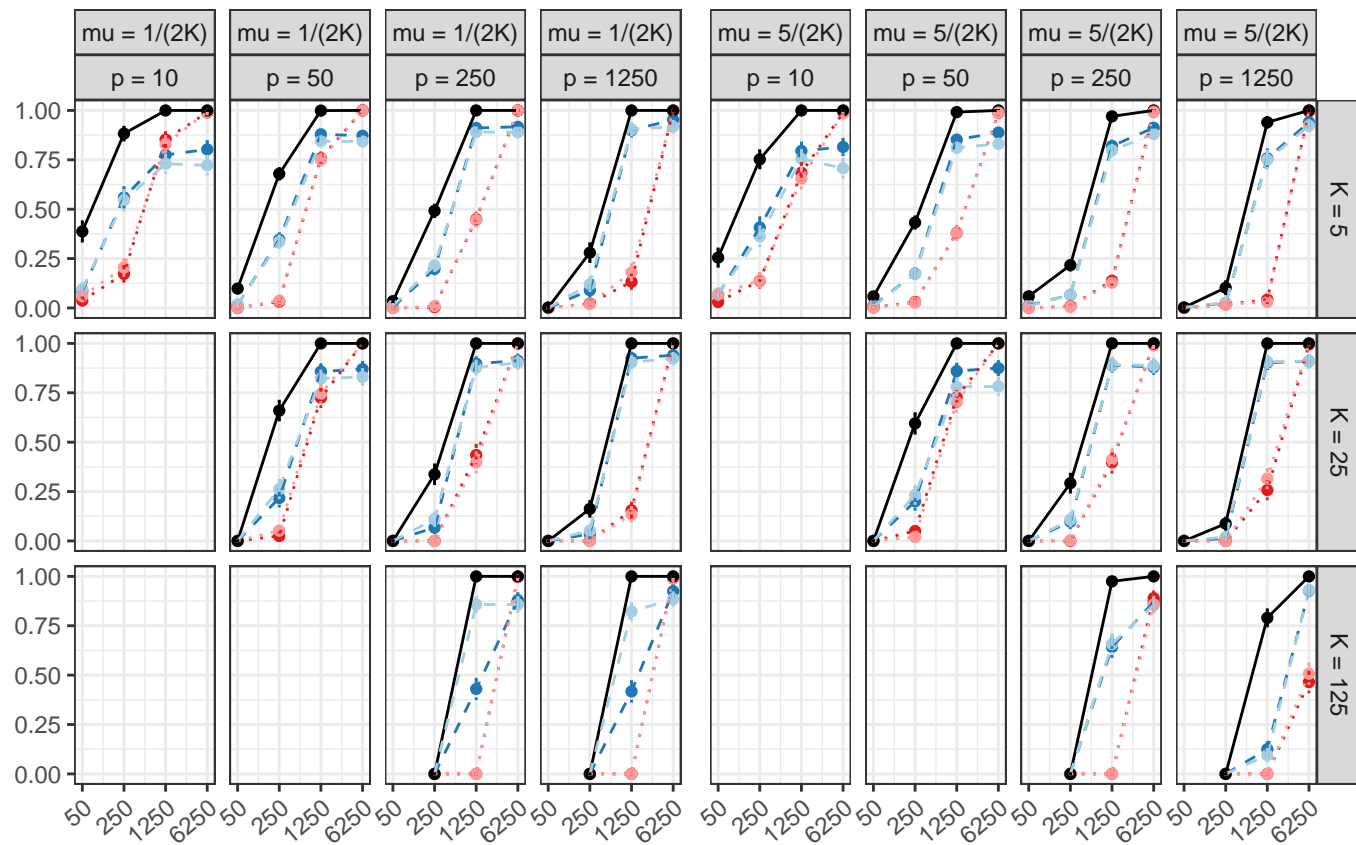


$$X \sim N(0, \Sigma_1(\mu)), \quad \varepsilon \sim N(0, 1), \quad \beta \sim \text{Unif}(0.2, 2)$$

Prob. of finding true model



Stopping rule

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

n