ProjectStartUp1_LeastSquares

November 17, 2020

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[62]: from scipy.io import loadmat
     import numpy as np
     #LASSO Solver - provided code in earlier assignment
     def ista_solve_hot( A, d, la_array ):
         # ista solve hot: Iterative soft-thresholding for multiple values of
         # lambda with hot start for each case - the converged value for the previous
         # value of lambda is used as an initial condition for the current lambda.
         # this function solves the minimization problem
         # Minimize |Ax-d|_2^2 + lambda*|x|_1 (Lasso regression)
         # using iterative soft-thresholding.
         max_iter = 10**4
         tol = 10**(-3)
         tau = 1/np.linalg.norm(A,2)**2
         n = A.shape[1]
         w = np.zeros((n,1))
         num_lam = len(la_array)
         X = np.zeros((n, num_lam))
         for i, each lambda in enumerate(la array):
             for j in range(max_iter):
                 z = w - tau*(A.T@(A@w-d))
                 w \text{ old} = w
                 w = np.sign(z) * np.clip(np.abs(z)-tau*each_lambda/2, 0, np.inf)
                 X[:, i:i+1] = w
                 if np.linalg.norm(w - w_old) < tol:</pre>
                     break
         return X
     #SETUP
     X = loadmat("RawData.mat")['X']
     y = loadmat("RawData.mat")['y']
     Xones = np.ones((len(X),1))
     #Optional: Eliminate high values
     #for i in range(110):
         X = np.delete(X, np.argmax(y), 0)
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y = np.delete(y, np.arqmax(y), 0)
     X = np.delete(X, np.argmin(y), 0)
     y = np.delete(y, np.argmin(y), 0)
TwoNormCol = np.zeros((len(X.T),1))
#Remove keyword columns (poorly treated data)
X = np.delete(X, 17, 1)
#Normalize columns to 2-norm
for i in range(len(X.T)):
    TwoNormCol[i] = np.sqrt(X[i,:]@X[i,:])
    X[i,:] = X[i,:]/TwoNormCol[i]
#print(TwoNormCol)
#print(X[0,:])
#print(y)
#Form subsets (indices, first group is full X)
Xsubs = np.
→array([[0,49],[0,5],[5,7],[7,9],[9,11],[11,17],[17,20],[20,26],[28,33],[33,37],[37,45],[45,
#Create and run over 11 sets of 3604 entries from X and y,
#using 1 as a primary test set (when needed for lambda)
setArr = np.array([[0,int(len(X)/11)],[int(len(X)/11),int(2*len(X)/11)])
\rightarrow11)],[int(2*len(X)/11),int(3*len(X)/11)],\
                    [int(3*len(X)/11), int(4*len(X)/11)], [int(4*len(X)/11)]
\hookrightarrow11),int(5*len(X)/11)],\
                    [int(5*len(X)/11), int(6*len(X)/11)], [int(6*len(X)/11)]
\hookrightarrow11), int(7*len(X)/11)],\
                    [int(7*len(X)/11), int(8*len(X)/11)], [int(8*len(X)/11)]
\rightarrow11), int(9*len(X)/11)],\
                    [int(9*len(X)/11), int(10*len(X)/11)], [int(10*len(X)/11)]
\hookrightarrow11), int(len(X))]])
#print(setArr)
#Set up lambda
lambdaCount = 20
lambdaTest = 5*np.logspace(-6, 12, lambdaCount)
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```
#Error tally storage
errorOrig = np.zeros((12,1))
#errorOrigOnes = np.zeros((11,1))
errorLASSO = np.zeros((12,1))
#errorRidge = np.zeros((11,1))
##############################
#Loops over (1) all X subsets, (2 and 3) over all 11 sets for testing (132011
\rightarrow loops total)
for Xset in range(len(Xsubs)):
    for i in range(11):
        for j in range(11):
            if i != j:
                print("X subset = ", Xset, ", i = ",i, ", j = ",j)
                testTally = 0
                #Set up Training and testing sets
                for k in range(11):
                    if i == k:
                        XTest1 = X[setArr[i,0]:setArr[i,1],Xsubs[Xset,0]:
→Xsubs[Xset,1]]
                         #print(XTest1)
                        yTest1 = y[setArr[i,0]:setArr[i,1]]
                        #print(yTest1)
                    if j == k:
                        XTest2 = X[setArr[j,0]:setArr[j,1],Xsubs[Xset,0]:
→Xsubs[Xset,1]]
                         #print(XTest2)
                        yTest2 = y[setArr[j,0]:setArr[j,1]]
                         #print(yTest2)
                    if k != j and k != i:
                        if testTally == 0:
                            XTrain = X[setArr[k,0]:setArr[k,1],Xsubs[Xset,0]:
→Xsubs[Xset,1]]
                            yTrain = y[setArr[k,0]:setArr[k,1]]
                            testTally = 1
                        else:
                            XTrain = np.concatenate((XTrain, X[setArr[k,0]:
→setArr[k,1], Xsubs[Xset,0]:Xsubs[Xset,1]]),\
                                                    axis=0)
                            yTrain = np.concatenate((yTrain, y[setArr[k,0]:
\rightarrowsetArr[k,1]]), axis=0)
                #print(len(XTrain))
                #print(len(XTrain.T))
```

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#Add a column of ones for comparison
               Xones = np.ones((len(XTrain),1))
               XTrainwithOne = np.concatenate((XTrain, Xones), axis=1)
               Xones2 = np.ones((len(XTest2),1))
               XTest2withOne = np.concatenate((XTest2, Xones2), axis=1)
               #Additional polynomial tests
               #UPDATE 11/13: SOME RESULT IN SINGULAR MATRICES, NOT TESTING
\hookrightarrow FURTHER
               #Xpoly2 = np.concatenate((XTrain, XTrain*XTrain, Xones), axis=1)
               #Xpoly3 = np.concatenate((XTrain, XTrain*XTrain, ___
→XTrain*XTrain*XTrain, Xones), axis=1)
               #Training 1 (for sets that need it)
               #Lowest error is based on lowest average differences (abs val)
\rightarrow between y and Xw
               WLASSO = ista_solve_hot(XTrain,yTrain,lambdaTest)
               # Storage for current iteration ridge regression
               \#Wrid = np.zeros((len(X.T), lambdaCount))
               #UPDATE 11/15: Has been too much for the kernel to handle
→ (using optimized setup per activity 17)
               #Not continuing with Ridge Regression
               # Ridge regression
               #for index in range(lambdaCount):
                    #WRID[:, index] = np.linalq.inv(XTrain.
\hookrightarrow T@XTrain+lambdaTest[index]*
                                                   #np.
→ identity(len(XTrain)))@XTrain.T@yTrain[:,0]
               #check with Test Set 1
               y_lasso1 = XTest1@WLASSO
               #y_rid1 = XTest1@WRID
               errorTallyLasso = np.zeros((lambdaCount,1))
               #errorTallyRid = np.zeros((lambdaCount,1))
               for lam in range(lambdaCount):
                    for index in range(len(XTest1)):
                        errorTallyLasso[lam] = errorTallyLasso[lam] +
→abs(yTest1[index]-y_lasso1[index,lam])\
                        /yTest1[index]
                        #errorTallyRid[lam] = errorTallyRid +_
\rightarrow abs(yTest1[index]-y\_rid1[index])
                    #print(errorTallyLasso[lam]/(len(X)/11))
```

```
#print(errorTallyLasso)
                 #print(errorTallyRid)
                 OptimalLambdaLasso = np.argmin(errorTallyLasso)
                 \textit{\#print} (\textit{"Optimal lambda}: \textit{",lambda} \textit{Test[OptimalLambda} \textit{Lasso],"} \textit{ with} \textbf{\_} \\
\rightarrowmin ", min(errorTallyLasso)/(len(X)/11))
                 #print(np.argmin(errorTallyLasso))
                 #OptimalLambdaRid = np.argmin(errorTallyRid)
                 #print(np.argmin(errorTallyRid))
                 #Running on Testing 2
                 wOrig = np.linalg.inv(XTrain.T@XTrain)@XTrain.T@yTrain
                 yTestOrig = XTest2@wOrig
                 #print(yTestOriq)
                 yTestLASS0 = XTest2@WLASS0[:,OptimalLambdaLasso]
                 errorOrigTemp = 0
                 errorLASSOTemp = 0
                 for index in range(len(XTest2)):
                     errorOrigTemp = errorOrigTemp +
 →abs(yTest1[index]-yTest0rig[index])/yTest1[index]
                     errorLASSOTemp = errorLASSOTemp +
 →abs(yTest1[index]-yTestLASS0[index])/yTest1[index]
                 errorOrigTemp = errorOrigTemp/len(XTest2)
                 errorLASSOTemp = errorLASSOTemp/len(XTest2)
                 print("Mean error from standard least squares: ",errorOrigTemp)
                 print("Mean error from LASSO: ",errorLASSOTemp)
                 errorOrig[Xset] = errorOrig[Xset] + errorOrigTemp
                 errorLASSO[Xset] = errorLASSO[Xset] + errorLASSOTemp
                 #UPDATE 11/13: SOME ONES X RESULT IN SINGULAR MATRIX, NOT _{\sqcup}
→ TESTING FURTHER
                 #wOrigOnes = np.linalg.inv(XTrainwithOne.
→ T@XTrainwithOne)@XTrainwithOne.T@yTrain
                 #yTestOriqOne = XTest2withOne@wOriqOnes
                 #print(yTestOrigOne)
GlobalMeanOrigError = np.zeros((11,1))
GlobalMeanLASSOError = np.zeros((11,1))
for index in range(11):
    GlobalMeanOrigError[index] = errorOrig[index]/110
    GlobalMeanLASSOError[index] = errorLASSO[index]/110
    print("Mean Error for pure least squares, X subset ",(index+1)," =__
 →",GlobalMeanOrigError[index])
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Mean error from standard least squares:
Mean error from LASSO: [0.94831663]
X \text{ subset} = 0, i = 0, j = 2
Mean error from standard least squares:
                                          [8.25789016]
Mean error from LASSO: [0.91782115]
X \text{ subset} = 0, i = 0, j = 3
Mean error from standard least squares:
                                          [22.22399951]
Mean error from LASSO: [0.88043183]
X \text{ subset} = 0, i = 0, j = 4
Mean error from standard least squares:
                                          [2.69954955]
Mean error from LASSO: [0.9274099]
X subset = 0 , i = 0 , j = 5
Mean error from standard least squares:
                                          [7.19580145]
Mean error from LASSO: [0.89175439]
X \text{ subset} = 0, i = 0, j = 6
Mean error from standard least squares:
                                          [5.25253998]
Mean error from LASSO: [0.99420246]
X \text{ subset} = 0, i = 0, j = 7
Mean error from standard least squares:
                                          [2.36663485]
Mean error from LASSO: [0.96640917]
X \text{ subset} = 0, i = 0, j = 8
Mean error from standard least squares:
                                          [43.74057366]
Mean error from LASSO: [0.89942192]
X \text{ subset} = 0, i = 0, j = 9
Mean error from standard least squares:
                                          [4.39785643]
Mean error from LASSO: [0.91319599]
X subset = 0 , i = 0 , j = 10
Mean error from standard least squares:
                                          [2.67685471]
Mean error from LASSO: [0.91477238]
X \text{ subset} = 0, i = 1, j = 0
Mean error from standard least squares:
                                          [2.6683274]
Mean error from LASSO: [0.90603275]
X \text{ subset} = 0 , i = 1 , j = 2
Mean error from standard least squares:
                                          [3.80135621]
Mean error from LASSO: [0.93173275]
X \text{ subset} = 0 , i = 1 , j = 3
Mean error from standard least squares:
                                          [18.9639004]
Mean error from LASSO: [0.9513288]
X \text{ subset} = 0, i = 1, j = 4
Mean error from standard least squares:
                                          [27.85986858]
Mean error from LASSO: [0.95221615]
X subset = 0 , i = 1 , j = 5
Mean error from standard least squares: [56.72423868]
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Mean error from LASSO: [0.9734224]
X subset = 0 , i = 1 , j = 6
Mean error from standard least squares:
                                          [18.02292168]
Mean error from LASSO: [1.01585156]
X \text{ subset} = 0, i = 1, j = 7
Mean error from standard least squares:
                                          [2.26633871]
Mean error from LASSO: [0.93361378]
X \text{ subset} = 0 , i = 1 , j = 8
Mean error from standard least squares:
                                          [24.83741825]
Mean error from LASSO: [0.92206426]
X \text{ subset} = 0, i = 1, j = 9
Mean error from standard least squares:
                                          [5.49169075]
Mean error from LASSO: [0.89371633]
X \text{ subset} = 0 , i = 1 , j = 10
Mean error from standard least squares:
                                          [2.18574285]
Mean error from LASSO: [0.90710485]
X \text{ subset} = 0, i = 2, j = 0
Mean error from standard least squares:
                                          [13.04459778]
Mean error from LASSO: [0.91713471]
X subset = 0 , i = 2 , j = 1
Mean error from standard least squares:
                                          [5.5032457]
Mean error from LASSO: [1.06855896]
X \text{ subset} = 0, i = 2, j = 3
Mean error from standard least squares:
                                          [127.00029063]
Mean error from LASSO: [0.92694756]
X \text{ subset} = 0, i = 2, j = 4
Mean error from standard least squares:
                                          [15.87532021]
Mean error from LASSO: [1.04901032]
X \text{ subset} = 0, i = 2, j = 5
Mean error from standard least squares:
                                          [55.65259485]
Mean error from LASSO: [1.01542457]
X \text{ subset} = 0, i = 2, j = 6
Mean error from standard least squares:
                                          [5.54957825]
Mean error from LASSO: [1.10543622]
X subset = 0 , i = 2 , j = 7
Mean error from standard least squares:
                                          [11.64589861]
Mean error from LASSO: [1.17772402]
X \text{ subset} = 0, i = 2, j = 8
Mean error from standard least squares:
                                          [187.10963593]
Mean error from LASSO: [0.98368511]
X subset = 0 , i = 2 , j = 9
Mean error from standard least squares:
                                          [17.76738617]
Mean error from LASSO: [0.94267093]
X \text{ subset} = 0, i = 2, j = 10
Mean error from standard least squares:
                                          [6.50247466]
Mean error from LASSO: [0.94348276]
X \text{ subset} = 0, i = 3, j = 0
Mean error from standard least squares: [24.10600272]
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Mean error from LASSO: [0.90999195]
X \text{ subset} = 0, i = 3, j = 1
Mean error from standard least squares:
                                          [22.49120407]
Mean error from LASSO: [0.95699656]
X \text{ subset} = 0, i = 3, j = 2
Mean error from standard least squares:
                                          [89.57258294]
Mean error from LASSO: [0.92161154]
X \text{ subset} = 0, i = 3, j = 4
Mean error from standard least squares:
                                          [9.37819548]
Mean error from LASSO: [0.94209096]
X \text{ subset} = 0, i = 3, j = 5
Mean error from standard least squares:
                                          [5.25517596]
Mean error from LASSO: [0.90133118]
X \text{ subset} = 0, i = 3, j = 6
Mean error from standard least squares:
                                          [3.58115377]
Mean error from LASSO: [0.97914912]
X \text{ subset} = 0, i = 3, j = 7
Mean error from standard least squares:
                                          [8.1346568]
Mean error from LASSO: [0.9765232]
X \text{ subset} = 0 , i = 3 , j = 8
Mean error from standard least squares:
                                          [290.5935209]
Mean error from LASSO: [0.92408443]
X \text{ subset} = 0, i = 3, j = 9
Mean error from standard least squares:
                                          [6.36307168]
Mean error from LASSO: [0.8929728]
X \text{ subset} = 0, i = 3, j = 10
Mean error from standard least squares:
                                          [5.50259698]
Mean error from LASSO: [0.90192446]
X \text{ subset} = 0, i = 4, j = 0
Mean error from standard least squares:
                                          [4.58229744]
Mean error from LASSO: [0.98722778]
X \text{ subset} = 0, i = 4, j = 1
Mean error from standard least squares:
                                          [34.68002055]
Mean error from LASSO: [0.98197052]
X subset = 0 , i = 4 , j = 2
Mean error from standard least squares:
                                          [18.57997759]
Mean error from LASSO: [0.9364983]
X \text{ subset} = 0, i = 4, j = 3
Mean error from standard least squares:
                                          [10.13744072]
Mean error from LASSO: [0.94554216]
X subset = 0 , i = 4 , j = 5
Mean error from standard least squares:
                                          [4.94487577]
Mean error from LASSO: [0.91629636]
X \text{ subset} = 0, i = 4, j = 6
Mean error from standard least squares:
                                          [9.15908203]
Mean error from LASSO: [1.41726605]
X \text{ subset} = 0, i = 4, j = 7
Mean error from standard least squares: [4.80951623]
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Mean error from LASSO: [0.94445539]
X \text{ subset} = 0, i = 4, j = 8
Mean error from standard least squares:
                                          [512.25039512]
Mean error from LASSO: [0.92506556]
X \text{ subset} = 0, i = 4, j = 9
Mean error from standard least squares:
                                          [22.78481453]
Mean error from LASSO: [0.95723241]
X \text{ subset} = 0 , i = 4 , j = 10
Mean error from standard least squares:
                                          [9.17035501]
Mean error from LASSO: [0.92500386]
X \text{ subset} = 0, i = 5, j = 0
Mean error from standard least squares:
                                           [6.64635052]
Mean error from LASSO: [0.91658416]
X \text{ subset} = 0, i = 5, j = 1
Mean error from standard least squares:
                                           [65.90185554]
Mean error from LASSO: [0.9726753]
