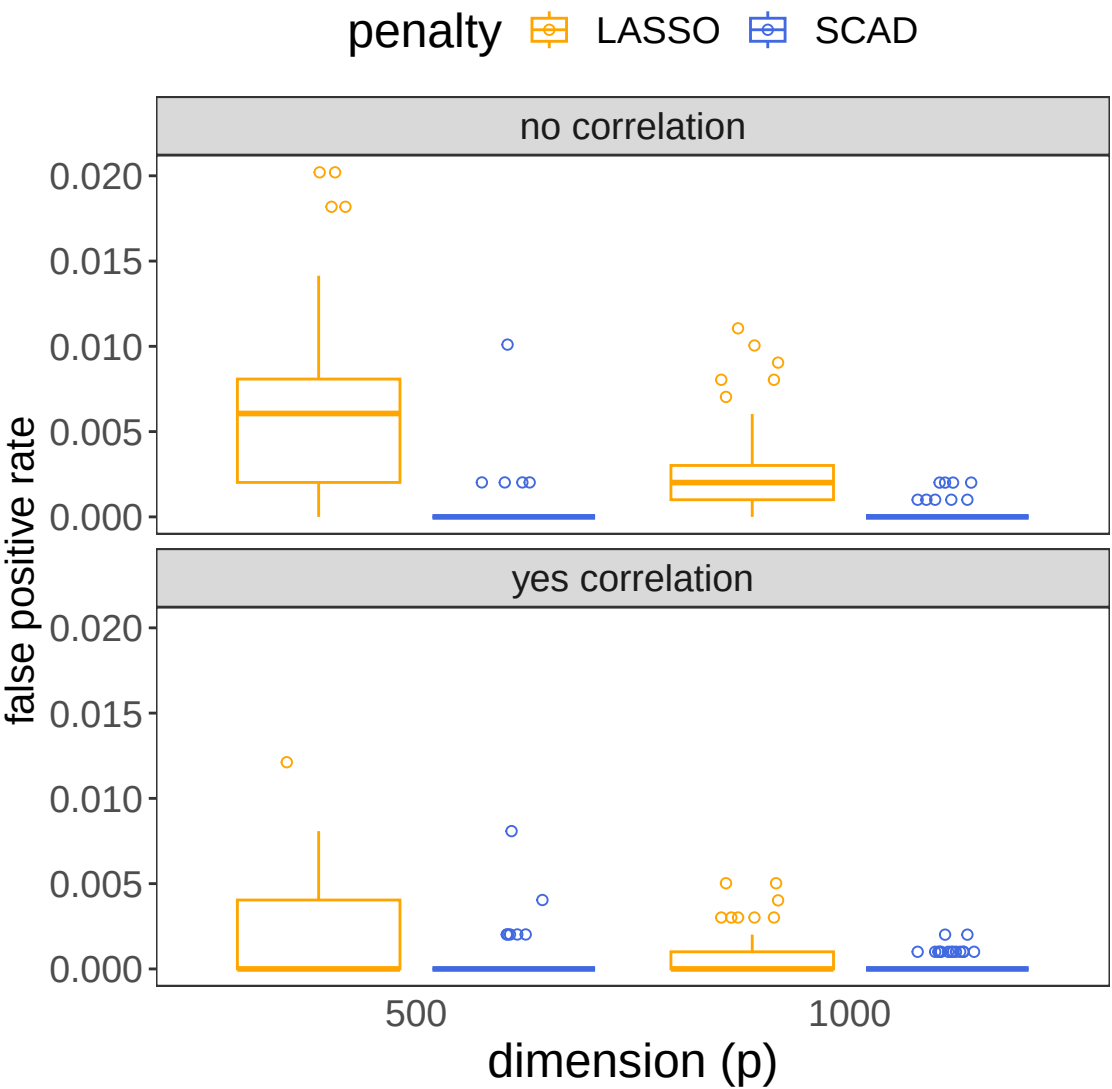
penalty
LASSO
SCAD
no correlation
yes correlation
false positive rate
0.020
0.015
0.010
0.005
0.000
500
1000
dimension (p)