

The graph displays the coverage of six methods as a function of the number of auxiliary variables (0 to 18). The y-axis represents Coverage, ranging from 0.92 to 0.97. The x-axis represents the Number of auxiliary variables. Each method is represented by a dashed line of a different color. Horizontal solid lines indicate the nominal coverage levels for each method: Lasso (blue, ~0.942), Ridge (green, ~0.942), Elastic (red, ~0.954), AIC (yellow, ~0.952), BIC (purple, ~0.958), and Mallows (orange, ~0.960).

Number of auxiliary variables	Lasso	Ridge	Elastic	AIC	BIC	Mallows
0	0.938	0.943	0.948	0.952	0.948	0.952
1	0.934	0.935	0.943	0.955	0.955	0.955
2	0.920	0.940	0.954	0.945	0.956	0.956
3	0.926	0.931	0.947	0.952	0.956	0.956
4	0.916	0.944	0.950	0.948	0.958	0.958
5	0.935	0.952	0.961	0.956	0.959	0.959
6	0.934	0.946	0.960	0.959	0.961	0.961
7	0.939	0.954	0.962	0.957	0.968	0.965
8	0.934	0.956	0.960	0.963	0.965	0.963
9	0.934	0.949	0.954	0.957	0.960	0.957
10	0.927	0.939	0.951	0.963	0.955	0.962
11	0.943	0.943	0.950	0.960	0.957	0.960
12	0.926	0.967	0.967	0.953	0.947	0.953
13	0.931	0.946	0.953	0.952	0.953	0.953
14	0.945	0.949	0.951	0.952	0.965	0.963
15	0.929	0.944	0.955	0.957	0.950	0.957
16	0.922	0.939	0.947	0.943	0.950	0.943
17	0.930	0.942	0.945	0.953	0.954	0.953
18	0.925	0.950	0.957	0.942	0.943	0.942

Figure 1 is a line graph showing the Average model standard error (Y-axis, ranging from 0.40 to 0.56) versus the Number of auxiliary variables (X-axis, ranging from 0 to 18). The graph displays multiple lines representing different methods, showing fluctuations in error across the number of auxiliary variables. The lines are color-coded and styled as follows:

- Blue solid line
- Blue dashed line
- Green solid line
- Green dashed line
- Red solid line
- Red dashed line
- Purple solid line
- Purple dashed line
- Orange solid line
- Orange dashed line
- Cyan solid line
- Cyan dashed line
- Brown solid line (horizontal, near 0.41)
- Cyan dotted line (horizontal, near 0.405)

The graph illustrates that the average model standard error generally fluctuates between 0.52 and 0.56, with a notable peak around 12 auxiliary variables. The error rates for the methods represented by the solid brown and dotted cyan lines are consistently lower, around 0.41 and 0.405, respectively.

	Continuous X, Covariance: 0.2, Betas: ( -0.25, 0, 0.02 ), % Mis: 0.4, Mech: MAR	Continuous X, Covariance: 0.2, Betas: ( -0.25, 0, 0.02 ), % Mis: 0.4, Mech: MCAR	Continuous X, Covariance: 0.2, Betas: ( -0.25, 0, 0.02 ), % Mis: 0.4, Mech: N/A
DGM	Continuous X, Covariance: 0.2, Betas: ( 0, 0, 0.02 ), % Mis: 0.4, Mech: MAR	Continuous X, Covariance: 0.2, Betas: ( 0, 0, 0.02 ), % Mis: 0.4, Mech: MCAR	Continuous X, Covariance: 0.2, Betas: ( 0, 0, 0.02 ), % Mis: 0.4, Mech: N/A
	Continuous X, Covariance: 0.2, Betas: ( 0.25, 0, 0.02 ), % Mis: 0.4, Mech: MAR	Continuous X, Covariance: 0.2, Betas: ( 0.25, 0, 0.02 ), % Mis: 0.4, Mech: MCAR	Continuous X, Covariance: 0.2, Betas: ( 0.25, 0, 0.02 ), % Mis: 0.4, Mech: N/A