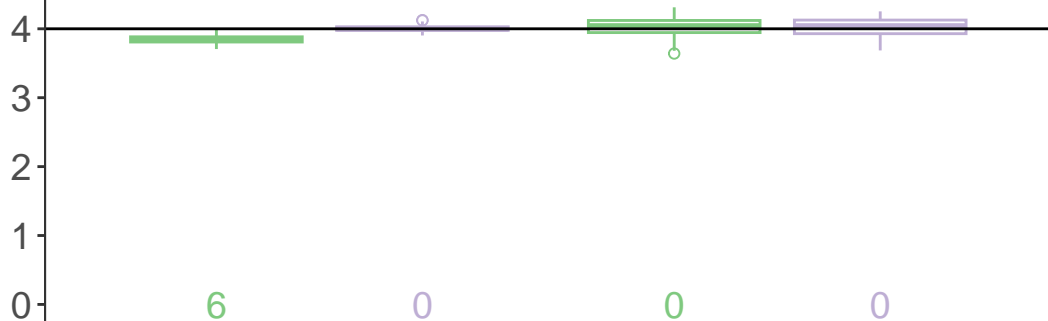
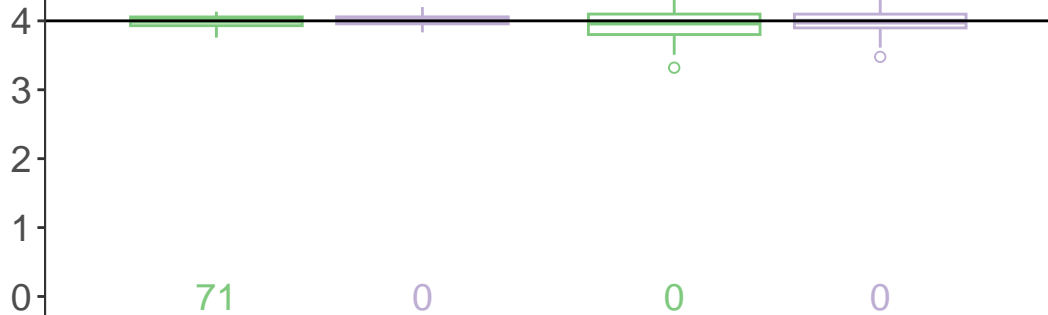


 LASSO
  SCAD
  True Parameter

independent features



correlated features



1 5

random effects (q)