Shrinkage toward lexicographic weights beta_1 1.4 beta 2 beta_3 1.2 beta 4 beta_5 1.0 0.8 0.6 0.4 0.2 0.0 10^{-3} 10^{-2} 10^{-1} 10^{1} 10⁰ 10^{2}