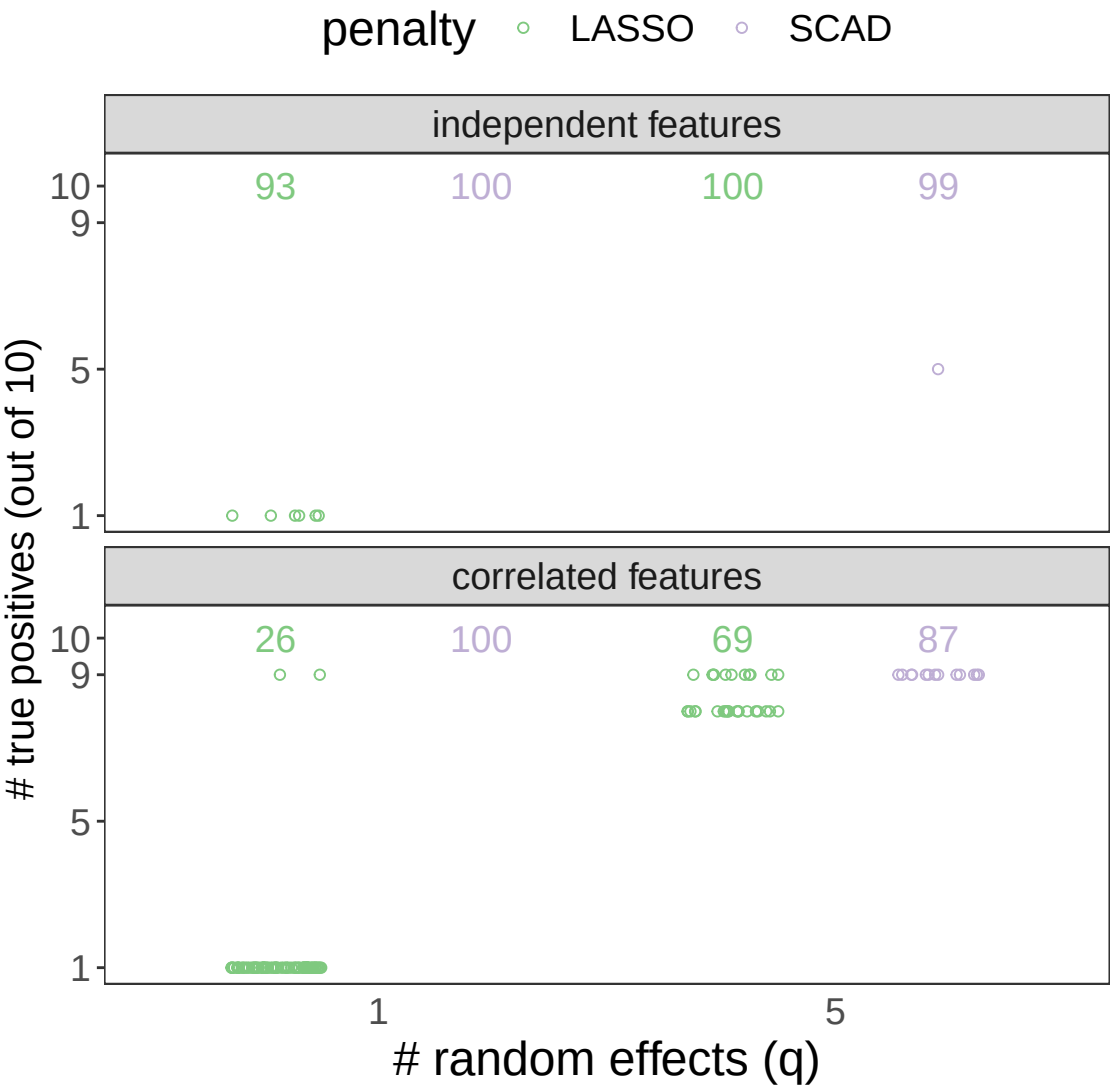
penalty
LASSO
SCAD
independent features
correlated features
93
100
100
99
26
100
69
87
10
9
5
1
true positives (out of 10)
1
5
random effects (q)