X \text{ subset} = 0, i = 5, j = 2
Mean error from standard least squares:
                                          [34.42943008]
Mean error from LASSO: [0.92993703]
X subset = 0 , i = 5 , j = 3
Mean error from standard least squares:
                                          [4.21686101]
Mean error from LASSO: [0.87774582]
X \text{ subset} = 0, i = 5, j = 4
Mean error from standard least squares:
                                          [4.12248807]
Mean error from LASSO: [0.95278282]
X \text{ subset} = 0, i = 5, j = 6
Mean error from standard least squares:
                                          [2.89766295]
Mean error from LASSO: [0.96812044]
X \text{ subset} = 0, i = 5, j = 7
Mean error from standard least squares:
                                          [13.16791493]
Mean error from LASSO: [0.95147977]
X \text{ subset} = 0 , i = 5 , j = 8
Mean error from standard least squares:
                                          [96.49013031]
Mean error from LASSO: [0.89537189]
X \text{ subset} = 0 , i = 5 , j = 9
Mean error from standard least squares:
                                          [18.7231203]
Mean error from LASSO: [0.90985882]
X \text{ subset} = 0 , i = 5 , j = 10
Mean error from standard least squares:
                                          [9.16766717]
Mean error from LASSO: [0.89533193]
X subset = 0 , i = 6 , j = 0
Mean error from standard least squares:
                                          [4.57892481]
Mean error from LASSO: [0.90100865]
X \text{ subset} = 0, i = 6, j = 1
Mean error from standard least squares:
                                          [17.1671308]
Mean error from LASSO: [0.96156732]
X \text{ subset} = 0, i = 6, j = 2
Mean error from standard least squares: [3.4143912]
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Mean error from LASSO: [0.91109537]
X \text{ subset} = 0, i = 6, j = 3
Mean error from standard least squares:
                                          [2.99372641]
Mean error from LASSO: [0.87252095]
X \text{ subset} = 0, i = 6, j = 4
Mean error from standard least squares:
                                          [8.66413162]
Mean error from LASSO: [0.94367166]
X \text{ subset} = 0 , i = 6 , j = 5
Mean error from standard least squares:
                                          [2.75815691]
Mean error from LASSO: [0.88195305]
X \text{ subset} = 0, i = 6, j = 7
Mean error from standard least squares:
                                          [20.48766683]
Mean error from LASSO: [0.9360253]
X \text{ subset} = 0 , i = 6 , j = 8
Mean error from standard least squares:
                                          [37.65178272]
Mean error from LASSO: [0.88556202]
X \text{ subset} = 0, i = 6, j = 9
Mean error from standard least squares:
                                          [4.30038878]
Mean error from LASSO: [0.89744414]
X \text{ subset} = 0 , i = 6 , j = 10
Mean error from standard least squares:
                                          [5.93704221]
Mean error from LASSO: [0.90431212]
X \text{ subset} = 0, i = 7, j = 0
Mean error from standard least squares:
                                          [2.34583086]
Mean error from LASSO: [0.91057942]
X \text{ subset} = 0, i = 7, j = 1
Mean error from standard least squares:
                                          [2.27586625]
Mean error from LASSO: [0.98205308]
X \text{ subset} = 0 , i = 7 , j = 2
Mean error from standard least squares:
                                          [8.23542486]
Mean error from LASSO: [0.9469035]
X \text{ subset} = 0, i = 7, j = 3
Mean error from standard least squares:
                                          [7.91746437]
Mean error from LASSO: [0.86711184]
X subset = 0 , i = 7 , j = 4
Mean error from standard least squares:
                                          [4.5782137]
Mean error from LASSO: [0.93444815]
X \text{ subset} = 0, i = 7, j = 5
Mean error from standard least squares:
                                          [14.48019315]
Mean error from LASSO: [0.87850723]
X subset = 0 , i = 7 , j = 6
Mean error from standard least squares:
                                          [21.37962012]
Mean error from LASSO: [1.0378242]
X subset = 0 , i = 7 , j = 8
Mean error from standard least squares:
                                          [40.65632531]
Mean error from LASSO: [0.92166275]
X \text{ subset} = 0, i = 7, j = 9
Mean error from standard least squares: [3.70734548]
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Mean error from LASSO: [0.89239867]
X \text{ subset} = 0 , i = 7 , j = 10
Mean error from standard least squares:
                                          [2.21315381]
Mean error from LASSO: [0.88828402]
X \text{ subset} = 0, i = 8, j = 0
Mean error from standard least squares:
                                           [14.57441151]
Mean error from LASSO: [0.90800277]
X \text{ subset} = 0 , i = 8 , j = 1
Mean error from standard least squares:
                                           [10.95520571]
Mean error from LASSO: [0.95527418]
X \text{ subset} = 0, i = 8, j = 2
Mean error from standard least squares:
                                           [7.89739583]
Mean error from LASSO: [0.93166553]
X \text{ subset} = 0 , i = 8 , j = 3
Mean error from standard least squares:
                                           [14.27286852]
Mean error from LASSO: [0.87001224]
X \text{ subset} = 0, i = 8, j = 4
Mean error from standard least squares:
                                           [8.84396909]
Mean error from LASSO: [0.92558243]
X \text{ subset} = 0 , i = 8 , j = 5
Mean error from standard least squares:
                                           [10.14288413]
Mean error from LASSO: [0.89304825]
X \text{ subset} = 0 , i = 8 , j = 6
Mean error from standard least squares:
                                           [3.60280916]
Mean error from LASSO: [0.97611577]
X \text{ subset} = 0, i = 8, j = 7
Mean error from standard least squares:
                                           [35.9691385]
Mean error from LASSO: [0.96771264]
X \text{ subset} = 0 , i = 8 , j = 9
Mean error from standard least squares:
                                           [17.21284388]
Mean error from LASSO: [0.9018671]
X \text{ subset} = 0 , i = 8 , j = 10
Mean error from standard least squares:
                                           [6.45509594]
Mean error from LASSO: [0.88830812]
X \text{ subset} = 0, i = 9, j = 0
Mean error from standard least squares:
                                           [5.23852018]
Mean error from LASSO: [0.93890112]
X \text{ subset} = 0, i = 9, j = 1
Mean error from standard least squares:
                                           [6.66769285]
Mean error from LASSO: [0.95316326]
X subset = 0 , i = 9 , j = 2
Mean error from standard least squares:
                                           [15.02401847]
Mean error from LASSO: [0.91729766]
X subset = 0 , i = 9 , j = 3
Mean error from standard least squares:
                                           [7.79833748]
Mean error from LASSO: [0.87143125]
X \text{ subset} = 0, i = 9, j = 4
Mean error from standard least squares: [25.23613352]
```

```
Mean error from LASSO: [0.95383687]
X \text{ subset} = 0, i = 9, j = 5
Mean error from standard least squares:
                                          [24.62023222]
Mean error from LASSO: [0.88925845]
X \text{ subset} = 0, i = 9, j = 6
Mean error from standard least squares:
                                          [6.09942969]
Mean error from LASSO: [1.12963475]
X \text{ subset} = 0, i = 9, j = 7
Mean error from standard least squares:
                                          [4.77919805]
Mean error from LASSO: [0.96920475]
X \text{ subset} = 0, i = 9, j = 8
Mean error from standard least squares:
                                          [66.74806133]
Mean error from LASSO: [0.95305416]
X \text{ subset} = 0 , i = 9 , j = 10
Mean error from standard least squares:
                                          [2.90449945]
Mean error from LASSO: [0.89219669]
X subset = 0 , i = 10 , j = 0
Mean error from standard least squares:
                                          [2.78457731]
Mean error from LASSO: [0.90108656]
X \text{ subset} = 0, i = 10, j = 1
Mean error from standard least squares:
                                          [3.96315473]
Mean error from LASSO: [0.95769049]
X subset = 0 , i = 10 , j = 2
                                          [5.6949611]
Mean error from standard least squares:
Mean error from LASSO: [1.07444495]
X \text{ subset} = 0, i = 10, j = 3
Mean error from standard least squares:
                                          [6.5085076]
Mean error from LASSO: [0.88663946]
X subset = 0 , i = 10 , j = 4
Mean error from standard least squares:
                                          [9.38464629]
Mean error from LASSO: [0.96148059]
X \text{ subset} = 0 , i = 10 , j = 5
Mean error from standard least squares:
                                          [9.98987776]
Mean error from LASSO: [0.90518576]
X \text{ subset} = 0 , i = 10 , j = 6
Mean error from standard least squares:
                                          [10.13544232]
Mean error from LASSO: [1.13898036]
X subset = 0 , i = 10 , j = 7
Mean error from standard least squares:
                                          [2.72213735]
Mean error from LASSO: [1.00473671]
X \text{ subset} = 0 , i = 10 , j = 8
Mean error from standard least squares:
                                          [18.5745653]
Mean error from LASSO: [0.96368687]
X \text{ subset} = 0, i = 10, j = 9
Mean error from standard least squares:
                                          [2.98168072]
Mean error from LASSO: [0.89890889]
X \text{ subset} = 1, i = 0, j = 1
Mean error from standard least squares: [1.49539011]
```

```
Mean error from LASSO: [0.68918277]
X \text{ subset} = 1 , i = 0 , j = 2
Mean error from standard least squares:
                                           [1.56161887]
Mean error from LASSO: [0.69806869]
X subset = 1, i = 0, j = 3
Mean error from standard least squares:
                                           [1.6100792]
Mean error from LASSO: [0.70729158]
X \text{ subset} = 1, i = 0, j = 4
Mean error from standard least squares:
                                           [1.6206756]
Mean error from LASSO: [0.71018511]
X \text{ subset} = 1, i = 0, j = 5
Mean error from standard least squares:
                                           [1.6953634]
Mean error from LASSO: [0.73480465]
X \text{ subset} = 1 , i = 0 , j = 6
Mean error from standard least squares:
                                           [1.75626959]
Mean error from LASSO: [0.72890505]
X \text{ subset} = 1 , i = 0 , j = 7
Mean error from standard least squares:
                                           [1.83234392]
Mean error from LASSO: [0.74137365]
X \text{ subset} = 1 , i = 0 , j = 8
Mean error from standard least squares:
                                           [2.20683127]
Mean error from LASSO: [0.73565939]
X \text{ subset} = 1 , i = 0 , j = 9
Mean error from standard least squares:
                                           [1.90152468]
Mean error from LASSO: [0.72933795]
X \text{ subset} = 1, i = 0, j = 10
Mean error from standard least squares:
                                           [1.98696353]
Mean error from LASSO: [0.73580596]
X \text{ subset} = 1 , i = 1 , j = 0
Mean error from standard least squares:
                                           [1.28751936]
Mean error from LASSO: [0.81241573]
X \text{ subset} = 1 , i = 1 , j = 2
Mean error from standard least squares:
                                           [1.41504787]
Mean error from LASSO: [0.68790653]
X \text{ subset} = 1 , i = 1 , j = 3
Mean error from standard least squares:
                                           [1.34075165]
Mean error from LASSO: [0.72059958]
X \text{ subset} = 1 , i = 1 , j = 4
Mean error from standard least squares:
                                           [1.47376907]
Mean error from LASSO: [0.68458943]
X \text{ subset} = 1 , i = 1 , j = 5
Mean error from standard least squares:
                                           [1.48966506]
Mean error from LASSO: [0.73352249]
X \text{ subset} = 1, i = 1, j = 6
Mean error from standard least squares:
                                           [1.49612905]
Mean error from LASSO: [0.71082528]
X \text{ subset} = 1 , i = 1 , j = 7
Mean error from standard least squares: [1.57747091]
```

```
Mean error from LASSO: [0.72900644]
X \text{ subset} = 1 , i = 1 , j = 8
Mean error from standard least squares:
                                          [2.1597124]
Mean error from LASSO: [0.69973539]
X \text{ subset} = 1, i = 1, j = 9
Mean error from standard least squares:
                                          [1.68781552]
Mean error from LASSO: [0.6942701]
X \text{ subset} = 1 , i = 1 , j = 10
Mean error from standard least squares:
                                           [1.87539219]
Mean error from LASSO: [0.73259666]
X \text{ subset} = 1, i = 2, j = 0
Mean error from standard least squares:
                                           [2.87183695]
Mean error from LASSO: [0.95790555]
X \text{ subset} = 1 , i = 2 , j = 1
Mean error from standard least squares:
                                           [2.75315906]
Mean error from LASSO: [0.89935971]
X subset = 1 , i = 2 , j = 3
Mean error from standard least squares:
                                           [3.00715348]
Mean error from LASSO: [0.95406503]
X \text{ subset} = 1, i = 2, j = 4
Mean error from standard least squares:
                                           [2.96754498]
Mean error from LASSO: [0.94249566]
X \text{ subset} = 1, i = 2, j = 5
Mean error from standard least squares:
                                           [3.0704219]
Mean error from LASSO: [1.03579213]
X \text{ subset} = 1, i = 2, j = 6
Mean error from standard least squares:
                                           [3.15857591]
Mean error from LASSO: [0.97512817]
X subset = 1 , i = 2 , j = 7
Mean error from standard least squares:
                                           [3.24046733]
Mean error from LASSO: [1.03229349]
X \text{ subset} = 1 , i = 2 , j = 8
Mean error from standard least squares:
                                           [4.37758367]
Mean error from LASSO: [1.06092488]
X \text{ subset} = 1 , i = 2 , j = 9
Mean error from standard least squares:
                                          [3.38883938]
Mean error from LASSO: [1.04781899]
X \text{ subset} = 1 , i = 2 , j = 10
Mean error from standard least squares:
                                          [3.58142148]
Mean error from LASSO: [1.04227898]
X \text{ subset} = 1 , i = 3 , j = 0
Mean error from standard least squares:
                                           [1.74399493]
Mean error from LASSO: [0.70308547]
X \text{ subset} = 1, i = 3, j = 1
Mean error from standard least squares:
                                           [1.6938546]
Mean error from LASSO: [0.68466956]
X \text{ subset} = 1 , i = 3 , j = 2
Mean error from standard least squares: [1.75090115]
```

```
Mean error from LASSO: [0.69293794]
X \text{ subset} = 1 , i = 3 , j = 4
Mean error from standard least squares:
                                          [1.80118941]
Mean error from LASSO: [0.71551074]
X \text{ subset} = 1 , i = 3 , j = 5
Mean error from standard least squares:
                                          [1.8942174]
Mean error from LASSO: [0.7538233]
X \text{ subset} = 1 , i = 3 , j = 6
Mean error from standard least squares:
                                          [1.94206879]
Mean error from LASSO: [0.71254871]
X \text{ subset} = 1, i = 3, j = 7
Mean error from standard least squares:
                                          [2.0396281]
Mean error from LASSO: [0.75319016]
X \text{ subset} = 1, i = 3, j = 8
Mean error from standard least squares:
                                           [2.85943861]
Mean error from LASSO: [0.74130289]
X \text{ subset} = 1 , i = 3 , j = 9
Mean error from standard least squares:
                                          [2.12088163]
Mean error from LASSO: [0.72812835]
X \text{ subset} = 1 , i = 3 , j = 10
Mean error from standard least squares:
                                          [2.20381157]
Mean error from LASSO: [0.73230315]
X \text{ subset} = 1 , i = 4 , j = 0
Mean error from standard least squares:
                                          [2.20364047]
Mean error from LASSO: [1.]
X \text{ subset} = 1, i = 4, j = 1
Mean error from standard least squares:
                                          [2.38544852]
Mean error from LASSO: [1.]
X subset = 1 , i = 4 , j = 2
Mean error from standard least squares:
                                          [2.59646534]
Mean error from LASSO: [1.]
X \text{ subset} = 1 , i = 4 , j = 3
Mean error from standard least squares: [2.42624925]
Mean error from LASSO: [1.]
X \text{ subset} = 1, i = 4, j = 5
Mean error from standard least squares: [2.61484842]
Mean error from LASSO: [1.]
X \text{ subset} = 1 , i = 4 , j = 6
Mean error from standard least squares: [2.18999702]
Mean error from LASSO: [1.]
X subset = 1 , i = 4 , j =
Mean error from standard least squares:
                                          [2.42671966]
Mean error from LASSO: [1.]
X \text{ subset} = 1, i = 4, j =
Mean error from standard least squares:
                                          [3.87019977]
Mean error from LASSO: [1.]
X \text{ subset} = 1 , i = 4 , j = 9
Mean error from standard least squares: [2.96999137]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 1 , i = 4 , j = 10
Mean error from standard least squares: [2.98263704]
Mean error from LASSO: [1.]
