d = 100, k = 4, m = 3000. Model is Pareto. Noise is constant -2 biased.

Legend:
- Oracle
- Top_K
- Top_K + Sparse GD
- Sparse GD
- Filter_sp_LQ
- Top_K + Filter_sp_LQ
- Filter_nsp

Y-axis: L2 Loss

X-axis: eps