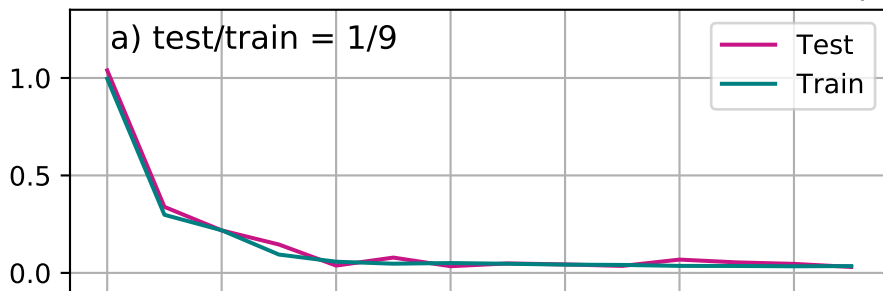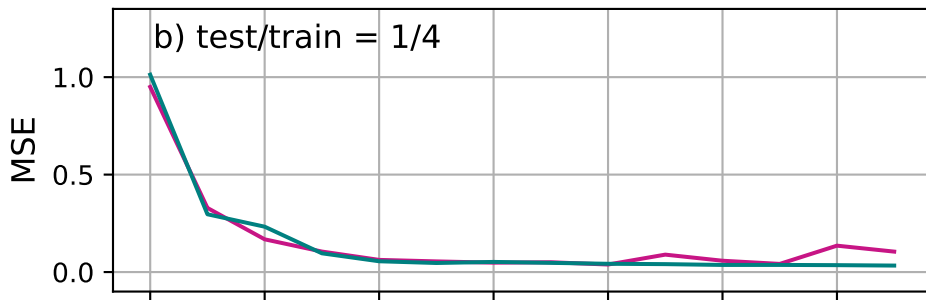MSE for test and train datasets
for different test/train fractions, LASSO, bootstrap