X \text{ subset} = 1, i = 5, j = 0
Mean error from standard least squares:
                                           [1.38537524]
Mean error from LASSO: [0.69125291]
X \text{ subset} = 1 , i = 5 , j = 1
Mean error from standard least squares:
                                           [1.34924667]
Mean error from LASSO: [0.67779304]
X \text{ subset} = 1, i = 5, j = 2
Mean error from standard least squares:
                                           [1.36801821]
Mean error from LASSO: [0.69135192]
X \text{ subset} = 1, i = 5, j = 3
Mean error from standard least squares:
                                           [1.43889277]
Mean error from LASSO: [0.68908101]
X \text{ subset} = 1, i = 5, j = 4
Mean error from standard least squares:
                                          [1.41767214]
Mean error from LASSO: [0.68857214]
X \text{ subset} = 1, i = 5, j = 6
Mean error from standard least squares:
                                           [1.53618608]
Mean error from LASSO: [0.68916573]
X \text{ subset} = 1, i = 5, j = 7
Mean error from standard least squares:
                                           [1.59946214]
Mean error from LASSO: [0.72833452]
X \text{ subset} = 1, i = 5, j = 8
Mean error from standard least squares:
                                           [1.85638337]
Mean error from LASSO: [0.7156228]
X \text{ subset} = 1 , i = 5 , j = 9
Mean error from standard least squares:
                                           [1.63906922]
Mean error from LASSO: [0.6988421]
X \text{ subset} = 1 , i = 5 , j = 10
Mean error from standard least squares:
                                          [1.73745128]
Mean error from LASSO: [0.71932779]
X \text{ subset} = 1 , i = 6 , j = 0
Mean error from standard least squares:
                                          [1.35944466]
Mean error from LASSO: [0.68889215]
X \text{ subset} = 1 , i = 6 , j = 1
Mean error from standard least squares:
                                          [1.30338382]
Mean error from LASSO: [0.6647722]
X subset = 1 , i = 6 , j = 2
Mean error from standard least squares:
                                           [1.35457744]
Mean error from LASSO: [0.68487875]
X \text{ subset} = 1, i = 6, j = 3
Mean error from standard least squares:
                                          [1.38947342]
Mean error from LASSO: [0.68199988]
X \text{ subset} = 1, i = 6, j = 4
Mean error from standard least squares: [1.37611518]
```

```
Mean error from LASSO: [0.6805008]
X \text{ subset} = 1 , i = 6 , j = 5
Mean error from standard least squares:
                                          [1.43962453]
Mean error from LASSO: [0.69700897]
X subset = 1 , i = 6 , j = 7
Mean error from standard least squares:
                                          [1.58671665]
Mean error from LASSO: [0.67524657]
X \text{ subset} = 1 , i = 6 , j = 8
Mean error from standard least squares:
                                          [2.179097]
Mean error from LASSO: [0.67982914]
X \text{ subset} = 1, i = 6, j = 9
Mean error from standard least squares:
                                          [1.63117191]
Mean error from LASSO: [0.67898728]
X \text{ subset} = 1 , i = 6 , j = 10
Mean error from standard least squares:
                                          [1.6968648]
Mean error from LASSO: [0.66865065]
X \text{ subset} = 1 , i = 7 , j = 0
Mean error from standard least squares:
                                          [1.53656127]
Mean error from LASSO: [0.68783281]
X subset = 1 , i = 7 , j = 1
Mean error from standard least squares:
                                          [1.49219472]
Mean error from LASSO: [0.68874767]
X \text{ subset} = 1, i = 7, j = 2
Mean error from standard least squares:
                                          [1.54317124]
Mean error from LASSO: [0.68004944]
X \text{ subset} = 1, i = 7, j = 3
Mean error from standard least squares:
                                          [1.5927554]
Mean error from LASSO: [0.69784933]
X \text{ subset} = 1, i = 7, j = 4
Mean error from standard least squares:
                                          [1.57962158]
Mean error from LASSO: [0.6853464]
X \text{ subset} = 1 , i = 7 , j = 5
Mean error from standard least squares:
                                          [1.67610935]
Mean error from LASSO: [0.72838332]
X subset = 1 , i = 7 , j = 6
Mean error from standard least squares:
                                          [1.74041629]
Mean error from LASSO: [0.68001901]
X \text{ subset} = 1 , i = 7 , j = 8
Mean error from standard least squares:
                                          [2.217422]
Mean error from LASSO: [0.70999178]
X subset = 1 , i = 7 , j = 9
Mean error from standard least squares:
                                          [1.86130582]
Mean error from LASSO: [0.72206522]
X subset = 1 , i = 7 , j = 10
Mean error from standard least squares:
                                          [1.95640574]
Mean error from LASSO: [0.72972401]
X \text{ subset} = 1 , i = 8 , j = 0
Mean error from standard least squares: [1.8073401]
```

```
Mean error from LASSO: [0.70002776]
X \text{ subset} = 1 , i = 8 , j = 1
Mean error from standard least squares:
                                          [1.76907516]
Mean error from LASSO: [0.69971228]
X \text{ subset} = 1 , i = 8 , j = 2
Mean error from standard least squares:
                                           [1.82890195]
Mean error from LASSO: [0.71096381]
X \text{ subset} = 1, i = 8, j = 3
Mean error from standard least squares:
                                           [1.86356592]
Mean error from LASSO: [0.69031002]
X \text{ subset} = 1, i = 8, j = 4
Mean error from standard least squares:
                                           [1.77773376]
Mean error from LASSO: [0.7244902]
X \text{ subset} = 1, i = 8, j = 5
Mean error from standard least squares:
                                           [1.89561044]
Mean error from LASSO: [0.74581893]
X \text{ subset} = 1 , i = 8 , j = 6
Mean error from standard least squares:
                                           [1.90216873]
Mean error from LASSO: [0.72857286]
X \text{ subset} = 1 , i = 8 , j = 7
Mean error from standard least squares:
                                           [2.00647623]
Mean error from LASSO: [0.76464002]
X \text{ subset} = 1 , i = 8 , j = 9
Mean error from standard least squares:
                                           [1.90505244]
Mean error from LASSO: [0.74869647]
X \text{ subset} = 1 , i = 8 , j = 10
Mean error from standard least squares:
                                           [1.88863615]
Mean error from LASSO: [0.75587331]
X \text{ subset} = 1 \text{ , } i = 9 \text{ , } j = 0
Mean error from standard least squares:
                                           [1.96957301]
Mean error from LASSO: [0.72929167]
X subset = 1 , i = 9 , j = 1
Mean error from standard least squares:
                                           [1.90396283]
Mean error from LASSO: [0.73971679]
X subset = 1 , i = 9 , j = 2
Mean error from standard least squares:
                                           [1.9477371]
Mean error from LASSO: [0.78095642]
X \text{ subset} = 1 , i = 9 , j = 3
Mean error from standard least squares:
                                          [2.04397868]
Mean error from LASSO: [0.79180196]
X subset = 1 , i = 9 , j = 4
Mean error from standard least squares:
                                           [2.01444888]
Mean error from LASSO: [0.77395066]
X subset = 1 , i = 9 , j = 5
Mean error from standard least squares:
                                          [2.10162816]
Mean error from LASSO: [0.8041034]
X \text{ subset} = 1 , i = 9 , j = 6
Mean error from standard least squares: [2.20965597]
```

```
Mean error from LASSO: [0.76970474]
X \text{ subset} = 1, i = 9, j = 7
Mean error from standard least squares:
                                           [1.99833158]
Mean error from LASSO: [0.73478263]
X \text{ subset} = 1 , i = 10 , j = 3
Mean error from standard least squares:
                                           [2.04130913]
Mean error from LASSO: [0.77111397]
X \text{ subset} = 1 , i = 10 , j = 4
Mean error from standard least squares:
                                           [2.09235029]
Mean error from LASSO: [0.83837306]
X \text{ subset} = 1 , i = 10 , j = 5
Mean error from standard least squares:
                                           [2.22311252]
Mean error from LASSO: [0.8025494]
X \text{ subset} = 1 , i = 10 , j = 6
Mean error from standard least squares:
                                           [2.26653815]
Mean error from LASSO: [0.82863666]
X \text{ subset} = 1 , i = 10 , j = 7
Mean error from standard least squares:
                                           [2.3196436]
Mean error from LASSO: [0.80475174]
X \text{ subset} = 1 , i = 10 , j = 8
Mean error from standard least squares:
                                           [2.4694472]
Mean error from LASSO: [0.81598023]
X \text{ subset} = 1 , i = 10 , j = 9
Mean error from standard least squares:
                                           [2.49267987]
Mean error from LASSO: [0.81471946]
X \text{ subset} = 2, i = 0, j = 1
Mean error from standard least squares:
                                           [1.02320287]
Mean error from LASSO: [0.80612024]
X \text{ subset} = 2 \text{ , i} = 0 \text{ , j} = 2
Mean error from standard least squares:
                                           [1.10490749]
Mean error from LASSO: [0.81542086]
X \text{ subset} = 2 \text{ , } i = 0 \text{ , } j = 3
Mean error from standard least squares:
                                           [1.2107071]
Mean error from LASSO: [0.87417282]
X subset = 2 , i = 0 , j = 4
Mean error from standard least squares:
                                           [1.25769721]
Mean error from LASSO: [0.89860269]
X \text{ subset} = 2 , i = 0 , j = 5
Mean error from standard least squares:
                                           [1.26490741]
Mean error from LASSO: [0.86372194]
X subset = 2 , i = 0 , j = 6
Mean error from standard least squares:
                                           [1.1471517]
Mean error from LASSO: [0.87092598]
X \text{ subset} = 2, i = 0, j = 7
Mean error from standard least squares:
                                           [1.16434422]
Mean error from LASSO: [0.91069695]
X \text{ subset} = 2, i = 0, j = 8
Mean error from standard least squares: [1.06609106]
```

```
Mean error from LASSO: [0.87131545]
X \text{ subset} = 2 \text{ , } i = 0 \text{ , } j = 9
Mean error from standard least squares:
                                            [1.05142119]
Mean error from LASSO: [0.86053838]
X \text{ subset} = 2, i = 0, j = 10
Mean error from standard least squares:
                                            [1.23542507]
Mean error from LASSO: [0.99516483]
X \text{ subset} = 2 \text{ , i} = 1 \text{ , j} = 0
Mean error from standard least squares:
                                            [0.88070925]
Mean error from LASSO: [0.7579064]
X \text{ subset} = 2, i = 1, j = 2
Mean error from standard least squares:
                                            [0.92336726]
Mean error from LASSO: [0.75082951]
X \text{ subset} = 2, i = 1, j = 3
Mean error from standard least squares:
                                            [1.18921354]
Mean error from LASSO: [0.90734934]
X \text{ subset} = 2 \text{ , } i = 1 \text{ , } j = 4
Mean error from standard least squares:
                                            [1.03575209]
Mean error from LASSO: [0.78807917]
X \text{ subset} = 2, i = 1, j = 5
Mean error from standard least squares:
                                            [1.12245572]
Mean error from LASSO: [0.82066417]
X \text{ subset} = 2, i = 1, j = 6
Mean error from standard least squares:
                                            [1.04613909]
Mean error from LASSO: [0.85848406]
X \text{ subset} = 2, i = 1, j = 7
Mean error from standard least squares:
                                            [1.00343598]
Mean error from LASSO: [0.83488238]
X subset = 2 , i = 1 , j = 8
Mean error from standard least squares:
                                            [1.20279445]
Mean error from LASSO: [1.01089781]
X \text{ subset} = 2 , i = 1 , j = 9
Mean error from standard least squares:
                                            [0.92832849]
Mean error from LASSO: [0.8039673]
X \text{ subset} = 2 , i = 1 , j = 10
Mean error from standard least squares:
                                            [1.09170543]
Mean error from LASSO: [0.91000567]
X \text{ subset} = 2 , i = 2 , j = 0
Mean error from standard least squares: [1.74639111]
Mean error from LASSO: [1.]
X \text{ subset} = 2 , i = 2 , j =
Mean error from standard least squares:
                                            [1.74368201]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 2, j =
Mean error from standard least squares:
                                            [2.17674622]
Mean error from LASSO: [1.]
X \text{ subset} = 2 \text{ , } i = 2 \text{ , } j = 4
Mean error from standard least squares: [2.21579669]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 2 \text{ , } i = 2 \text{ , } j = 5
Mean error from standard least squares: [2.32427193]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 2, j = 6
Mean error from standard least squares:
                                          [1.89099465]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 2, j = 7
Mean error from standard least squares:
                                          [1.95279452]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 2, j = 8
Mean error from standard least squares:
                                           [1.73971531]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 2, j = 9
Mean error from standard least squares:
                                           [1.78719633]
Mean error from LASSO: [1.]
X \text{ subset} = 2 , i = 2 , j = 10
Mean error from standard least squares:
                                           [1.94071633]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 3, j = 0
Mean error from standard least squares:
                                           [1.10171141]
Mean error from LASSO: [0.82569516]
X subset = 2 , i = 3 , j = 1
Mean error from standard least squares:
                                           [1.15054609]
Mean error from LASSO: [0.86512565]
X \text{ subset} = 2, i = 3, j = 2
Mean error from standard least squares:
                                           [1.24925282]
Mean error from LASSO: [0.89125326]
X subset = 2 , i = 3 , j = 4
Mean error from standard least squares:
                                           [1.38742408]
Mean error from LASSO: [0.95289678]
X \text{ subset} = 2 , i = 3 , j = 5
Mean error from standard least squares:
                                          [1.40181546]
Mean error from LASSO: [0.91103404]
X subset = 2 , i = 3 , j = 6
Mean error from standard least squares:
                                          [1.27626611]
Mean error from LASSO: [0.93565508]
X \text{ subset} = 2, i = 3, j = 7
Mean error from standard least squares:
                                          [1.25502283]
Mean error from LASSO: [0.94003707]
X \text{ subset} = 2 , i = 3 , j = 8
Mean error from standard least squares:
                                           [1.1619937]
Mean error from LASSO: [0.90107226]
X \text{ subset} = 2, i = 3, j = 9
Mean error from standard least squares:
                                          [1.10888033]
Mean error from LASSO: [0.88591459]
X \text{ subset} = 2 , i = 3 , j = 10
Mean error from standard least squares: [1.31694442]
```

```
Mean error from LASSO: [1.02346568]
X subset = 2 , i = 4 , j = 0
Mean error from standard least squares: [1.26900076]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 4, j = 1
Mean error from standard least squares:
                                           [1.63518874]
Mean error from LASSO: [1.]
X \text{ subset} = 2 \text{ , i} = 4 \text{ , j} = 2
Mean error from standard least squares:
                                           [1.31036936]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 4, j = 3
Mean error from standard least squares:
                                           [1.70742911]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 4, j = 5
Mean error from standard least squares:
                                           [1.87776695]
Mean error from LASSO: [1.]
X \text{ subset} = 2 \text{ , } i = 4 \text{ , } j = 6
Mean error from standard least squares:
                                           [1.57932311]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 4, j =
Mean error from standard least squares:
                                           [1.78906949]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 4, j = 8
Mean error from standard least squares:
                                           [1.87389611]
Mean error from LASSO: [1.]
X \text{ subset} = 2, i = 4, j = 9
Mean error from standard least squares:
                                           [1.27804597]
Mean error from LASSO: [1.]
X \text{ subset} = 2 , i = 4 , j = 10
Mean error from standard least squares:
                                           [1.40755356]
Mean error from LASSO: [1.]
X \text{ subset} = 2 \text{ , } i = 5 \text{ , } j = 0
Mean error from standard least squares:
                                           [0.93195404]
Mean error from LASSO: [0.75531002]
X subset = 2 , i = 5 , j = 1
Mean error from standard least squares:
                                           [0.95933298]
Mean error from LASSO: [0.77956491]
X \text{ subset} = 2, i = 5, j = 2
Mean error from standard least squares:
                                           [1.04641935]
Mean error from LASSO: [0.78170979]
X subset = 2 , i = 5 , j = 3
Mean error from standard least squares:
                                           [1.08749775]
Mean error from LASSO: [0.80915212]
X \text{ subset} = 2, i = 5, j = 4
Mean error from standard least squares:
                                           [1.13775028]
Mean error from LASSO: [0.82364808]
X \text{ subset} = 2, i = 5, j = 6
Mean error from standard least squares: [1.04977952]
```

```
Mean error from LASSO: [0.82195656]
X \text{ subset} = 2 \text{ , } i = 5 \text{ , } j = 7
Mean error from standard least squares:
                                            [1.169228]
Mean error from LASSO: [0.91068316]
X \text{ subset} = 2, i = 5, j = 8
Mean error from standard least squares:
                                            [1.03844744]
Mean error from LASSO: [0.85122956]
X \text{ subset} = 2 , i = 5 , j = 9
Mean error from standard least squares:
                                            [0.96078635]
Mean error from LASSO: [0.81449242]
X \text{ subset} = 2 , i = 5 , j = 10
Mean error from standard least squares:
                                            [1.08743895]
Mean error from LASSO: [0.87727038]
X \text{ subset} = 2, i = 6, j = 0
Mean error from standard least squares:
                                            [0.91075179]
Mean error from LASSO: [0.75230167]
X \text{ subset} = 2 \text{ , } i = 6 \text{ , } j = 1
Mean error from standard least squares:
                                            [0.90814537]
Mean error from LASSO: [0.75588472]
X \text{ subset} = 2, i = 6, j = 2
Mean error from standard least squares:
                                            [0.98570009]
Mean error from LASSO: [0.77474251]
X \text{ subset} = 2, i = 6, j = 3
Mean error from standard least squares:
                                            [1.04434525]
Mean error from LASSO: [0.79589492]
X \text{ subset} = 2, i = 6, j = 4
Mean error from standard least squares:
                                            [1.1102701]
Mean error from LASSO: [0.82520455]
X \text{ subset} = 2 \text{ , i} = 6 \text{ , j} = 5
Mean error from standard least squares:
                                            [1.10041145]
Mean error from LASSO: [0.79038819]
X \text{ subset} = 2, i = 6, j = 7
Mean error from standard least squares:
                                            [1.03729927]
Mean error from LASSO: [0.84355665]
X subset = 2 , i = 6 , j = 8
Mean error from standard least squares:
                                            [0.92752602]
Mean error from LASSO: [0.77848763]
X \text{ subset} = 2, i = 6, j = 9
Mean error from standard least squares:
                                            [0.9396268]
Mean error from LASSO: [0.79749826]
X subset = 2 , i = 6 , j = 10
Mean error from standard least squares:
                                            [1.07776549]
Mean error from LASSO: [0.88147154]
X \text{ subset} = 2, i = 7, j = 0
Mean error from standard least squares:
                                            [0.95246569]
Mean error from LASSO: [0.76958862]
X \text{ subset} = 2 \text{ , } i = 7 \text{ , } j = 1
Mean error from standard least squares: [1.01055962]
```

```
Mean error from LASSO: [0.81567382]
X \text{ subset} = 2 \text{ , } i = 7 \text{ , } j = 2
Mean error from standard least squares:
                                            [1.09716899]
Mean error from LASSO: [0.82427814]
X \text{ subset} = 2, i = 7, j = 3
Mean error from standard least squares:
                                            [1.16955786]
Mean error from LASSO: [0.86228318]
X \text{ subset} = 2 \text{ , i} = 7 \text{ , j} = 4
Mean error from standard least squares:
                                            [1.21268725]
Mean error from LASSO: [0.88471336]
X \text{ subset} = 2, i = 7, j = 5
Mean error from standard least squares:
                                            [1.24183573]
Mean error from LASSO: [0.86220096]
X \text{ subset} = 2 , i = 7 , j = 6
Mean error from standard least squares:
                                            [1.08303076]
Mean error from LASSO: [0.83888922]
X \text{ subset} = 2 \text{ , } i = 7 \text{ , } j = 8
Mean error from standard least squares:
                                            [1.0521503]
Mean error from LASSO: [0.85357267]
X \text{ subset} = 2 \text{ , i} = 7 \text{ , j} = 9
Mean error from standard least squares:
                                            [1.04894585]
Mean error from LASSO: [0.86907913]
X subset = 2 , i = 7 , j = 10
Mean error from standard least squares:
                                            [1.1708771]
Mean error from LASSO: [0.93349969]
X \text{ subset} = 2, i = 8, j = 0
Mean error from standard least squares:
                                            [1.00230384]
Mean error from LASSO: [0.79377821]
X \text{ subset} = 2 , i = 8 , j = 1
Mean error from standard least squares:
                                            [1.10080481]
Mean error from LASSO: [0.85446644]
X \text{ subset} = 2 , i = 8 , j = 2
Mean error from standard least squares:
                                            [1.20965651]
Mean error from LASSO: [0.89181497]
X subset = 2 , i = 8 , j = 3
Mean error from standard least squares:
                                            [1.2203262]
Mean error from LASSO: [0.8942019]
X \text{ subset} = 2, i = 8, j = 4
Mean error from standard least squares:
                                            [1.32312164]
Mean error from LASSO: [0.92951086]
X \text{ subset} = 2 , i = 8 , j = 5
Mean error from standard least squares:
                                            [1.308706]
Mean error from LASSO: [0.8916138]
X \text{ subset} = 2, i = 8, j = 6
Mean error from standard least squares:
                                            [1.18499626]
Mean error from LASSO: [0.90375045]
X \text{ subset} = 2 , i = 8 , j = 7
Mean error from standard least squares: [1.2577787]
```

```
Mean error from LASSO: [0.98858444]
X \text{ subset} = 2 , i = 8 , j = 9
Mean error from standard least squares:
                                           [1.0611375]
Mean error from LASSO: [0.86555561]
X \text{ subset} = 2, i = 8, j = 10
Mean error from standard least squares:
                                            [1.2291031]
Mean error from LASSO: [0.97891595]
X \text{ subset} = 2 \text{ , i} = 9 \text{ , j} = 0
Mean error from standard least squares:
                                            [1.13409124]
Mean error from LASSO: [0.85495016]
X \text{ subset} = 2, i = 9, j = 1
Mean error from standard least squares:
                                            [1.32813922]
Mean error from LASSO: [0.99275183]
X \text{ subset} = 2 , i = 9 , j = 2
Mean error from standard least squares:
                                            [1.36446973]
Mean error from LASSO: [0.98414659]
X \text{ subset} = 2 \text{ , } i = 9 \text{ , } j = 3
Mean error from standard least squares:
                                            [1.36869294]
Mean error from LASSO: [0.96218555]
