

MSE

2

4

6

8

10

No. Fitted Coefficients

NSB Stability

1.00
0.75
0.50
0.25
0.00

No. Fitted Coefficients

Method



Cluster Rep. Lasso (est. clusts)



CSS (est. clusts)



Elastic Net



Lasso



Protolasso (est. clusts)



Stability Selection

MSE

0.25

0.50

0.75

1.00

NSB Stability