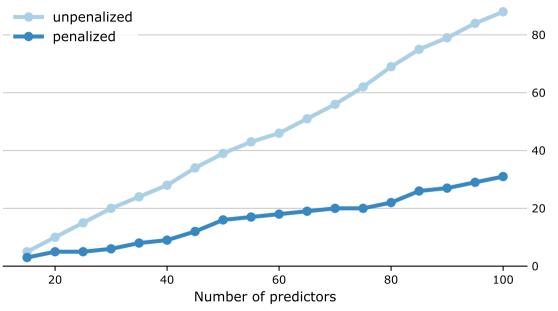
Lasso drops most noise predictors

Misclassified predictors vs noise parameters



Note: This summarizes the results of a logistic regression with and without penalization. The y-axis is the magnitude of the symmetric set difference between the non-zero model coefficients and the non-zero fit coefficients.