X \text{ subset} = 2, i = 9, j = 4
Mean error from standard least squares:
                                           [1.53221188]
Mean error from LASSO: [1.0622052]
X \text{ subset} = 2, i = 9, j = 5
Mean error from standard least squares:
                                           [1.52430871]
Mean error from LASSO: [0.99984601]
X \text{ subset} = 2, i = 9, j = 6
Mean error from standard least squares:
                                            [1.30754443]
Mean error from LASSO: [0.97419907]
X \text{ subset} = 2 \text{ , } i = 9 \text{ , } j = 7
Mean error from standard least squares:
                                            [1.4890757]
Mean error from LASSO: [1.14323457]
X subset = 2 , i = 9 , j = 8
Mean error from standard least squares:
                                           [1.27380791]
Mean error from LASSO: [0.98915537]
X \text{ subset} = 2 \text{ , i} = 9 \text{ , j} = 10
Mean error from standard least squares:
                                           [1.32864697]
Mean error from LASSO: [1.04138942]
X subset = 2 , i = 10 , j = 0
Mean error from standard least squares:
                                           [1.21670321]
Mean error from LASSO: [0.91313843]
X subset = 2 , i = 10 , j = 1
Mean error from standard least squares:
                                            [1.26145102]
Mean error from LASSO: [0.97235798]
X \text{ subset} = 2, i = 10, j = 2
Mean error from standard least squares:
                                           [1.32135068]
Mean error from LASSO: [0.94642571]
X subset = 2 , i = 10 , j = 3
Mean error from standard least squares: [1.50997663]
```

```
Mean error from LASSO: [1.03699066]
X \text{ subset} = 2 , i = 10 , j = 4
Mean error from standard least squares:
                                          [1.56940003]
Mean error from LASSO: [1.1006885]
X \text{ subset} = 2, i = 10, j = 5
Mean error from standard least squares:
                                          [1.54078128]
Mean error from LASSO: [1.03054648]
X subset = 2 , i = 10 , j = 6
Mean error from standard least squares:
                                          [1.42849922]
Mean error from LASSO: [1.04556558]
X \text{ subset} = 2, i = 10, j = 7
Mean error from standard least squares:
                                          [1.43769396]
Mean error from LASSO: [1.07381137]
X subset = 2 , i = 10 , j = 8
Mean error from standard least squares:
                                          [1.24040905]
Mean error from LASSO: [0.95799044]
X \text{ subset} = 2 , i = 10 , j = 9
Mean error from standard least squares:
                                          [1.28602384]
Mean error from LASSO: [1.0079536]
X \text{ subset} = 3, i = 0, j = 1
Mean error from standard least squares:
                                          [1.09284111]
Mean error from LASSO: [0.90919254]
X \text{ subset} = 3, i = 0, j = 2
Mean error from standard least squares:
                                          [1.12678644]
Mean error from LASSO: [0.94040443]
X \text{ subset} = 3, i = 0, j = 3
Mean error from standard least squares:
                                          [1.19932244]
Mean error from LASSO: [0.87330601]
X \text{ subset} = 3, i = 0, j = 4
Mean error from standard least squares:
                                          [1.1389395]
Mean error from LASSO: [0.86737031]
X \text{ subset} = 3 , i = 0 , j = 5
Mean error from standard least squares:
                                          [1.31330548]
Mean error from LASSO: [0.85288467]
X subset = 3 , i = 0 , j = 6
Mean error from standard least squares:
                                          [1.13823462]
Mean error from LASSO: [0.85863353]
X \text{ subset} = 3, i = 0, j = 7
Mean error from standard least squares:
                                          [1.13426277]
Mean error from LASSO: [0.84967194]
X subset = 3 , i = 0 , j = 8
Mean error from standard least squares:
                                          [1.05803455]
Mean error from LASSO: [0.87281995]
X \text{ subset} = 3, i = 0, j = 9
Mean error from standard least squares:
                                          [1.01466549]
Mean error from LASSO: [0.88763432]
X \text{ subset} = 3 , i = 0 , j = 10
Mean error from standard least squares: [0.95601092]
```

```
Mean error from LASSO: [0.86807364]
X \text{ subset} = 3 , i = 1 , j = 0
Mean error from standard least squares:
                                          [1.06771198]
Mean error from LASSO: [0.88833317]
X \text{ subset} = 3, i = 1, j = 2
Mean error from standard least squares:
                                          [1.01443305]
Mean error from LASSO: [0.91473977]
X \text{ subset} = 3, i = 1, j = 3
Mean error from standard least squares:
                                          [1.0594771]
Mean error from LASSO: [0.86309981]
X \text{ subset} = 3, i = 1, j = 4
Mean error from standard least squares:
                                          [1.05949115]
Mean error from LASSO: [0.86171378]
X \text{ subset} = 3, i = 1, j = 5
Mean error from standard least squares:
                                          [1.16283468]
Mean error from LASSO: [0.82953777]
X \text{ subset} = 3 , i = 1 , j = 6
Mean error from standard least squares:
                                          [1.1061293]
Mean error from LASSO: [0.87389716]
X \text{ subset} = 3, i = 1, j = 7
Mean error from standard least squares:
                                          [1.18765486]
Mean error from LASSO: [0.89839175]
X \text{ subset} = 3, i = 1, j = 8
Mean error from standard least squares:
                                          [1.18304462]
Mean error from LASSO: [0.94275322]
X \text{ subset} = 3, i = 1, j = 9
Mean error from standard least squares:
                                          [0.99301196]
Mean error from LASSO: [0.88921989]
X subset = 3 , i = 1 , j = 10
Mean error from standard least squares:
                                          [0.90042824]
Mean error from LASSO: [0.88518906]
X \text{ subset} = 3 , i = 2 , j = 0
Mean error from standard least squares:
                                          [1.48870743]
Mean error from LASSO: [0.95956517]
X subset = 3 , i = 2 , j = 1
Mean error from standard least squares:
                                          [1.57245386]
Mean error from LASSO: [0.99721713]
X \text{ subset} = 3, i = 2, j = 3
Mean error from standard least squares:
                                          [1.6764677]
Mean error from LASSO: [0.98535745]
X subset = 3 , i = 2 , j = 4
Mean error from standard least squares:
                                          [1.5737206]
Mean error from LASSO: [0.95601253]
X \text{ subset} = 3, i = 2, j = 5
Mean error from standard least squares:
                                          [2.40278842]
Mean error from LASSO: [1.1240219]
X \text{ subset} = 3, i = 2, j = 6
Mean error from standard least squares: [1.59728296]
```

```
Mean error from LASSO: [0.94061911]
X subset = 3 , i = 2 , j = 7
Mean error from standard least squares:
                                          [1.66369369]
Mean error from LASSO: [0.95814694]
X \text{ subset} = 3, i = 2, j = 8
Mean error from standard least squares:
                                           [1.45567361]
Mean error from LASSO: [0.91716529]
X \text{ subset} = 3 , i = 2 , j = 9
Mean error from standard least squares:
                                           [1.34141856]
Mean error from LASSO: [0.94168492]
X \text{ subset} = 3, i = 2, j = 10
Mean error from standard least squares:
                                           [1.30069392]
Mean error from LASSO: [0.9098134]
X \text{ subset} = 3, i = 3, j = 0
Mean error from standard least squares:
                                           [1.1779748]
Mean error from LASSO: [0.88288671]
X \text{ subset} = 3 , i = 3 , j = 1
Mean error from standard least squares:
                                           [1.1541045]
Mean error from LASSO: [0.91422572]
X \text{ subset} = 3, i = 3, j = 2
Mean error from standard least squares:
                                           [1.12215539]
Mean error from LASSO: [0.92815944]
X \text{ subset} = 3, i = 3, j = 4
Mean error from standard least squares:
                                           [1.18787304]
Mean error from LASSO: [0.85563905]
X \text{ subset} = 3, i = 3, j = 5
Mean error from standard least squares:
                                           [1.45534518]
Mean error from LASSO: [0.86620747]
X \text{ subset} = 3 , i = 3 , j = 6
Mean error from standard least squares:
                                           [1.18465868]
Mean error from LASSO: [0.85769311]
X \text{ subset} = 3, i = 3, j = 7
Mean error from standard least squares:
                                          [1.15406791]
Mean error from LASSO: [0.83421226]
X \text{ subset} = 3 , i = 3 , j = 8
Mean error from standard least squares:
                                          [1.10362261]
Mean error from LASSO: [0.86823803]
X \text{ subset} = 3, i = 3, j = 9
Mean error from standard least squares:
                                          [1.04587766]
Mean error from LASSO: [0.88253475]
X \text{ subset} = 3 , i = 3 , j = 10
Mean error from standard least squares:
                                           [0.98198138]
Mean error from LASSO: [0.86880308]
X \text{ subset} = 3, i = 4, j = 0
Mean error from standard least squares:
                                          [1.16093648]
Mean error from LASSO: [0.90114599]
X \text{ subset} = 3, i = 4, j = 1
Mean error from standard least squares: [1.72806114]
```

```
Mean error from LASSO: [1.11477211]
X \text{ subset} = 3, i = 4, j = 2
Mean error from standard least squares:
                                           [1.58201504]
Mean error from LASSO: [1.07218122]
X \text{ subset} = 3, i = 4, j = 3
Mean error from standard least squares:
                                           [1.31441577]
Mean error from LASSO: [0.87329774]
X \text{ subset} = 3, i = 4, j = 5
Mean error from standard least squares:
                                           [1.54077052]
Mean error from LASSO: [0.90832345]
X \text{ subset} = 3, i = 4, j = 6
Mean error from standard least squares:
                                           [1.22402956]
Mean error from LASSO: [0.89404774]
X \text{ subset} = 3 , i = 4 , j = 7
Mean error from standard least squares:
                                           [1.23838914]
Mean error from LASSO: [0.85370994]
X \text{ subset} = 3 , i = 4 , j = 8
Mean error from standard least squares:
                                           [2.07868411]
Mean error from LASSO: [1.21850687]
X \text{ subset} = 3 , i = 4 , j = 9
Mean error from standard least squares:
                                           [1.05179134]
Mean error from LASSO: [0.89545786]
X \text{ subset} = 3 , i = 4 , j = 10
Mean error from standard least squares:
                                           [1.03938379]
Mean error from LASSO: [0.90696873]
X \text{ subset} = 3, i = 5, j = 0
Mean error from standard least squares:
                                           [1.05907364]
Mean error from LASSO: [0.87909619]
X \text{ subset} = 3 , i = 5 , j = 1
Mean error from standard least squares:
                                           [1.11234272]
Mean error from LASSO: [0.92165982]
X \text{ subset} = 3 , i = 5 , j = 2
Mean error from standard least squares:
                                           [1.12696325]
Mean error from LASSO: [0.94755093]
X \text{ subset} = 3 , i = 5 , j = 3
Mean error from standard least squares:
                                           [1.14797331]
Mean error from LASSO: [0.87590838]
X \text{ subset} = 3, i = 5, j = 4
Mean error from standard least squares:
                                           [1.12847854]
Mean error from LASSO: [0.87746664]
X \text{ subset} = 3 , i = 5 , j = 6
Mean error from standard least squares:
                                           [1.12201235]
Mean error from LASSO: [0.86710125]
X \text{ subset} = 3, i = 5, j = 7
Mean error from standard least squares:
                                           [1.06539303]
Mean error from LASSO: [0.84581908]
X \text{ subset} = 3, i = 5, j = 8
Mean error from standard least squares: [1.04429754]
```

```
Mean error from LASSO: [0.88711089]
X \text{ subset} = 3, i = 5, j = 9
Mean error from standard least squares:
                                          [0.99958371]
Mean error from LASSO: [0.89061597]
X \text{ subset} = 3, i = 5, j = 10
Mean error from standard least squares:
                                           [0.91295734]
Mean error from LASSO: [0.87506129]
X \text{ subset} = 3, i = 6, j = 0
Mean error from standard least squares:
                                           [1.07068009]
Mean error from LASSO: [0.88066249]
X \text{ subset} = 3, i = 6, j = 1
Mean error from standard least squares:
                                           [1.02050628]
Mean error from LASSO: [0.90036129]
X \text{ subset} = 3 , i = 6 , j = 2
Mean error from standard least squares:
                                           [1.03011061]
Mean error from LASSO: [0.92140617]
X \text{ subset} = 3 , i = 6 , j = 3
Mean error from standard least squares:
                                           [1.12077053]
Mean error from LASSO: [0.86423824]
X \text{ subset} = 3, i = 6, j = 4
Mean error from standard least squares:
                                           [1.10295237]
Mean error from LASSO: [0.86842835]
X \text{ subset} = 3, i = 6, j = 5
Mean error from standard least squares:
                                           [1.26845561]
Mean error from LASSO: [0.84699758]
X \text{ subset} = 3, i = 6, j = 7
Mean error from standard least squares:
                                           [1.07134661]
Mean error from LASSO: [0.83486149]
X \text{ subset} = 3 , i = 6 , j = 8
Mean error from standard least squares:
                                           [1.01035326]
Mean error from LASSO: [0.87121069]
X \text{ subset} = 3 , i = 6 , j = 9
Mean error from standard least squares:
                                           [0.99027354]
Mean error from LASSO: [0.88295449]
X \text{ subset} = 3 , i = 6 , j = 10
Mean error from standard least squares:
                                           [0.89470853]
Mean error from LASSO: [0.86807092]
X \text{ subset} = 3, i = 7, j = 0
Mean error from standard least squares:
                                          [1.19479078]
Mean error from LASSO: [0.88435817]
X subset = 3 , i = 7 , j = 1
Mean error from standard least squares:
                                           [1.14604979]
Mean error from LASSO: [0.91209093]
X \text{ subset} = 3, i = 7, j = 2
Mean error from standard least squares:
                                           [1.0653872]
Mean error from LASSO: [0.91075737]
X \text{ subset} = 3 , i = 7 , j = 3
Mean error from standard least squares: [1.17650818]
```

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Mean error from LASSO: [0.86956583]
X \text{ subset} = 3, i = 7, j = 4
Mean error from standard least squares:
                                           [1.11600693]
Mean error from LASSO: [0.85857209]
X \text{ subset} = 3, i = 7, j = 5
Mean error from standard least squares:
                                           [1.31868479]
Mean error from LASSO: [0.84356705]
X \text{ subset} = 3 , i = 7 , j = 6
Mean error from standard least squares:
                                           [1.14366605]
Mean error from LASSO: [0.86276917]
X \text{ subset} = 3, i = 7, j = 8
Mean error from standard least squares:
                                           [1.02952404]
Mean error from LASSO: [0.87633995]
X \text{ subset} = 3, i = 7, j = 9
Mean error from standard least squares:
                                           [0.96567186]
Mean error from LASSO: [0.88051934]
X \text{ subset} = 3 , i = 7 , j = 10
Mean error from standard least squares:
                                           [0.9209884]
Mean error from LASSO: [0.86654479]
X \text{ subset} = 3, i = 8, j = 0
Mean error from standard least squares:
                                           [1.14408976]
Mean error from LASSO: [0.88140604]
X \text{ subset} = 3, i = 8, j = 1
Mean error from standard least squares:
                                           [1.15101448]
Mean error from LASSO: [0.92514801]
X \text{ subset} = 3, i = 8, j = 2
Mean error from standard least squares:
                                           [1.10160286]
Mean error from LASSO: [0.9214569]
X \text{ subset} = 3 , i = 8 , j = 3
Mean error from standard least squares:
                                           [1.2145807]
Mean error from LASSO: [0.87785444]
X \text{ subset} = 3 , i = 8 , j = 4
Mean error from standard least squares:
                                           [1.15236884]
Mean error from LASSO: [0.86475392]
X \text{ subset} = 3 , i = 8 , j = 5
Mean error from standard least squares:
                                          [1.41647087]
Mean error from LASSO: [0.8574195]
X \text{ subset} = 3, i = 8, j = 6
Mean error from standard least squares:
                                          [1.16765313]
Mean error from LASSO: [0.861165]
X \text{ subset} = 3 , i = 8 , j = 7
Mean error from standard least squares:
                                           [1.15726371]
Mean error from LASSO: [0.84778892]
X \text{ subset} = 3, i = 8, j = 9
Mean error from standard least squares:
                                           [1.02375357]
Mean error from LASSO: [0.87595467]
X \text{ subset} = 3 , i = 8 , j = 10
Mean error from standard least squares: [0.95832781]
```

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Mean error from LASSO: [0.86670906]
X \text{ subset} = 3, i = 9, j = 0
Mean error from standard least squares:
                                          [1.19474976]
Mean error from LASSO: [0.88524617]
X \text{ subset} = 3, i = 9, j = 1
Mean error from standard least squares:
                                          [1.22906235]
Mean error from LASSO: [0.94666186]
X \text{ subset} = 3, i = 9, j = 2
Mean error from standard least squares:
                                          [1.15275993]
Mean error from LASSO: [0.93902108]
X \text{ subset} = 3, i = 9, j = 3
Mean error from standard least squares:
                                           [1.26666936]
Mean error from LASSO: [0.87450496]
X \text{ subset} = 3 , i = 9 , j = 4
Mean error from standard least squares:
                                           [1.25870996]
Mean error from LASSO: [0.87563632]
X \text{ subset} = 3 , i = 9 , j = 5
Mean error from standard least squares:
                                          [1.63167405]
Mean error from LASSO: [0.90723857]
X \text{ subset} = 3, i = 9, j = 6
Mean error from standard least squares:
                                          [1.32373701]
Mean error from LASSO: [0.88906583]
X \text{ subset} = 3, i = 9, j = 7
Mean error from standard least squares:
                                          [1.27934052]
Mean error from LASSO: [0.87983427]
X \text{ subset} = 3, i = 9, j = 8
Mean error from standard least squares:
                                          [1.19311639]
Mean error from LASSO: [0.90386774]
X \text{ subset} = 3 , i = 9 , j = 10
Mean error from standard least squares:
                                          [1.01994617]
Mean error from LASSO: [0.87587266]
X \text{ subset} = 3 , i = 10 , j = 0
Mean error from standard least squares:
                                          [1.24454009]
Mean error from LASSO: [0.87898372]
X \text{ subset} = 3 , i = 10 , j = 1
Mean error from standard least squares:
                                          [1.24803678]
Mean error from LASSO: [0.94625876]
X subset = 3 , i = 10 , j = 2
Mean error from standard least squares:
                                          [1.16194979]
Mean error from LASSO: [0.93611391]
X subset = 3 , i = 10 , j = 3
Mean error from standard least squares:
                                          [1.26643284]
Mean error from LASSO: [0.87405021]
X \text{ subset} = 3, i = 10, j = 4
Mean error from standard least squares:
                                          [1.31549309]
Mean error from LASSO: [0.89477646]
X \text{ subset} = 3 , i = 10 , j = 5
Mean error from standard least squares: [1.4241253]
```

```
Mean error from LASSO: [0.86031511]
X \text{ subset} = 3 , i = 10 , j = 6
Mean error from standard least squares:
                                           [1.28460346]
Mean error from LASSO: [0.89304378]
X \text{ subset} = 3, i = 10, j = 7
Mean error from standard least squares:
                                           [1.20418563]
Mean error from LASSO: [0.84923458]
X \text{ subset} = 3 , i = 10 , j = 8
Mean error from standard least squares:
                                           [1.20939155]
Mean error from LASSO: [0.90926955]
X \text{ subset} = 3 , i = 10 , j = 9
Mean error from standard least squares:
                                           [1.13562902]
Mean error from LASSO: [0.91273956]
X \text{ subset} = 4 , i = 0 , j = 1
Mean error from standard least squares:
                                           [1.6829637]
Mean error from LASSO: [0.70488741]
X \text{ subset} = 4, i = 0, j = 2
Mean error from standard least squares:
                                           [1.79716532]
Mean error from LASSO: [0.74805494]
X subset = 4 , i = 0 , j = 3
Mean error from standard least squares:
                                           [1.88905057]
Mean error from LASSO: [0.78674065]
X \text{ subset} = 4, i = 0, j = 4
Mean error from standard least squares:
                                           [1.7987495]
Mean error from LASSO: [0.71942949]
X \text{ subset} = 4, i = 0, j = 5
Mean error from standard least squares:
                                           [1.75491939]
Mean error from LASSO: [0.71371078]
X \text{ subset} = 4 \text{ , i} = 0 \text{ , j} = 6
Mean error from standard least squares:
                                           [1.75914401]
Mean error from LASSO: [0.72824983]
X \text{ subset} = 4, i = 0, j = 7
Mean error from standard least squares:
                                           [1.7706863]
Mean error from LASSO: [0.74310029]
X subset = 4 , i = 0 , j = 8
Mean error from standard least squares:
                                           [1.71563301]
Mean error from LASSO: [0.722357]
X \text{ subset} = 4 \text{ , i} = 0 \text{ , j} = 9
Mean error from standard least squares:
                                           [1.65706903]
Mean error from LASSO: [0.72036151]
X subset = 4 , i = 0 , j = 10
Mean error from standard least squares:
                                           [1.69763384]
Mean error from LASSO: [0.72605709]
X \text{ subset} = 4, i = 1, j = 0
Mean error from standard least squares:
                                           [1.52565014]
Mean error from LASSO: [0.66497549]
X \text{ subset} = 4 , i = 1 , j = 2
Mean error from standard least squares: [1.55530107]
```

```
Mean error from LASSO: [0.66964526]
X \text{ subset} = 4 , i = 1 , j = 3
Mean error from standard least squares:
                                          [1.68267213]
Mean error from LASSO: [0.72961096]
X \text{ subset} = 4, i = 1, j = 4
Mean error from standard least squares:
                                          [1.55010539]
Mean error from LASSO: [0.64350304]
X \text{ subset} = 4 , i = 1 , j = 5
Mean error from standard least squares:
                                          [1.4643806]
Mean error from LASSO: [0.60864571]
X \text{ subset} = 4, i = 1, j = 6
Mean error from standard least squares:
                                          [1.5477934]
Mean error from LASSO: [0.67511676]
X \text{ subset} = 4 , i = 1 , j = 7
Mean error from standard least squares:
                                          [1.60923554]
Mean error from LASSO: [0.71847654]
X \text{ subset} = 4 , i = 1 , j = 8
Mean error from standard least squares:
                                          [1.5793734]
Mean error from LASSO: [0.70709583]
X \text{ subset} = 4, i = 1, j = 9
Mean error from standard least squares:
                                          [1.42882514]
Mean error from LASSO: [0.64608722]
X \text{ subset} = 4 , i = 1 , j = 10
Mean error from standard least squares:
                                          [1.50461376]
Mean error from LASSO: [0.68099523]
X \text{ subset} = 4, i = 2, j = 0
Mean error from standard least squares:
                                          [3.22650178]
Mean error from LASSO: [1.]
X subset = 4 , i = 2 , j = 1
Mean error from standard least squares:
                                          [3.09778097]
Mean error from LASSO: [1.]
X \text{ subset} = 4, i = 2, j = 3
Mean error from standard least squares:
                                          [3.41586624]
Mean error from LASSO: [1.]
