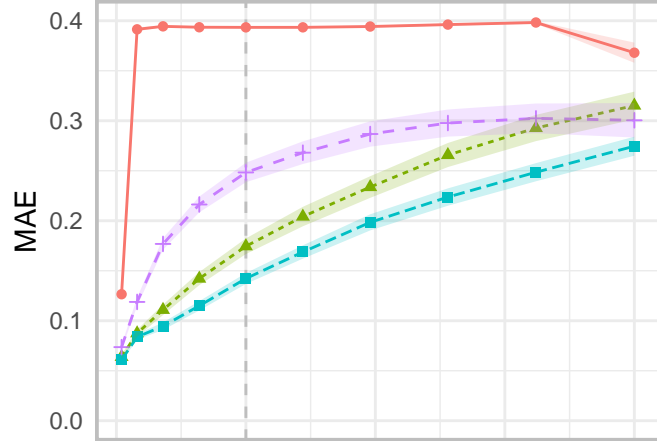
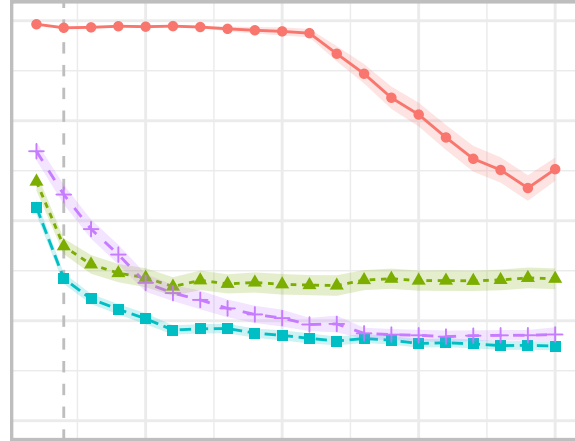


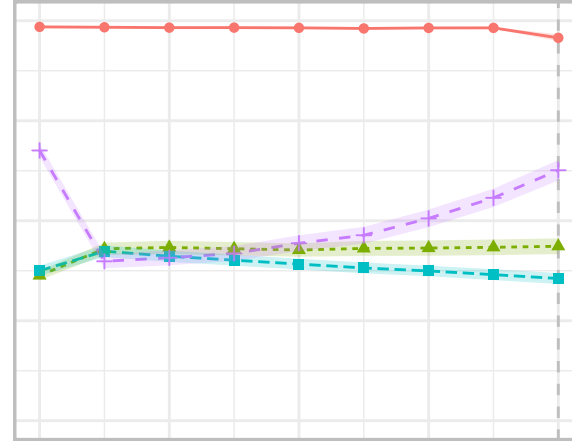
(a) Signal strength



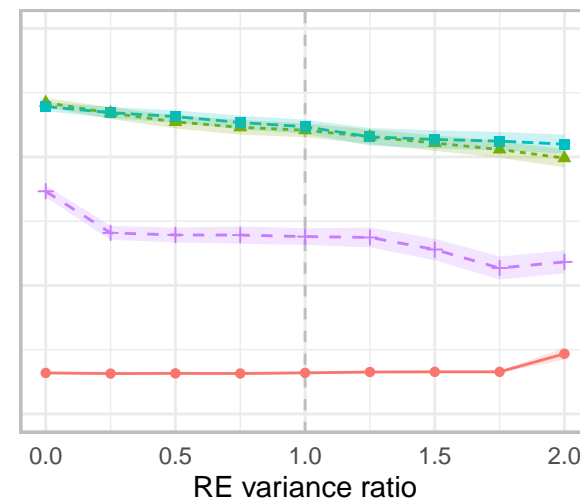
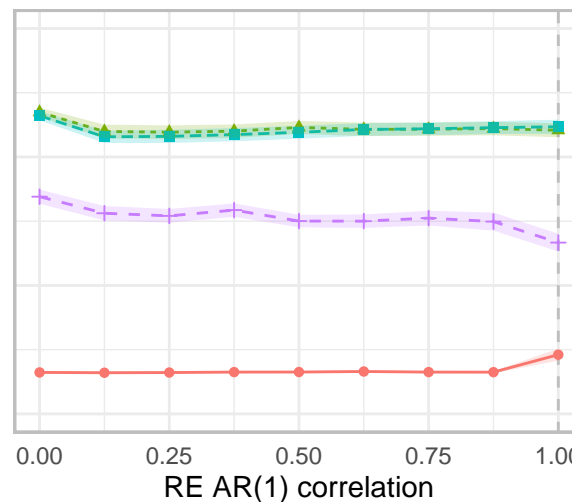
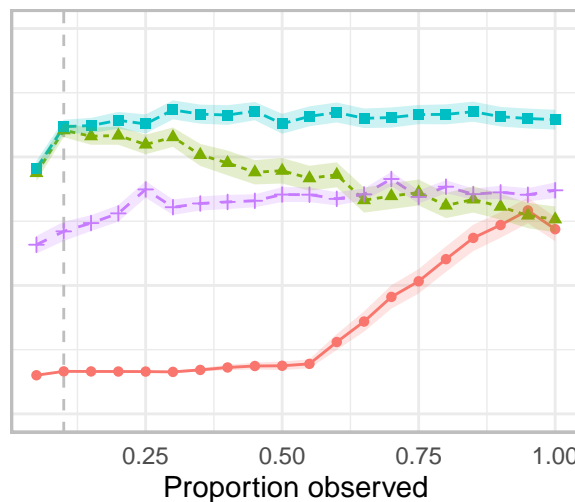
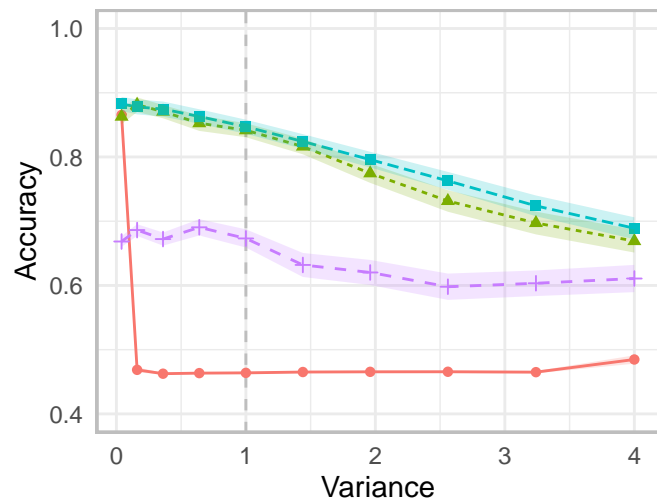
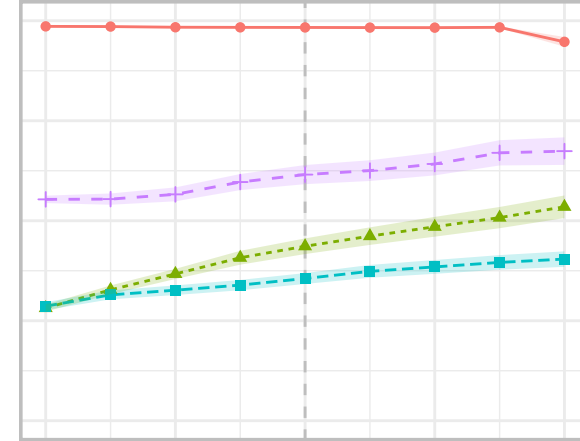
(b) Sparsity



(c) Cov. misspecification



(d) RE size



Algorithm    —●— ALasso    -▲- LSVCM    -■- LSVCMM    -+ - SPFDA