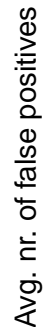


$$X \sim N(0, \Sigma_1(\mu)), \quad \varepsilon \sim N(0, 1), \quad \beta \sim \text{Unif}(0.2, 2)$$


Stopping rule

—●— Known K

- Seq 5-fold CV

- Full 5-fold CV

- Seq inv.-5-fold CV

- Full inv.-5-fold CV