X \text{ subset} = 4, i = 2, j = 4
Mean error from standard least squares:
                                          [3.30621009]
Mean error from LASSO: [1.]
X \text{ subset} = 4 , i = 2 , j = 5
Mean error from standard least squares: [3.24711671]
Mean error from LASSO: [1.]
X subset = 4 , i = 2 , j =
Mean error from standard least squares:
                                          [3.21820181]
Mean error from LASSO: [1.]
X subset = 4 , i = 2 , j =
Mean error from standard least squares:
                                          [3.24138055]
Mean error from LASSO: [1.]
X \text{ subset} = 4 , i = 2 , j = 8
Mean error from standard least squares: [3.17467176]
```

```
Mean error from LASSO: [1.]
X subset = 4 , i = 2 , j = 9
Mean error from standard least squares: [3.04642244]
Mean error from LASSO: [1.]
X \text{ subset} = 4, i = 2, j = 10
Mean error from standard least squares:
                                          [3.13151808]
Mean error from LASSO: [1.]
X \text{ subset} = 4 , i = 3 , j = 0
Mean error from standard least squares:
                                          [1.97980066]
Mean error from LASSO: [0.81224601]
X \text{ subset} = 4, i = 3, j = 1
Mean error from standard least squares:
                                          [1.88622815]
Mean error from LASSO: [0.7567015]
X \text{ subset} = 4 , i = 3 , j = 2
Mean error from standard least squares:
                                          [2.02732183]
Mean error from LASSO: [0.82544127]
X subset = 4 , i = 3 , j = 4
Mean error from standard least squares:
                                          [2.02417314]
Mean error from LASSO: [0.78195096]
X \text{ subset} = 4 , i = 3 , j = 5
Mean error from standard least squares:
                                          [1.97026175]
Mean error from LASSO: [0.77172453]
X \text{ subset} = 4, i = 3, j = 6
Mean error from standard least squares:
                                          [1.9769117]
Mean error from LASSO: [0.78514964]
X \text{ subset} = 4, i = 3, j = 7
Mean error from standard least squares:
                                          [1.96817905]
Mean error from LASSO: [0.79127048]
X \text{ subset} = 4 , i = 3 , j = 8
Mean error from standard least squares:
                                          [1.92435257]
Mean error from LASSO: [0.78531747]
X \text{ subset} = 4 , i = 3 , j = 9
Mean error from standard least squares:
                                          [1.87238263]
Mean error from LASSO: [0.77722943]
X \text{ subset} = 4 , i = 3 , j = 10
Mean error from standard least squares:
                                          [1.89664401]
Mean error from LASSO: [0.79048257]
X \text{ subset} = 4, i = 4, j = 0
Mean error from standard least squares: [2.60288693]
Mean error from LASSO: [1.]
X \text{ subset} = 4, i = 4, j =
Mean error from standard least squares:
                                          [2.36611285]
Mean error from LASSO: [1.]
X subset = 4 , i = 4 , j =
Mean error from standard least squares:
                                          [2.68842292]
Mean error from LASSO: [1.]
X \text{ subset} = 4, i = 4, j = 3
Mean error from standard least squares: [2.66825691]
```

```
Mean error from LASSO: [1.]
X subset = 4 , i = 4 , j = 5
Mean error from standard least squares: [2.82940534]
Mean error from LASSO: [1.]
X \text{ subset} = 4, i = 4, j = 6
Mean error from standard least squares:
                                          [2.45001653]
Mean error from LASSO: [1.]
X \text{ subset} = 4, i = 4, j = 7
Mean error from standard least squares:
                                          [2.40168009]
Mean error from LASSO: [1.]
X \text{ subset} = 4, i = 4, j = 8
Mean error from standard least squares:
                                           [2.46675977]
Mean error from LASSO: [1.]
X \text{ subset} = 4 , i = 4 , j = 9
Mean error from standard least squares:
                                           [2.15226192]
Mean error from LASSO: [1.]
X \text{ subset} = 4 , i = 4 , j = 10
Mean error from standard least squares:
                                           [2.34092908]
Mean error from LASSO: [1.]
X \text{ subset} = 4 , i = 5 , j = 0
Mean error from standard least squares:
                                           [1.54085976]
Mean error from LASSO: [0.64226386]
X \text{ subset} = 4 , i = 5 , j = 1
Mean error from standard least squares:
                                           [1.46605929]
Mean error from LASSO: [0.61884502]
X \text{ subset} = 4, i = 5, j = 2
Mean error from standard least squares:
                                           [1.57259356]
Mean error from LASSO: [0.65447524]
X \text{ subset} = 4 , i = 5 , j = 3
Mean error from standard least squares:
                                           [1.64878343]
Mean error from LASSO: [0.68300087]
X \text{ subset} = 4, i = 5, j = 4
Mean error from standard least squares:
                                          [1.5649332]
Mean error from LASSO: [0.62543782]
X \text{ subset} = 4 , i = 5 , j = 6
Mean error from standard least squares:
                                          [1.52526128]
Mean error from LASSO: [0.6276995]
X \text{ subset} = 4, i = 5, j = 7
Mean error from standard least squares:
                                          [1.53377543]
Mean error from LASSO: [0.63570525]
X \text{ subset} = 4 , i = 5 , j = 8
Mean error from standard least squares:
                                          [1.50127062]
Mean error from LASSO: [0.63341677]
X \text{ subset} = 4, i = 5, j = 9
Mean error from standard least squares:
                                          [1.4231155]
Mean error from LASSO: [0.6224735]
X \text{ subset} = 4 , i = 5 , j = 10
Mean error from standard least squares: [1.4754251]
```

```
Mean error from LASSO: [0.63646159]
X \text{ subset} = 4, i = 6, j = 0
Mean error from standard least squares:
                                          [1.50862302]
Mean error from LASSO: [0.62294543]
X \text{ subset} = 4, i = 6, j = 1
Mean error from standard least squares:
                                          [1.43033789]
Mean error from LASSO: [0.59010252]
X \text{ subset} = 4 , i = 6 , j = 2
Mean error from standard least squares:
                                          [1.54181518]
Mean error from LASSO: [0.64118117]
X \text{ subset} = 4, i = 6, j = 3
Mean error from standard least squares:
                                          [1.59937167]
Mean error from LASSO: [0.64525386]
X \text{ subset} = 4, i = 6, j = 4
Mean error from standard least squares:
                                          [1.53596106]
Mean error from LASSO: [0.60586868]
X \text{ subset} = 4 , i = 6 , j = 5
Mean error from standard least squares:
                                          [1.50181967]
Mean error from LASSO: [0.60348721]
X \text{ subset} = 4, i = 6, j = 7
Mean error from standard least squares:
                                          [1.49910505]
Mean error from LASSO: [0.61631041]
X \text{ subset} = 4 , i = 6 , j = 8
Mean error from standard least squares:
                                          [1.45059005]
Mean error from LASSO: [0.59686686]
X \text{ subset} = 4, i = 6, j = 9
Mean error from standard least squares:
                                          [1.39959295]
Mean error from LASSO: [0.59365554]
X subset = 4 , i = 6 , j = 10
Mean error from standard least squares:
                                          [1.44615646]
Mean error from LASSO: [0.60591393]
X \text{ subset} = 4, i = 7, j = 0
Mean error from standard least squares:
                                          [1.71465276]
Mean error from LASSO: [0.69249283]
X subset = 4 , i = 7 , j = 1
Mean error from standard least squares:
                                          [1.60502884]
Mean error from LASSO: [0.64090222]
X \text{ subset} = 4, i = 7, j = 2
Mean error from standard least squares:
                                          [1.75863888]
Mean error from LASSO: [0.71254805]
X subset = 4 , i = 7 , j = 3
Mean error from standard least squares:
                                          [1.83384934]
Mean error from LASSO: [0.73684758]
X \text{ subset} = 4, i = 7, j = 4
Mean error from standard least squares:
                                          [1.75965195]
Mean error from LASSO: [0.68578624]
X \text{ subset} = 4, i = 7, j = 5
Mean error from standard least squares: [1.7302984]
```

```
Mean error from LASSO: [0.68057805]
X \text{ subset} = 4, i = 7, j = 6
Mean error from standard least squares:
                                           [1.68856362]
Mean error from LASSO: [0.65918605]
X \text{ subset} = 4, i = 7, j = 8
Mean error from standard least squares:
                                           [1.65921917]
Mean error from LASSO: [0.67389391]
X \text{ subset} = 4 , i = 7 , j = 9
Mean error from standard least squares:
                                           [1.5860491]
Mean error from LASSO: [0.65447308]
X \text{ subset} = 4, i = 7, j = 10
Mean error from standard least squares:
                                           [1.63848814]
Mean error from LASSO: [0.67253607]
X \text{ subset} = 4 , i = 8 , j = 0
Mean error from standard least squares:
                                           [1.87515238]
Mean error from LASSO: [0.76891231]
X \text{ subset} = 4 , i = 8 , j = 1
Mean error from standard least squares:
                                           [1.74859899]
Mean error from LASSO: [0.69215269]
X \text{ subset} = 4 , i = 8 , j = 2
Mean error from standard least squares:
                                           [1.89880597]
Mean error from LASSO: [0.76572669]
X \text{ subset} = 4, i = 8, j = 3
Mean error from standard least squares:
                                           [1.98221653]
Mean error from LASSO: [0.80899693]
X \text{ subset} = 4, i = 8, j = 4
Mean error from standard least squares:
                                           [1.90373456]
Mean error from LASSO: [0.74400667]
X \text{ subset} = 4 , i = 8 , j = 5
Mean error from standard least squares:
                                           [1.86377995]
Mean error from LASSO: [0.73772841]
X \text{ subset} = 4 , i = 8 , j = 6
Mean error from standard least squares:
                                           [1.85797524]
Mean error from LASSO: [0.73751703]
X \text{ subset} = 4 , i = 8 , j = 7
Mean error from standard least squares:
                                          [1.87142037]
Mean error from LASSO: [0.75218117]
X \text{ subset} = 4 , i = 8 , j = 9
Mean error from standard least squares:
                                          [1.75063525]
Mean error from LASSO: [0.7258129]
X \text{ subset} = 4 , i = 8 , j = 10
Mean error from standard least squares:
                                           [1.78617885]
Mean error from LASSO: [0.73650149]
X subset = 4 , i = 9 , j = 0
Mean error from standard least squares:
                                           [2.18870391]
Mean error from LASSO: [0.90999428]
X \text{ subset} = 4, i = 9, j = 1
Mean error from standard least squares: [2.10095984]
```

```
Mean error from LASSO: [0.8517703]
X \text{ subset} = 4, i = 9, j = 2
Mean error from standard least squares:
                                          [2.23238411]
Mean error from LASSO: [0.91152598]
X \text{ subset} = 4, i = 9, j = 3
Mean error from standard least squares:
                                          [2.31272476]
Mean error from LASSO: [0.95170713]
X \text{ subset} = 4, i = 9, j = 4
Mean error from standard least squares:
                                          [2.23270848]
Mean error from LASSO: [0.88049669]
X \text{ subset} = 4, i = 9, j = 5
Mean error from standard least squares:
                                          [2.19307306]
Mean error from LASSO: [0.88285192]
X \text{ subset} = 4 , i = 9 , j = 6
Mean error from standard least squares:
                                           [2.15554494]
Mean error from LASSO: [0.85377523]
X \text{ subset} = 4, i = 9, j = 7
Mean error from standard least squares:
                                          [2.18889067]
Mean error from LASSO: [0.89067943]
X \text{ subset} = 4 , i = 9 , j = 8
Mean error from standard least squares:
                                          [2.14044426]
Mean error from LASSO: [0.87848972]
X \text{ subset} = 4 , i = 9 , j = 10
Mean error from standard least squares:
                                          [2.08547646]
Mean error from LASSO: [0.87582477]
X \text{ subset} = 4, i = 10, j = 0
Mean error from standard least squares:
                                          [2.24532042]
Mean error from LASSO: [0.87884248]
X subset = 4 , i = 10 , j = 1
Mean error from standard least squares:
                                          [2.18988274]
Mean error from LASSO: [0.86817494]
X \text{ subset} = 4 , i = 10 , j = 2
Mean error from standard least squares:
                                          [2.30117909]
Mean error from LASSO: [0.91974774]
X \text{ subset} = 4 , i = 10 , j = 3
Mean error from standard least squares:
                                          [2.42542105]
Mean error from LASSO: [1.01685496]
X \text{ subset} = 4 , i = 10 , j = 4
Mean error from standard least squares:
                                          [2.26644045]
Mean error from LASSO: [0.87835451]
X \text{ subset} = 4 , i = 10 , j = 5
Mean error from standard least squares:
                                          [2.28215988]
Mean error from LASSO: [0.91171898]
X \text{ subset} = 4, i = 10, j = 6
Mean error from standard least squares:
                                          [2.26629627]
Mean error from LASSO: [0.90601412]
X subset = 4 , i = 10 , j = 7
Mean error from standard least squares: [2.26697828]
```

```
Mean error from LASSO: [0.90152317]
X \text{ subset} = 4 , i = 10 , j = 8
Mean error from standard least squares:
                                          [2.21128267]
Mean error from LASSO: [0.88067412]
X \text{ subset} = 4 , i = 10 , j = 9
Mean error from standard least squares:
                                           [2.13971613]
Mean error from LASSO: [0.90003568]
X \text{ subset} = 5, i = 0, j = 1
Mean error from standard least squares:
                                           [1.47134942]
Mean error from LASSO: [0.85672319]
X \text{ subset} = 5, i = 0, j = 2
Mean error from standard least squares:
                                           [1.48295419]
Mean error from LASSO: [0.90860832]
X \text{ subset} = 5, i = 0, j = 3
Mean error from standard least squares:
                                           [1.48190501]
Mean error from LASSO: [0.8912431]
X \text{ subset} = 5, i = 0, j = 4
Mean error from standard least squares:
                                           [1.37649114]
Mean error from LASSO: [0.84599598]
X \text{ subset} = 5, i = 0, j = 5
Mean error from standard least squares:
                                           [1.36881687]
Mean error from LASSO: [0.82496322]
X \text{ subset} = 5, i = 0, j = 6
Mean error from standard least squares:
                                           [1.39327213]
Mean error from LASSO: [0.83922908]
X \text{ subset} = 5, i = 0, j = 7
Mean error from standard least squares:
                                           [1.41835402]
Mean error from LASSO: [0.863166]
X \text{ subset} = 5 , i = 0 , j = 8
Mean error from standard least squares:
                                           [1.39647828]
Mean error from LASSO: [0.84573839]
X \text{ subset} = 5, i = 0, j = 9
Mean error from standard least squares:
                                           [1.33386914]
Mean error from LASSO: [0.8443969]
X \text{ subset} = 5 , i = 0 , j = 10
Mean error from standard least squares:
                                          [1.33912212]
Mean error from LASSO: [0.85946058]
X \text{ subset} = 5, i = 1, j = 0
Mean error from standard least squares:
                                          [1.40187589]
Mean error from LASSO: [0.73621539]
X subset = 5 , i = 1 , j = 2
Mean error from standard least squares:
                                           [1.3451488]
Mean error from LASSO: [0.86594672]
X \text{ subset} = 5, i = 1, j = 3
Mean error from standard least squares:
                                           [1.33222184]
Mean error from LASSO: [0.85618357]
X \text{ subset} = 5, i = 1, j = 4
Mean error from standard least squares: [1.25700823]
```

```
Mean error from LASSO: [0.79383687]
X \text{ subset} = 5, i = 1, j = 5
Mean error from standard least squares:
                                          [1.2245302]
Mean error from LASSO: [0.76766802]
X \text{ subset} = 5, i = 1, j = 6
Mean error from standard least squares:
                                          [1.30616327]
Mean error from LASSO: [0.68460429]
X \text{ subset} = 5, i = 1, j = 7
Mean error from standard least squares:
                                          [1.08569227]
Mean error from LASSO: [0.67050702]
X \text{ subset} = 5, i = 1, j = 8
Mean error from standard least squares:
                                          [1.32805917]
Mean error from LASSO: [0.71452846]
X \text{ subset} = 5, i = 1, j = 9
Mean error from standard least squares:
                                          [1.02254326]
Mean error from LASSO: [0.66474414]
X \text{ subset} = 5 , i = 1 , j = 10
Mean error from standard least squares:
                                          [1.18379359]
Mean error from LASSO: [0.76133135]
X subset = 5 , i = 2 , j = 0
Mean error from standard least squares:
                                          [2.56255098]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 2, j =
Mean error from standard least squares:
                                          [2.62767073]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 2, j = 3
Mean error from standard least squares:
                                          [2.64009282]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 2, j = 4
Mean error from standard least squares:
                                          [2.36698458]
Mean error from LASSO: [1.]
X \text{ subset} = 5 , i = 2 , j = 5
Mean error from standard least squares: [2.31454761]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 2, j = 6
Mean error from standard least squares:
                                          [2.50840918]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 2, j = 7
Mean error from standard least squares:
                                          [2.57041538]
Mean error from LASSO: [1.]
X subset = 5 , i = 2 , j =
Mean error from standard least squares:
                                          [2.55405382]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 2, j =
Mean error from standard least squares:
                                          [2.42745653]
Mean error from LASSO: [1.]
X \text{ subset} = 5 , i = 2 , j = 10
Mean error from standard least squares: [2.36713762]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 5 , i = 3 , j = 0
Mean error from standard least squares: [1.63367311]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 3, j = 1
Mean error from standard least squares:
                                          [1.62648527]
Mean error from LASSO: [0.91693524]
X \text{ subset} = 5, i = 3, j = 2
Mean error from standard least squares:
                                          [1.65712065]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 3, j = 4
Mean error from standard least squares:
                                          [1.54572863]
Mean error from LASSO: [0.90220824]
X \text{ subset} = 5, i = 3, j = 5
Mean error from standard least squares:
                                          [1.54649448]
Mean error from LASSO: [0.90915412]
X \text{ subset} = 5 , i = 3 , j = 6
Mean error from standard least squares:
                                          [1.54346873]
Mean error from LASSO: [0.89280304]
X \text{ subset} = 5, i = 3, j = 7
Mean error from standard least squares:
                                          [1.59439248]
Mean error from LASSO: [1.]
X \text{ subset} = 5 , i = 3 , j = 8
Mean error from standard least squares:
                                          [1.54967341]
Mean error from LASSO: [0.93052555]
X \text{ subset} = 5, i = 3, j = 9
Mean error from standard least squares:
                                          [1.49945085]
Mean error from LASSO: [0.92562227]
X \text{ subset} = 5 , i = 3 , j = 10
Mean error from standard least squares:
                                          [1.50576444]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 4, j = 0
Mean error from standard least squares: [2.04119937]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 4, j = 1
Mean error from standard least squares: [1.40941881]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 4, j = 2
Mean error from standard least squares: [2.24464361]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 4, j =
Mean error from standard least squares:
                                          [2.2776006]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 4, j =
Mean error from standard least squares:
                                          [2.1720676]
Mean error from LASSO: [1.]
X subset = 5 , i = 4 , j = 6
Mean error from standard least squares: [2.13674545]
```

```
Mean error from LASSO: [1.]
