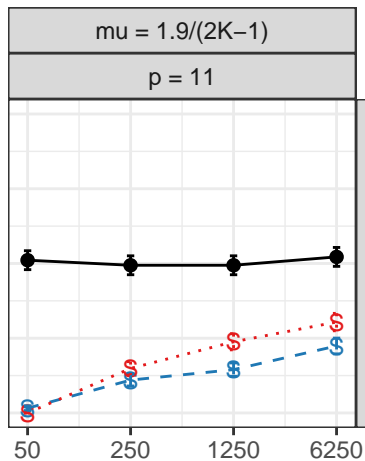
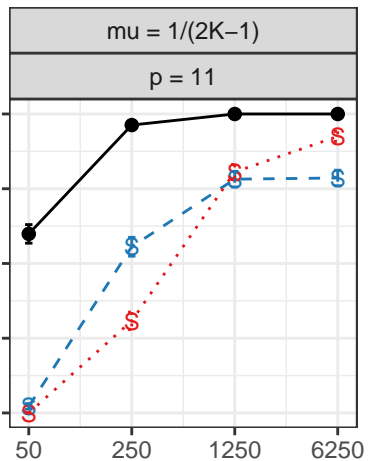


$$X \sim N(0, \Sigma_2(\mu)), \quad \varepsilon \sim N(0, 1), \quad \beta \sim \text{Unif}(0.2, 2)$$

Prob. of finding true model

n (log scale)



$K = 10$

Stopping rule

- Known K
- S- Seq 5-fold CV
- ...S... Seq inv.-5-fold CV