X subset = 5 , i = 4 , j = 7
Mean error from standard least squares: [2.20924828]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 4, j = 8
Mean error from standard least squares:
                                          [1.34539832]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 4, j = 9
Mean error from standard least squares:
                                          [2.06787571]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 4, j = 10
Mean error from standard least squares:
                                          [2.13890661]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 5, j = 0
Mean error from standard least squares:
                                          [1.30334257]
Mean error from LASSO: [0.79694012]
X \text{ subset} = 5, i = 5, j = 1
Mean error from standard least squares:
                                          [1.27950986]
Mean error from LASSO: [0.77610911]
X \text{ subset} = 5, i = 5, j = 2
Mean error from standard least squares:
                                          [1.3095766]
Mean error from LASSO: [0.81765303]
X \text{ subset} = 5, i = 5, j = 3
Mean error from standard least squares:
                                          [1.26876982]
Mean error from LASSO: [0.77825088]
X \text{ subset} = 5, i = 5, j = 4
Mean error from standard least squares:
                                          [1.19513821]
Mean error from LASSO: [0.73615406]
X \text{ subset} = 5, i = 5, j = 6
Mean error from standard least squares:
                                          [1.18054078]
Mean error from LASSO: [0.72063338]
X \text{ subset} = 5, i = 5, j = 7
Mean error from standard least squares:
                                          [1.2649437]
Mean error from LASSO: [0.77561316]
X \text{ subset} = 5, i = 5, j = 8
Mean error from standard least squares:
                                          [1.22729573]
Mean error from LASSO: [0.75972253]
X \text{ subset} = 5, i = 5, j = 9
Mean error from standard least squares:
                                          [1.17203432]
Mean error from LASSO: [0.75295907]
X subset = 5 , i = 5 , j = 10
Mean error from standard least squares:
                                          [1.21335518]
Mean error from LASSO: [0.76547985]
X \text{ subset} = 5, i = 6, j = 0
Mean error from standard least squares:
                                          [1.28126144]
Mean error from LASSO: [0.76452927]
X \text{ subset} = 5, i = 6, j = 1
Mean error from standard least squares: [1.2587478]
```

```
Mean error from LASSO: [0.73962878]
X \text{ subset} = 5, i = 6, j = 2
Mean error from standard least squares:
                                          [1.27899207]
Mean error from LASSO: [0.77756238]
X \text{ subset} = 5, i = 6, j = 3
Mean error from standard least squares:
                                          [1.26386642]
Mean error from LASSO: [0.75536013]
X \text{ subset} = 5, i = 6, j = 4
Mean error from standard least squares:
                                          [1.20034886]
Mean error from LASSO: [0.73377936]
X \text{ subset} = 5, i = 6, j = 5
Mean error from standard least squares:
                                          [1.15733072]
Mean error from LASSO: [0.70217064]
X \text{ subset} = 5, i = 6, j = 7
Mean error from standard least squares:
                                          [1.22330736]
Mean error from LASSO: [0.74042276]
X \text{ subset} = 5, i = 6, j = 8
Mean error from standard least squares:
                                          [1.17735336]
Mean error from LASSO: [0.71431793]
X \text{ subset} = 5, i = 6, j = 9
Mean error from standard least squares:
                                          [1.15168921]
Mean error from LASSO: [0.72473926]
X subset = 5 , i = 6 , j = 10
Mean error from standard least squares:
                                          [1.17212563]
Mean error from LASSO: [0.73706139]
X \text{ subset} = 5, i = 7, j = 0
Mean error from standard least squares:
                                          [1.42364243]
Mean error from LASSO: [0.84258436]
X \text{ subset} = 5, i = 7, j = 1
Mean error from standard least squares:
                                          [1.39863192]
Mean error from LASSO: [0.77596]
X \text{ subset} = 5, i = 7, j = 2
Mean error from standard least squares:
                                          [1.45199108]
Mean error from LASSO: [0.88402148]
X subset = 5 , i = 7 , j = 3
Mean error from standard least squares:
                                          [1.43188652]
Mean error from LASSO: [0.86500287]
X \text{ subset} = 5, i = 7, j = 4
Mean error from standard least squares:
                                          [1.36210554]
Mean error from LASSO: [0.81314419]
X subset = 5 , i = 7 , j = 5
Mean error from standard least squares:
                                          [1.31922679]
Mean error from LASSO: [0.79456512]
X subset = 5 , i = 7 , j = 6
Mean error from standard least squares:
                                          [1.3486759]
Mean error from LASSO: [0.78660512]
X \text{ subset} = 5 , i = 7 , j = 8
Mean error from standard least squares: [1.36016105]
```

```
Mean error from LASSO: [0.81325424]
X subset = 5 , i = 7 , j = 9
Mean error from standard least squares:
                                          [1.31752015]
Mean error from LASSO: [0.81088612]
X \text{ subset} = 5, i = 7, j = 10
Mean error from standard least squares:
                                          [1.29262431]
Mean error from LASSO: [0.79752606]
X \text{ subset} = 5, i = 8, j = 0
Mean error from standard least squares:
                                          [1.54958124]
Mean error from LASSO: [0.90569106]
X \text{ subset} = 5, i = 8, j = 1
Mean error from standard least squares:
                                          [1.52305988]
Mean error from LASSO: [0.8598161]
X \text{ subset} = 5, i = 8, j = 2
Mean error from standard least squares:
                                          [1.506728]
Mean error from LASSO: [0.88241035]
X \text{ subset} = 5, i = 8, j = 3
Mean error from standard least squares:
                                          [1.54162776]
Mean error from LASSO: [0.92004969]
X \text{ subset} = 5, i = 8, j = 4
Mean error from standard least squares:
                                          [1.43873138]
Mean error from LASSO: [0.84692499]
X \text{ subset} = 5, i = 8, j = 5
Mean error from standard least squares:
                                          [1.43516387]
Mean error from LASSO: [0.84696217]
X \text{ subset} = 5, i = 8, j = 6
Mean error from standard least squares:
                                          [1.43061076]
Mean error from LASSO: [0.81802573]
X \text{ subset} = 5, i = 8, j = 7
Mean error from standard least squares:
                                          [1.48810068]
Mean error from LASSO: [0.87629351]
X \text{ subset} = 5, i = 8, j = 9
Mean error from standard least squares:
                                          [1.40363739]
Mean error from LASSO: [0.86410523]
X \text{ subset} = 5 , i = 8 , j = 10
Mean error from standard least squares:
                                          [1.43405242]
Mean error from LASSO: [0.85844559]
X \text{ subset} = 5, i = 9, j = 0
Mean error from standard least squares: [1.80641689]
Mean error from LASSO: [1.]
X \text{ subset} = 5 , i = 9 , j =
Mean error from standard least squares:
                                          [1.71361371]
Mean error from LASSO: [0.93842444]
X \text{ subset} = 5, i = 9, j = 2
Mean error from standard least squares: [1.8151744]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 9, j = 3
Mean error from standard least squares: [1.79455251]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 9, j = 4
Mean error from standard least squares:
                                          [1.68639967]
Mean error from LASSO: [0.96657332]
X \text{ subset} = 5, i = 9, j = 5
Mean error from standard least squares:
                                          [1.67465231]
Mean error from LASSO: [0.96978902]
X \text{ subset} = 5, i = 9, j = 6
Mean error from standard least squares:
                                          [1.67039553]
Mean error from LASSO: [0.97744553]
X \text{ subset} = 5, i = 9, j = 7
Mean error from standard least squares:
                                          [1.75946825]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 9, j = 8
Mean error from standard least squares:
                                          [1.69631457]
Mean error from LASSO: [1.01388863]
X \text{ subset} = 5 , i = 9 , j = 10
Mean error from standard least squares:
                                          [1.64496562]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 10, j = 0
Mean error from standard least squares:
                                          [1.83043529]
Mean error from LASSO: [1.06043205]
X subset = 5 , i = 10 , j = 1
Mean error from standard least squares:
                                          [1.83492698]
Mean error from LASSO: [1.03069481]
X \text{ subset} = 5, i = 10, j = 2
Mean error from standard least squares:
                                          [1.85662358]
Mean error from LASSO: [1.]
X subset = 5 , i = 10 , j = 3
Mean error from standard least squares:
                                          [1.89977715]
Mean error from LASSO: [1.]
X subset = 5 , i = 10 , j = 4
Mean error from standard least squares:
                                          [1.72694355]
Mean error from LASSO: [1.00112491]
X \text{ subset} = 5 , i = 10 , j = 5
Mean error from standard least squares:
                                          [1.58648973]
Mean error from LASSO: [0.9335997]
X \text{ subset} = 5 , i = 10 , j = 6
Mean error from standard least squares:
                                          [1.77493961]
Mean error from LASSO: [0.96793069]
X subset = 5 , i = 10 , j = 7
Mean error from standard least squares:
                                          [1.84201148]
Mean error from LASSO: [1.]
X \text{ subset} = 5, i = 10, j = 8
Mean error from standard least squares:
                                          [1.78694719]
Mean error from LASSO: [1.0729853]
X \text{ subset} = 5 , i = 10 , j = 9
Mean error from standard least squares: [1.70614616]
```

```
Mean error from LASSO: [1.05063509]
X \text{ subset} = 6, i = 0, j = 1
Mean error from standard least squares:
                                          [0.95468465]
Mean error from LASSO: [0.95473843]
X \text{ subset} = 6, i = 0, j = 2
Mean error from standard least squares:
                                          [0.9232166]
Mean error from LASSO: [0.92307265]
X \text{ subset} = 6 , i = 0 , j = 3
Mean error from standard least squares:
                                          [0.88609237]
Mean error from LASSO: [0.88566997]
X \text{ subset} = 6, i = 0, j = 4
Mean error from standard least squares:
                                          [0.93298303]
Mean error from LASSO: [0.93228038]
X \text{ subset} = 6, i = 0, j = 5
Mean error from standard least squares:
                                          [0.8989899]
Mean error from LASSO: [0.89812698]
X \text{ subset} = 6, i = 0, j = 6
Mean error from standard least squares:
                                          [1.00068527]
Mean error from LASSO: [1.00148792]
X \text{ subset} = 6, i = 0, j = 7
Mean error from standard least squares:
                                          [0.97618887]
Mean error from LASSO: [0.97426865]
X \text{ subset} = 6 , i = 0 , j = 8
Mean error from standard least squares:
                                          [0.90662219]
Mean error from LASSO: [0.90580281]
X \text{ subset} = 6, i = 0, j = 9
Mean error from standard least squares:
                                          [0.92093967]
Mean error from LASSO: [0.91960663]
X subset = 6 , i = 0 , j = 10
Mean error from standard least squares:
                                          [0.92343651]
Mean error from LASSO: [0.92086107]
X \text{ subset} = 6, i = 1, j = 0
Mean error from standard least squares:
                                          [0.9093213]
Mean error from LASSO: [0.90954532]
X subset = 6 , i = 1 , j = 2
Mean error from standard least squares:
                                          [0.93759225]
Mean error from LASSO: [0.93710471]
X \text{ subset} = 6, i = 1, j = 3
Mean error from standard least squares:
                                          [0.9576274]
Mean error from LASSO: [0.95689496]
X subset = 6 , i = 1 , j = 4
Mean error from standard least squares:
                                          [0.95712384]
Mean error from LASSO: [0.95782054]
X \text{ subset} = 6, i = 1, j = 5
Mean error from standard least squares:
                                          [0.98502803]
Mean error from LASSO: [0.98226625]
X \text{ subset} = 6 , i = 1 , j = 6
Mean error from standard least squares: [1.02886492]
```

```
Mean error from LASSO: [1.02294127]
X \text{ subset} = 6, i = 1, j = 7
Mean error from standard least squares:
                                          [0.94241645]
Mean error from LASSO: [0.92721572]
X \text{ subset} = 6, i = 1, j = 8
Mean error from standard least squares:
                                          [0.92916237]
Mean error from LASSO: [0.92766869]
X \text{ subset} = 6, i = 1, j = 9
Mean error from standard least squares:
                                          [0.89956376]
Mean error from LASSO: [0.90007805]
X \text{ subset} = 6 , i = 1 , j = 10
Mean error from standard least squares:
                                          [0.9117795]
Mean error from LASSO: [0.91253712]
X \text{ subset} = 6 , i = 2 , j = 0
Mean error from standard least squares:
                                          [0.92411408]
Mean error from LASSO: [0.92307721]
X subset = 6 , i = 2 , j = 1
Mean error from standard least squares:
                                          [1.07972189]
Mean error from LASSO: [1.04245761]
X \text{ subset} = 6, i = 2, j = 3
Mean error from standard least squares:
                                          [0.93529679]
Mean error from LASSO: [0.93174055]
X \text{ subset} = 6, i = 2, j = 4
Mean error from standard least squares:
                                          [1.05487789]
Mean error from LASSO: [1.05412539]
X \text{ subset} = 6, i = 2, j = 5
Mean error from standard least squares:
                                          [1.02793907]
Mean error from LASSO: [1.02054784]
X \text{ subset} = 6 , i = 2 , j = 6
Mean error from standard least squares:
                                          [1.11895248]
Mean error from LASSO: [1.06242101]
X \text{ subset} = 6, i = 2, j = 7
Mean error from standard least squares:
                                          [1.19288734]
Mean error from LASSO: [1.11103973]
X subset = 6 , i = 2 , j = 8
Mean error from standard least squares:
                                          [0.99171996]
Mean error from LASSO: [0.9652137]
X \text{ subset} = 6, i = 2, j = 9
Mean error from standard least squares:
                                          [0.95248549]
Mean error from LASSO: [0.94922559]
X subset = 6 , i = 2 , j = 10
Mean error from standard least squares:
                                          [0.95118984]
Mean error from LASSO: [0.94907915]
X \text{ subset} = 6, i = 3, j = 0
Mean error from standard least squares:
                                          [0.91585099]
Mean error from LASSO: [0.91554174]
X \text{ subset} = 6 , i = 3 , j = 1
Mean error from standard least squares: [0.96333003]
```

```
Mean error from LASSO: [0.96378462]
X \text{ subset} = 6 , i = 3 , j = 2
Mean error from standard least squares:
                                          [0.92743927]
Mean error from LASSO: [0.92725021]
X \text{ subset} = 6, i = 3, j = 4
Mean error from standard least squares:
                                          [0.94785735]
Mean error from LASSO: [0.94673908]
X \text{ subset} = 6, i = 3, j = 5
Mean error from standard least squares:
                                          [0.90792541]
Mean error from LASSO: [0.90798312]
X \text{ subset} = 6, i = 3, j = 6
Mean error from standard least squares:
                                          [0.98643976]
Mean error from LASSO: [0.98663873]
X \text{ subset} = 6, i = 3, j = 7
Mean error from standard least squares:
                                          [0.98519765]
Mean error from LASSO: [0.98484497]
X \text{ subset} = 6 , i = 3 , j = 8
Mean error from standard least squares:
                                          [0.93202492]
Mean error from LASSO: [0.93076007]
X \text{ subset} = 6, i = 3, j = 9
Mean error from standard least squares:
                                          [0.90045819]
Mean error from LASSO: [0.89951928]
X \text{ subset} = 6 , i = 3 , j = 10
Mean error from standard least squares:
                                          [0.91090464]
Mean error from LASSO: [0.90831863]
X \text{ subset} = 6, i = 4, j = 0
Mean error from standard least squares:
                                          [1.00518555]
Mean error from LASSO: [0.98717417]
X subset = 6 , i = 4 , j = 1
Mean error from standard least squares:
                                          [0.98783543]
Mean error from LASSO: [0.98199659]
X subset = 6 , i = 4 , j = 2
Mean error from standard least squares:
                                          [0.93027551]
Mean error from LASSO: [0.93650023]
X subset = 6 , i = 4 , j = 3
Mean error from standard least squares:
                                          [0.94950445]
Mean error from LASSO: [0.94072077]
X \text{ subset} = 6 , i = 4 , j = 5
Mean error from standard least squares:
                                          [0.92049391]
Mean error from LASSO: [0.91971955]
X subset = 6 , i = 4 , j = 6
Mean error from standard least squares:
                                          [1.50888528]
Mean error from LASSO: [1.41729123]
X \text{ subset} = 6, i = 4, j = 7
Mean error from standard least squares:
                                          [0.95507973]
Mean error from LASSO: [0.94446104]
X \text{ subset} = 6 , i = 4 , j = 8
Mean error from standard least squares: [0.92791095]
```

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Mean error from LASSO: [0.92532056]
X \text{ subset} = 6 , i = 4 , j = 9
Mean error from standard least squares:
                                           [0.95548857]
Mean error from LASSO: [0.9572537]
X \text{ subset} = 6, i = 4, j = 10
Mean error from standard least squares:
                                           [0.91118621]
Mean error from LASSO: [0.92500651]
X \text{ subset} = 6, i = 5, j = 0
Mean error from standard least squares:
                                           [0.92167036]
Mean error from LASSO: [0.92141966]
X \text{ subset} = 6, i = 5, j = 1
Mean error from standard least squares:
                                           [0.97859302]
Mean error from LASSO: [0.97882241]
X \text{ subset} = 6, i = 5, j = 2
Mean error from standard least squares:
                                           [0.93559717]
Mean error from LASSO: [0.93476793]
X \text{ subset} = 6 , i = 5 , j = 3
Mean error from standard least squares:
                                           [0.88264419]
Mean error from LASSO: [0.88242821]
X \text{ subset} = 6, i = 5, j = 4
Mean error from standard least squares:
                                           [0.95871808]
Mean error from LASSO: [0.95701449]
X \text{ subset} = 6 , i = 5 , j = 6
Mean error from standard least squares:
                                           [0.97433618]
Mean error from LASSO: [0.9750677]
X \text{ subset} = 6, i = 5, j = 7
Mean error from standard least squares:
                                           [0.9601181]
Mean error from LASSO: [0.95838542]
X \text{ subset} = 6 , i = 5 , j = 8
Mean error from standard least squares:
                                           [0.90205291]
Mean error from LASSO: [0.9010902]
X \text{ subset} = 6 , i = 5 , j = 9
Mean error from standard least squares:
                                           [0.91705657]
Mean error from LASSO: [0.91593612]
X \text{ subset} = 6 , i = 5 , j = 10
Mean error from standard least squares:
                                           [0.90261455]
Mean error from LASSO: [0.90089422]
X \text{ subset} = 6, i = 6, j = 0
Mean error from standard least squares:
                                           [0.9058223]
Mean error from LASSO: [0.91707317]
X subset = 6 , i = 6 , j = 1
Mean error from standard least squares:
                                           [0.96965847]
Mean error from LASSO: [0.96046438]
X \text{ subset} = 6, i = 6, j = 2
Mean error from standard least squares:
                                           [0.91715706]
Mean error from LASSO: [0.91821436]
X \text{ subset} = 6 , i = 6 , j = 3
Mean error from standard least squares: [0.87808073]
```

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Mean error from LASSO: [0.87818737]
X \text{ subset} = 6, i = 6, j = 4
Mean error from standard least squares:
                                           [0.95031102]
Mean error from LASSO: [0.94828173]
X \text{ subset} = 6, i = 6, j = 5
Mean error from standard least squares:
                                           [0.88906457]
Mean error from LASSO: [0.88857917]
X \text{ subset} = 6 , i = 6 , j = 7
Mean error from standard least squares:
                                           [0.94673221]
Mean error from LASSO: [0.93208576]
X \text{ subset} = 6, i = 6, j = 8
Mean error from standard least squares:
                                           [0.89326383]
Mean error from LASSO: [0.89192414]
X \text{ subset} = 6, i = 6, j = 9
Mean error from standard least squares:
                                           [0.90521336]
Mean error from LASSO: [0.90879966]
X \text{ subset} = 6 , i = 6 , j = 10
Mean error from standard least squares:
                                           [0.91062644]
Mean error from LASSO: [0.91651705]
X \text{ subset} = 6 \text{ , i} = 7 \text{ , j} = 0
Mean error from standard least squares:
                                           [0.91627712]
Mean error from LASSO: [0.92387133]
X subset = 6 , i = 7 , j = 1
Mean error from standard least squares:
                                           [0.99650634]
Mean error from LASSO: [0.98206119]
X \text{ subset} = 6, i = 7, j = 2
Mean error from standard least squares:
                                           [0.95598756]
Mean error from LASSO: [0.94801369]
X \text{ subset} = 6 \text{ , i} = 7 \text{ , j} = 3
Mean error from standard least squares:
                                           [0.87344028]
Mean error from LASSO: [0.87655927]
X \text{ subset} = 6, i = 7, j = 4
Mean error from standard least squares:
                                           [0.94290325]
Mean error from LASSO: [0.94058901]
X subset = 6 , i = 7 , j = 5
Mean error from standard least squares:
                                           [0.88672318]
Mean error from LASSO: [0.88833799]
X \text{ subset} = 6, i = 7, j = 6
Mean error from standard least squares:
                                           [1.06039995]
Mean error from LASSO: [1.03780454]
X subset = 6 , i = 7 , j = 8
Mean error from standard least squares:
                                           [0.93090407]
Mean error from LASSO: [0.92005688]
X \text{ subset} = 6, i = 7, j = 9
Mean error from standard least squares:
                                           [0.90110271]
Mean error from LASSO: [0.90431248]
X \text{ subset} = 6 , i = 7 , j = 10
Mean error from standard least squares: [0.89710898]
```

```
Mean error from LASSO: [0.9044654]
X \text{ subset} = 6 , i = 8 , j = 0
Mean error from standard least squares:
                                          [0.91406504]
Mean error from LASSO: [0.91424884]
X \text{ subset} = 6, i = 8, j = 1
Mean error from standard least squares:
                                          [0.96185977]
Mean error from LASSO: [0.96126918]
X \text{ subset} = 6, i = 8, j = 2
Mean error from standard least squares:
                                          [0.93852387]
Mean error from LASSO: [0.93718102]
X \text{ subset} = 6, i = 8, j = 3
Mean error from standard least squares:
                                          [0.87563402]
Mean error from LASSO: [0.87445334]
X \text{ subset} = 6, i = 8, j = 4
Mean error from standard least squares:
                                           [0.93238205]
Mean error from LASSO: [0.93097804]
X \text{ subset} = 6 , i = 8 , j = 5
Mean error from standard least squares:
                                          [0.90205345]
Mean error from LASSO: [0.90292569]
X \text{ subset} = 6, i = 8, j = 6
Mean error from standard least squares:
                                          [0.98180044]
Mean error from LASSO: [0.98771351]
X \text{ subset} = 6, i = 8, j = 7
Mean error from standard least squares:
                                          [0.9787256]
Mean error from LASSO: [0.97458142]
X \text{ subset} = 6, i = 8, j = 9
Mean error from standard least squares:
                                          [0.91147193]
Mean error from LASSO: [0.90795117]
X subset = 6 , i = 8 , j = 10
Mean error from standard least squares:
                                          [0.89694377]
Mean error from LASSO: [0.89678872]
X \text{ subset} = 6, i = 9, j = 0
Mean error from standard least squares:
                                          [0.94539228]
Mean error from LASSO: [0.94333485]
X subset = 6 , i = 9 , j = 1
Mean error from standard least squares:
                                          [0.95952092]
Mean error from LASSO: [0.96009574]
X \text{ subset} = 6, i = 9, j = 2
Mean error from standard least squares:
                                          [0.92420544]
Mean error from LASSO: [0.92251732]
X \text{ subset} = 6 , i = 9 , j = 3
Mean error from standard least squares:
                                          [0.87709415]
Mean error from LASSO: [0.87656093]
X \text{ subset} = 6, i = 9, j = 4
Mean error from standard least squares:
                                          [0.96153213]
Mean error from LASSO: [0.95914472]
X \text{ subset} = 6 , i = 9 , j = 5
Mean error from standard least squares: [0.8986607]
```

```
Mean error from LASSO: [0.89798174]
X \text{ subset} = 6 , i = 9 , j = 6
Mean error from standard least squares:
                                          [1.13198216]
Mean error from LASSO: [1.14176965]
X \text{ subset} = 6, i = 9, j = 7
Mean error from standard least squares:
                                          [0.97964808]
Mean error from LASSO: [0.97379111]
X \text{ subset} = 6 , i = 9 , j = 8
Mean error from standard least squares:
                                          [0.96059205]
Mean error from LASSO: [0.95524541]
X \text{ subset} = 6, i = 9, j = 10
Mean error from standard least squares:
                                          [0.89992541]
Mean error from LASSO: [0.89908837]
X \text{ subset} = 6 , i = 10 , j = 0
Mean error from standard least squares:
                                           [0.90623146]
Mean error from LASSO: [0.90609773]
X \text{ subset} = 6 , i = 10 , j = 1
Mean error from standard least squares:
                                          [0.96383923]
Mean error from LASSO: [0.96385523]
X \text{ subset} = 6 , i = 10 , j = 2
Mean error from standard least squares:
                                          [1.08217172]
Mean error from LASSO: [1.07979424]
X \text{ subset} = 6 , i = 10 , j = 3
Mean error from standard least squares:
                                          [0.89235192]
Mean error from LASSO: [0.89168647]
X \text{ subset} = 6, i = 10, j = 4
Mean error from standard least squares:
                                          [0.96847763]
Mean error from LASSO: [0.96616921]
X subset = 6 , i = 10 , j = 5
Mean error from standard least squares:
                                          [0.91209878]
Mean error from LASSO: [0.91105953]
X \text{ subset} = 6 , i = 10 , j = 6
Mean error from standard least squares:
                                          [1.14431971]
Mean error from LASSO: [1.14549043]
X \text{ subset} = 6, i = 10, j = 7
Mean error from standard least squares:
                                          [1.0137607]
Mean error from LASSO: [1.01224774]
X \text{ subset} = 6 , i = 10 , j = 8
Mean error from standard least squares:
                                          [0.9695535]
Mean error from LASSO: [0.96967498]
X subset = 6 , i = 10 , j = 9
Mean error from standard least squares:
                                          [0.90602342]
Mean error from LASSO: [0.9050624]
X \text{ subset} = 7, i = 0, j = 1
Mean error from standard least squares:
                                          [1.74008328]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 0, j = 2
Mean error from standard least squares: [1.760639]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 0, j = 3
Mean error from standard least squares: [1.73537806]
Mean error from LASSO: [1.]
X subset = 7 , i = 0 , j = 4
Mean error from standard least squares:
                                         [1.66885852]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 0, j = 5
Mean error from standard least squares: [1.66586195]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 0, j = 6
Mean error from standard least squares:
                                          [1.72351684]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 0, j = 7
Mean error from standard least squares:
                                          [1.75338127]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 0, j = 8
Mean error from standard least squares:
                                          [1.75948879]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 0, j =
Mean error from standard least squares:
                                         [1.78257373]
Mean error from LASSO: [1.]
X subset = 7 , i = 0 , j = 10
Mean error from standard least squares:
                                         [1.78041552]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 1, j = 0
Mean error from standard least squares:
                                         [1.54608225]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 1, j = 2
Mean error from standard least squares:
                                         [1.55545956]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 1, j = 3
Mean error from standard least squares: [1.52811743]
Mean error from LASSO: [1.]
X subset = 7 , i = 1 , j = 4
Mean error from standard least squares:
                                          [1.48128946]
Mean error from LASSO: [0.92042766]
X \text{ subset} = 7, i = 1, j = 5
Mean error from standard least squares:
                                         [1.48264126]
Mean error from LASSO: [0.93999766]
X subset = 7 , i = 1 , j = 6
Mean error from standard least squares:
                                         [1.51850945]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 1, j =
Mean error from standard least squares:
                                         [1.55495407]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 1, j = 8
Mean error from standard least squares: [1.56251017]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 1, j = 9
Mean error from standard least squares: [1.62016227]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 1, j = 10
Mean error from standard least squares:
                                          [1.58788446]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 2, j = 0
Mean error from standard least squares:
                                         [3.04084975]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 2, j = 1
Mean error from standard least squares:
                                          [3.11028905]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 2, j = 3
Mean error from standard least squares:
                                          [3.13391301]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 2, j = 4
Mean error from standard least squares:
                                          [2.96093627]
Mean error from LASSO: [1.]
X subset = 7 , i = 2 , j = 5
Mean error from standard least squares:
                                          [3.00154006]
Mean error from LASSO: [1.]
X subset = 7 , i = 2 , j = 6
Mean error from standard least squares:
                                          [3.14862839]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 2, j = 7
Mean error from standard least squares:
                                          [3.12861775]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 2, j = 8
Mean error from standard least squares:
                                         [3.18344165]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 2, j = 9
Mean error from standard least squares: [3.16548138]
Mean error from LASSO: [1.]
X subset = 7 , i = 2 , j = 10
Mean error from standard least squares: [3.17651355]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 3, j = 0
Mean error from standard least squares: [1.93037545]
Mean error from LASSO: [1.]
X subset = 7 , i = 3 , j =
Mean error from standard least squares:
                                         [1.8956844]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 3, j =
Mean error from standard least squares:
                                         [1.95372953]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 3, j = 4
Mean error from standard least squares: [1.84211824]
```

```
Mean error from LASSO: [1.]
X subset = 7 , i = 3 , j = 5
Mean error from standard least squares: [1.84298913]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 3, j = 6
Mean error from standard least squares:
                                          [1.92644625]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 3, j = 7
Mean error from standard least squares:
                                          [1.94030643]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 3, j = 8
Mean error from standard least squares:
                                          [1.96932085]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 3, j = 9
Mean error from standard least squares:
                                          [1.93917997]
Mean error from LASSO: [1.]
X \text{ subset} = 7 , i = 3 , j = 10
Mean error from standard least squares:
                                          [1.96242689]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 4, j =
Mean error from standard least squares:
                                          [2.65824227]
Mean error from LASSO: [1.]
X subset = 7 , i = 4 , j =
Mean error from standard least squares:
                                          [2.58988783]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 4, j = 2
Mean error from standard least squares:
                                          [2.55522947]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 4, j = 3
Mean error from standard least squares:
                                          [2.53696362]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 4, j = 5
Mean error from standard least squares: [2.71716212]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 4, j = 6
Mean error from standard least squares: [2.49509499]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 4, j = 7
Mean error from standard least squares: [2.54413785]
Mean error from LASSO: [1.]
X subset = 7 , i = 4 , j =
Mean error from standard least squares:
                                          [2.54155663]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 4, j =
Mean error from standard least squares:
                                          [2.55067567]
Mean error from LASSO: [1.]
X \text{ subset} = 7 , i = 4 , j = 10
Mean error from standard least squares: [2.55430771]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 5, j = 0
Mean error from standard least squares: [1.52571355]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 5, j = 1
Mean error from standard least squares:
                                          [1.49704487]
Mean error from LASSO: [0.94939947]
X \text{ subset} = 7, i = 5, j = 2
Mean error from standard least squares:
                                          [1.55084623]
Mean error from LASSO: [0.96777829]
X \text{ subset} = 7, i = 5, j = 3
Mean error from standard least squares:
                                          [1.53598875]
Mean error from LASSO: [0.96681402]
X \text{ subset} = 7, i = 5, j = 4
Mean error from standard least squares:
                                          [1.46355108]
Mean error from LASSO: [0.90222568]
X \text{ subset} = 7, i = 5, j = 6
Mean error from standard least squares:
                                          [1.51495557]
Mean error from LASSO: [0.951287]
X \text{ subset} = 7, i = 5, j = 7
Mean error from standard least squares:
                                          [1.50801295]
Mean error from LASSO: [0.95415916]
X \text{ subset} = 7, i = 5, j = 8
Mean error from standard least squares:
                                          [1.5494379]
Mean error from LASSO: [0.97519753]
X \text{ subset} = 7, i = 5, j = 9
Mean error from standard least squares:
                                          [1.55402318]
Mean error from LASSO: [0.99166338]
X \text{ subset} = 7 , i = 5 , j = 10
Mean error from standard least squares:
                                          [1.54644111]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 6, j = 0
Mean error from standard least squares: [1.48004039]
Mean error from LASSO: [1.]
X subset = 7 , i = 6 , j = 1
Mean error from standard least squares:
                                          [1.46195493]
Mean error from LASSO: [0.91378238]
X \text{ subset} = 7, i = 6, j = 2
Mean error from standard least squares:
                                          [1.50174249]
Mean error from LASSO: [0.93552808]
X subset = 7 , i = 6 , j = 3
Mean error from standard least squares:
                                          [1.51126612]
Mean error from LASSO: [0.941547]
X \text{ subset} = 7, i = 6, j = 4
Mean error from standard least squares:
                                          [1.42480607]
Mean error from LASSO: [0.87372283]
X subset = 7 , i = 6 , j = 5
Mean error from standard least squares: [1.42299904]
```

```
Mean error from LASSO: [0.88200449]
X subset = 7 , i = 6 , j = 7
Mean error from standard least squares:
                                         [1.51797902]
Mean error from LASSO: [0.95166751]
X \text{ subset} = 7, i = 6, j = 8
Mean error from standard least squares:
                                          [1.48898639]
Mean error from LASSO: [0.92907036]
X \text{ subset} = 7, i = 6, j = 9
Mean error from standard least squares:
                                          [1.51742393]
Mean error from LASSO: [0.9518975]
X \text{ subset} = 7, i = 6, j = 10
Mean error from standard least squares:
                                          [1.53990268]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 7, j = 0
Mean error from standard least squares:
                                          [1.71476752]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 7, j = 1
Mean error from standard least squares:
                                          [1.65404935]
Mean error from LASSO: [1.]
X subset = 7 , i = 7 , j =
Mean error from standard least squares:
                                         [1.73170766]
Mean error from LASSO: [1.]
X subset = 7 , i = 7 , j =
Mean error from standard least squares:
                                         [1.72367056]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 7, j = 4
Mean error from standard least squares:
                                          [1.62094545]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 7, j = 5
Mean error from standard least squares:
                                          [1.63037738]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 7, j = 6
Mean error from standard least squares: [1.67407624]
Mean error from LASSO: [1.]
X subset = 7 , i = 7 , j = 8
Mean error from standard least squares: [1.72727273]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 7, j = 9
Mean error from standard least squares: [1.7325471]
Mean error from LASSO: [1.]
X subset = 7 , i = 7 , j =
                             10
Mean error from standard least squares:
                                         [1.72609506]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 8, j =
Mean error from standard least squares:
                                         [1.83342701]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 8, j = 1
Mean error from standard least squares: [1.81785249]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 8, j = 2
Mean error from standard least squares: [1.85325668]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 8, j = 3
Mean error from standard least squares:
                                          [1.83817271]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 8, j = 4
Mean error from standard least squares:
                                          [1.76332684]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 8, j = 5
Mean error from standard least squares:
                                          [1.77305959]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 8, j = 6
Mean error from standard least squares:
                                          [1.79837083]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 8, j = 7
Mean error from standard least squares:
                                          [1.85188582]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 8, j =
Mean error from standard least squares:
                                          [1.86738537]
Mean error from LASSO: [1.]
X \text{ subset} = 7 , i = 8 , j = 10
Mean error from standard least squares:
                                          [1.88726565]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 9, j = 0
Mean error from standard least squares:
                                          [2.11973795]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 9, j = 1
Mean error from standard least squares:
                                          [2.1337278]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 9, j = 2
Mean error from standard least squares: [2.18125726]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 9, j = 3
Mean error from standard least squares: [2.16653577]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 9, j = 4
Mean error from standard least squares: [2.08332837]
Mean error from LASSO: [1.]
X subset = 7 , i = 9 , j =
Mean error from standard least squares:
                                          [2.07336256]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 9, j =
Mean error from standard least squares:
                                          [2.11136246]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 9, j = 7
Mean error from standard least squares: [2.17053405]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 7 , i = 9 , j = 8
Mean error from standard least squares: [2.17437705]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 9, j = 10
Mean error from standard least squares:
                                          [2.22896893]
Mean error from LASSO: [1.]
X subset = 7 , i = 10 , j = 0
Mean error from standard least squares:
                                          [2.23632395]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 10, j = 1
Mean error from standard least squares:
                                          [2.21544938]
Mean error from LASSO:
                        [1.]
X \text{ subset} = 7, i = 10, j = 2
Mean error from standard least squares:
                                          [2.21128012]
Mean error from LASSO: [1.]
X subset = 7 , i = 10 , j = 3
Mean error from standard least squares:
                                          [2.01223877]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 10, j = 4
Mean error from standard least squares:
                                          [2.15263387]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 10, j = 5
Mean error from standard least squares:
                                          [2.12716268]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 10, j = 6
Mean error from standard least squares:
                                          [2.0104638]
Mean error from LASSO: [1.]
X subset = 7 , i = 10 , j = 7
Mean error from standard least squares:
                                          [2.23016546]
Mean error from LASSO: [1.]
X \text{ subset} = 7 , i = 10 , j = 8
Mean error from standard least squares: [2.23940566]
Mean error from LASSO: [1.]
X \text{ subset} = 7, i = 10, j = 9
Mean error from standard least squares: [2.23793074]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 0 , j = 1
Mean error from standard least squares: [1.8005904]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 0, j =
Mean error from standard least squares:
                                          [1.8506075]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 0 , j =
Mean error from standard least squares:
                                          [1.89361707]
Mean error from LASSO: [1.]
X \text{ subset} = 8 \text{ , i} = 0 \text{ , j} = 4
Mean error from standard least squares: [1.82801408]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 0 , j = 5
Mean error from standard least squares: [1.84240767]
Mean error from LASSO: [1.]
X subset = 8, i = 0, j = 6
Mean error from standard least squares:
                                          [1.75959688]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 0, j = 7
Mean error from standard least squares:
                                          [1.7564545]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 0, j = 8
Mean error from standard least squares:
                                          [1.85936321]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 0 , j = 9
Mean error from standard least squares:
                                          [1.82680648]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 0 , j = 10
Mean error from standard least squares:
                                          [1.82938099]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 1, j =
Mean error from standard least squares:
                                          [1.64596414]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 1, j =
Mean error from standard least squares:
                                          [1.63677878]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 1, j = 3
Mean error from standard least squares:
                                          [1.69045548]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 1 , j = 4
Mean error from standard least squares:
                                          [1.55980728]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 1 , j = 5
Mean error from standard least squares: [1.58762911]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 1 , j = 6
Mean error from standard least squares: [1.56981925]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 1 , j = 7
Mean error from standard least squares: [1.66830227]
Mean error from LASSO: [1.]
X subset = 8 , i = 1 , j =
Mean error from standard least squares:
                                          [1.72055944]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 1, j =
Mean error from standard least squares:
                                          [1.58716323]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 1 , j = 10
Mean error from standard least squares: [1.59858258]
```

```
Mean error from LASSO: [1.]
X subset = 8 , i = 2 , j = 0
Mean error from standard least squares: [3.4125428]
Mean error from LASSO: [1.]
X subset = 8 , i = 2 , j = 1
Mean error from standard least squares:
                                          [3.33137438]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 2 , j = 3
Mean error from standard least squares:
                                          [3.32347114]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 2, j = 4
Mean error from standard least squares:
                                          [3.33298027]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 2, j = 5
Mean error from standard least squares:
                                          [3.44618627]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 2 , j = 6
Mean error from standard least squares:
                                          [3.11335059]
Mean error from LASSO: [1.]
X subset = 8 , i = 2 , j =
Mean error from standard least squares:
                                          [3.19601067]
Mean error from LASSO: [1.]
X subset = 8 , i = 2 , j =
Mean error from standard least squares:
                                          [3.32773341]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 2, j = 9
Mean error from standard least squares:
                                          [3.19633385]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 2 , j = 10
Mean error from standard least squares:
                                          [3.37699066]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 3 , j = 0
Mean error from standard least squares:
                                          [2.09436902]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 3 , j = 1
Mean error from standard least squares:
                                          [2.03767074]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 3 , j = 2
Mean error from standard least squares: [2.05208774]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 3, j =
Mean error from standard least squares:
                                          [2.00672179]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 3, j =
Mean error from standard least squares:
                                          [2.04962631]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 3 , j = 6
Mean error from standard least squares: [1.95810831]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 3 , j = 7
Mean error from standard least squares: [1.97765996]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 3 , j = 8
Mean error from standard least squares:
                                           [2.04112016]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 3 , j = 9
Mean error from standard least squares:
                                          [2.04141432]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 3 , j = 10
Mean error from standard least squares:
                                           [2.03565056]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 4 , j = 0
Mean error from standard least squares:
                                           [2.32317585]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 4 , j = 1
Mean error from standard least squares:
                                           [3.07862728]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 4, j =
Mean error from standard least squares:
                                           [3.1241096]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 4, j =
Mean error from standard least squares:
                                           [2.66761859]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 4, j = 5
Mean error from standard least squares:
                                           [2.57537085]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 4 , j = 6
Mean error from standard least squares:
                                           [2.44770902]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 4 , j = 7
Mean error from standard least squares: [2.79960314]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 4, j = 8
Mean error from standard least squares: [3.11548309]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 4 , j = 9
Mean error from standard least squares: [2.63708268]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 4, j =
Mean error from standard least squares:
                                           [2.57418636]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 5 , j =
Mean error from standard least squares:
                                           [1.6413981]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 5 , j = 1
Mean error from standard least squares: [1.57407446]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 5 , j = 2
Mean error from standard least squares: [1.61479077]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 5, j = 3
Mean error from standard least squares:
                                           [1.66278466]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 5 , j = 4
Mean error from standard least squares:
                                          [1.60047966]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 5, j = 6
Mean error from standard least squares:
                                           [1.54934357]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 5, j = 7
Mean error from standard least squares:
                                           [1.55596916]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 5 , j = 8
Mean error from standard least squares:
                                           [1.60092132]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 5, j =
Mean error from standard least squares:
                                           [1.56766329]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 5, j =
                              10
Mean error from standard least squares:
                                           [1.58683313]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 6, j = 0
Mean error from standard least squares:
                                           [1.61005824]
Mean error from LASSO: [1.16383776]
X \text{ subset} = 8 , i = 6 , j = 1
Mean error from standard least squares:
                                           [1.53895681]
Mean error from LASSO: [1.08707355]
X \text{ subset} = 8 , i = 6 , j = 2
Mean error from standard least squares:
                                           [1.57549944]
Mean error from LASSO: [1.13061028]
X \text{ subset} = 8 , i = 6 , j = 3
Mean error from standard least squares:
                                          [1.61431675]
Mean error from LASSO: [1.17332562]
X \text{ subset} = 8 , i = 6 , j = 4
Mean error from standard least squares:
                                          [1.53679191]
Mean error from LASSO: [1.0955972]
X \text{ subset} = 8 , i = 6 , j = 5
Mean error from standard least squares:
                                           [1.58181055]
Mean error from LASSO: [1.14132791]
X \text{ subset} = 8, i = 6, j = 7
Mean error from standard least squares:
                                           [1.49694436]
Mean error from LASSO: [1.05611065]
X \text{ subset} = 8 , i = 6 , j = 8
Mean error from standard least squares: [1.56944332]
```

```
Mean error from LASSO: [1.13768128]
X \text{ subset} = 8 , i = 6 , j = 9
Mean error from standard least squares:
                                          [1.55681418]
Mean error from LASSO: [1.12806049]
X \text{ subset} = 8, i = 6, j = 10
Mean error from standard least squares:
                                          [1.57551146]
Mean error from LASSO: [1.1478416]
X \text{ subset} = 8 , i = 7 , j = 0
Mean error from standard least squares:
                                          [1.84836999]
Mean error from LASSO:
                        [1.]
X \text{ subset} = 8, i = 7, j = 1
Mean error from standard least squares:
                                          [1.78479628]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 7 , j = 2
Mean error from standard least squares:
                                          [1.78645874]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 7 , j = 3
Mean error from standard least squares:
                                          [1.83481582]
Mean error from LASSO: [1.]
X subset = 8 , i = 7 , j = 4
Mean error from standard least squares:
                                          [1.72809468]
Mean error from LASSO: [1.20701465]
X \text{ subset} = 8, i = 7, j = 5
Mean error from standard least squares:
                                          [1.79498325]
Mean error from LASSO: [1.29735879]
X \text{ subset} = 8, i = 7, j = 6
Mean error from standard least squares:
                                          [1.68056581]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 7 , j = 8
Mean error from standard least squares:
                                          [1.7661832]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 7 , j = 9
Mean error from standard least squares: [1.7655791]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 7 , j = 10
Mean error from standard least squares:
                                          [1.76721495]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 8 , j = 0
Mean error from standard least squares:
                                          [1.99613539]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 8 , j =
Mean error from standard least squares:
                                          [1.93608145]
Mean error from LASSO: [1.]
X subset = 8 , i = 8 , j =
Mean error from standard least squares:
                                          [1.97582714]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 8 , j = 3
Mean error from standard least squares: [1.99419322]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 8 , j = 4
Mean error from standard least squares: [1.89279602]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 8 , j = 5
Mean error from standard least squares:
                                           [1.93526946]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 8 , j = 6
Mean error from standard least squares:
                                           [1.84771926]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 8, j = 7
Mean error from standard least squares:
                                           [1.89626661]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 8, j = 9
Mean error from standard least squares:
                                           [1.93455331]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 8 , j = 10
Mean error from standard least squares:
                                           [1.94883756]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 9, j =
Mean error from standard least squares:
                                           [2.31135124]
Mean error from LASSO: [1.]
X subset = 8 , i = 9 , j =
Mean error from standard least squares:
                                           [2.27139284]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 9, j = 2
Mean error from standard least squares:
                                           [2.2558996]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 9 , j = 3
Mean error from standard least squares:
                                           [2.28630651]
Mean error from LASSO: [1.]
X \text{ subset} = 8 \text{ , i} = 9 \text{ , j} = 4
Mean error from standard least squares: [2.23506013]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 9 , j = 5
Mean error from standard least squares: [2.25554753]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 9 , j = 6
Mean error from standard least squares: [2.18179473]
Mean error from LASSO: [1.]
X subset = 8 , i = 9 , j =
Mean error from standard least squares:
                                           [2.1658104]
Mean error from LASSO: [1.]
X \text{ subset} = 8, i = 9, j =
Mean error from standard least squares:
                                          [2.28360857]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 9 , j = 10
Mean error from standard least squares: [2.24182072]
```

```
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 10 , j = 0
Mean error from standard least squares: [2.36232348]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 10 , j = 1
Mean error from standard least squares:
                                          [2.29518749]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 10 , j = 2
Mean error from standard least squares:
                                          [2.35673049]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 10 , j = 3
Mean error from standard least squares:
                                          [2.36135004]
Mean error from LASSO:
                        [1.]
X \text{ subset} = 8 , i = 10 , j = 4
Mean error from standard least squares:
                                          [2.2960748]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 10 , j = 5
Mean error from standard least squares:
                                          [2.34616264]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 10 , j = 6
Mean error from standard least squares:
                                          [2.16001953]
Mean error from LASSO: [1.]
X subset = 8 , i = 10 , j = 7
Mean error from standard least squares:
                                          [2.25163794]
Mean error from LASSO: [1.]
X \text{ subset} = 8 , i = 10 , j = 8
Mean error from standard least squares:
                                          [2.30710273]
Mean error from LASSO: [1.]
X subset = 8 , i = 10 , j = 9
Mean error from standard least squares:
                                          [2.41609081]
Mean error from LASSO: [1.]
X \text{ subset} = 9 , i = 0 , j = 1
Mean error from standard least squares:
                                          [1.77716287]
Mean error from LASSO: [0.77260473]
X subset = 9 , i = 0 , j = 2
Mean error from standard least squares:
                                          [1.7882774]
Mean error from LASSO: [0.74510238]
X \text{ subset} = 9, i = 0, j = 3
Mean error from standard least squares:
                                          [1.81843917]
Mean error from LASSO: [0.7558343]
X subset = 9 , i = 0 , j = 4
Mean error from standard least squares:
                                          [1.77382546]
Mean error from LASSO: [0.86070469]
X \text{ subset} = 9, i = 0, j = 5
Mean error from standard least squares:
                                          [1.72021281]
Mean error from LASSO: [0.82775776]
X \text{ subset} = 9 , i = 0 , j = 6
Mean error from standard least squares: [1.77092796]
```

```
Mean error from LASSO: [0.78646749]
X \text{ subset} = 9, i = 0, j = 7
Mean error from standard least squares:
                                           [1.80658835]
Mean error from LASSO: [0.74517313]
X \text{ subset} = 9, i = 0, j = 8
Mean error from standard least squares:
                                           [1.7970367]
Mean error from LASSO: [0.73488765]
X \text{ subset} = 9, i = 0, j = 9
Mean error from standard least squares:
                                           [1.71847716]
Mean error from LASSO: [0.74064583]
X \text{ subset} = 9, i = 0, j = 10
Mean error from standard least squares:
                                           [1.76804941]
Mean error from LASSO: [0.71189012]
X \text{ subset} = 9 , i = 1 , j = 0
Mean error from standard least squares:
                                           [1.58295739]
Mean error from LASSO: [0.8351445]
X \text{ subset} = 9, i = 1, j = 2
Mean error from standard least squares:
                                           [1.64528579]
Mean error from LASSO: [0.84463332]
X \text{ subset} = 9 , i = 1 , j = 3
Mean error from standard least squares:
                                           [1.65077303]
Mean error from LASSO: [0.85249442]
X \text{ subset} = 9, i = 1, j = 4
Mean error from standard least squares:
                                           [1.43009728]
Mean error from LASSO: [0.92303385]
X \text{ subset} = 9, i = 1, j = 5
Mean error from standard least squares:
                                           [1.52502808]
Mean error from LASSO: [0.90260588]
X subset = 9 , i = 1 , j = 6
Mean error from standard least squares:
                                           [1.58983183]
Mean error from LASSO: [0.87337873]
X \text{ subset} = 9, i = 1, j = 7
Mean error from standard least squares:
                                           [1.61972383]
Mean error from LASSO: [0.8420068]
X \text{ subset} = 9 , i = 1 , j = 8
Mean error from standard least squares:
                                           [1.74155333]
Mean error from LASSO: [0.84227898]
X \text{ subset} = 9 , i = 1 , j = 9
Mean error from standard least squares:
                                           [1.58658717]
Mean error from LASSO: [0.83930395]
X \text{ subset} = 9 , i = 1 , j = 10
Mean error from standard least squares:
                                           [1.52308643]
Mean error from LASSO: [0.80597071]
X \text{ subset} = 9, i = 2, j = 0
Mean error from standard least squares:
                                           [3.20007007]
Mean error from LASSO: [0.77433511]
X \text{ subset} = 9 \text{ , i} = 2 \text{ , j} = 1
Mean error from standard least squares: [3.20039291]
```

```
Mean error from LASSO: [0.78737321]
X \text{ subset} = 9, i = 2, j = 3
Mean error from standard least squares:
                                           [3.24173951]
Mean error from LASSO: [0.77819439]
X \text{ subset} = 9, i = 2, j = 4
Mean error from standard least squares:
                                           [3.15087744]
Mean error from LASSO: [0.84610714]
X \text{ subset} = 9 , i = 2 , j = 5
Mean error from standard least squares:
                                           [3.17588839]
Mean error from LASSO: [0.82622275]
X \text{ subset} = 9, i = 2, j = 6
Mean error from standard least squares:
                                           [3.16192557]
Mean error from LASSO: [0.79601704]
X \text{ subset} = 9, i = 2, j = 7
Mean error from standard least squares:
                                           [3.29875485]
Mean error from LASSO: [0.77858516]
X \text{ subset} = 9 , i = 2 , j = 8
Mean error from standard least squares:
                                           [3.20255161]
Mean error from LASSO: [0.77904033]
X subset = 9 , i = 2 , j = 9
Mean error from standard least squares:
                                           [3.0264063]
Mean error from LASSO: [0.77472231]
X \text{ subset} = 9 , i = 2 , j = 10
Mean error from standard least squares:
                                           [3.2026045]
Mean error from LASSO: [0.78099512]
X \text{ subset} = 9, i = 3, j = 0
Mean error from standard least squares:
                                           [1.95630339]
Mean error from LASSO: [0.74830985]
X \text{ subset} = 9 , i = 3 , j = 1
Mean error from standard least squares:
                                           [1.97839773]
Mean error from LASSO: [0.78293617]
X \text{ subset} = 9, i = 3, j = 2
Mean error from standard least squares:
                                           [1.98593092]
Mean error from LASSO: [0.75213901]
X \text{ subset} = 9 , i = 3 , j = 4
Mean error from standard least squares:
                                           [1.97408442]
Mean error from LASSO: [0.87794517]
X \text{ subset} = 9 , i = 3 , j = 5
Mean error from standard least squares:
                                           [1.92183514]
Mean error from LASSO: [0.84092259]
X \text{ subset} = 9 , i = 3 , j = 6
Mean error from standard least squares:
                                           [1.95493873]
Mean error from LASSO: [0.79779896]
X \text{ subset} = 9, i = 3, j = 7
Mean error from standard least squares:
                                           [1.99906635]
Mean error from LASSO: [0.75166177]
X \text{ subset} = 9 , i = 3 , j = 8
Mean error from standard least squares: [1.96462792]
```

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Mean error from LASSO: [0.73969856]
X \text{ subset} = 9 , i = 3 , j = 9
Mean error from standard least squares:
                                           [1.90113789]
Mean error from LASSO: [0.74124717]
X \text{ subset} = 9 , i = 3 , j = 10
Mean error from standard least squares:
                                           [1.90917423]
Mean error from LASSO: [0.70944953]
X \text{ subset} = 9 , i = 4 , j = 0
Mean error from standard least squares:
                                           [2.65310305]
Mean error from LASSO: [0.91770662]
X \text{ subset} = 9, i = 4, j = 1
Mean error from standard least squares:
                                           [2.7950909]
Mean error from LASSO: [0.94734909]
X \text{ subset} = 9 , i = 4 , j = 2
Mean error from standard least squares:
                                           [2.55955709]
Mean error from LASSO: [0.91700048]
X \text{ subset} = 9 , i = 4 , j = 3
Mean error from standard least squares:
                                           [2.83211361]
Mean error from LASSO: [0.94100212]
X \text{ subset} = 9, i = 4, j = 5
Mean error from standard least squares:
                                           [2.47532842]
Mean error from LASSO: [0.97278062]
X \text{ subset} = 9, i = 4, j = 6
Mean error from standard least squares:
                                           [2.65164827]
Mean error from LASSO: [0.95092433]
X \text{ subset} = 9, i = 4, j = 7
Mean error from standard least squares:
                                           [2.73904484]
Mean error from LASSO: [0.9275749]
X \text{ subset} = 9 \text{ , i} = 4 \text{ , j} = 8
Mean error from standard least squares:
                                           [3.04089945]
Mean error from LASSO: [0.93539938]
X \text{ subset} = 9, i = 4, j = 9
Mean error from standard least squares:
                                           [2.25618605]
Mean error from LASSO: [0.89780728]
X \text{ subset} = 9 , i = 4 , j = 10
Mean error from standard least squares:
                                           [2.43585266]
Mean error from LASSO: [0.88177667]
X \text{ subset} = 9, i = 5, j = 0
Mean error from standard least squares:
                                           [1.56090264]
Mean error from LASSO: [0.84851613]
X \text{ subset} = 9 , i = 5 , j = 1
Mean error from standard least squares:
                                           [1.54827646]
Mean error from LASSO: [0.8795365]
X \text{ subset} = 9, i = 5, j = 2
Mean error from standard least squares:
                                           [1.55584331]
Mean error from LASSO: [0.8541848]
X \text{ subset} = 9 , i = 5 , j = 3
Mean error from standard least squares: [1.57718227]
```

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Mean error from LASSO: [0.86600914]
X \text{ subset} = 9, i = 5, j = 4
Mean error from standard least squares:
                                           [1.53098786]
Mean error from LASSO: [0.96062855]
X \text{ subset} = 9, i = 5, j = 6
Mean error from standard least squares:
                                           [1.54614584]
Mean error from LASSO: [0.89229006]
X \text{ subset} = 9, i = 5, j = 7
Mean error from standard least squares:
                                           [1.58149506]
Mean error from LASSO: [0.85230981]
X \text{ subset} = 9, i = 5, j = 8
Mean error from standard least squares:
                                           [1.53685635]
Mean error from LASSO: [0.84007209]
X \text{ subset} = 9, i = 5, j = 9
Mean error from standard least squares:
                                           [1.4643557]
Mean error from LASSO: [0.83857863]
X \text{ subset} = 9 , i = 5 , j = 10
Mean error from standard least squares:
                                           [1.5148156]
Mean error from LASSO: [0.81033183]
X \text{ subset} = 9, i = 6, j = 0
Mean error from standard least squares:
                                           [1.52047749]
Mean error from LASSO: [0.80965902]
X \text{ subset} = 9, i = 6, j = 1
Mean error from standard least squares:
                                           [1.51298036]
Mean error from LASSO: [0.84059371]
X \text{ subset} = 9, i = 6, j = 2
Mean error from standard least squares:
                                           [1.52701176]
Mean error from LASSO: [0.81542656]
X \text{ subset} = 9 , i = 6 , j = 3
Mean error from standard least squares:
                                           [1.54708169]
Mean error from LASSO: [0.82584281]
X \text{ subset} = 9, i = 6, j = 4
Mean error from standard least squares:
                                           [1.50215377]
Mean error from LASSO: [0.92084731]
X \text{ subset} = 9 , i = 6 , j = 5
Mean error from standard least squares:
                                           [1.46762354]
Mean error from LASSO: [0.88933363]
X \text{ subset} = 9, i = 6, j = 7
Mean error from standard least squares:
                                          [1.5282457]
Mean error from LASSO: [0.8149944]
X \text{ subset} = 9 , i = 6 , j = 8
Mean error from standard least squares:
                                           [1.49625942]
Mean error from LASSO: [0.80259266]
X \text{ subset} = 9, i = 6, j = 9
Mean error from standard least squares:
                                          [1.4759204]
Mean error from LASSO: [0.8071167]
X \text{ subset} = 9 , i = 6 , j = 10
Mean error from standard least squares: [1.51772563]
```

```
Mean error from LASSO: [0.77351185]
X \text{ subset} = 9 , i = 7 , j = 0
Mean error from standard least squares:
                                          [1.75233767]
Mean error from LASSO: [0.77141717]
X \text{ subset} = 9, i = 7, j = 1
Mean error from standard least squares:
                                          [1.75046759]
Mean error from LASSO: [0.80139389]
X \text{ subset} = 9 , i = 7 , j = 2
Mean error from standard least squares:
                                          [1.7236185]
Mean error from LASSO: [0.77243892]
X \text{ subset} = 9, i = 7, j = 3
Mean error from standard least squares:
                                          [1.77784948]
Mean error from LASSO: [0.78514764]
X \text{ subset} = 9, i = 7, j = 4
Mean error from standard least squares:
                                          [1.71531265]
Mean error from LASSO: [0.87703341]
X \text{ subset} = 9 , i = 7 , j = 5
Mean error from standard least squares:
                                          [1.68056521]
Mean error from LASSO: [0.84793134]
X subset = 9 , i = 7 , j = 6
Mean error from standard least squares:
                                          [1.69857468]
Mean error from LASSO: [0.81367997]
X \text{ subset} = 9 , i = 7 , j = 8
Mean error from standard least squares:
                                          [1.71060925]
Mean error from LASSO: [0.76670665]
X \text{ subset} = 9, i = 7, j = 9
Mean error from standard least squares:
                                          [1.67762256]
Mean error from LASSO: [0.77221884]
X subset = 9 , i = 7 , j = 10
Mean error from standard least squares:
                                          [1.68475295]
Mean error from LASSO: [0.73688237]
X \text{ subset} = 9 , i = 8 , j = 0
Mean error from standard least squares:
                                          [1.87574925]
Mean error from LASSO: [0.73204167]
X \text{ subset} = 9 , i = 8 , j = 1
Mean error from standard least squares:
                                          [1.88732855]
Mean error from LASSO: [0.76091652]
X \text{ subset} = 9, i = 8, j = 2
Mean error from standard least squares:
                                          [1.91175833]
Mean error from LASSO: [0.73663519]
X \text{ subset} = 9 , i = 8 , j = 3
Mean error from standard least squares:
                                          [1.91058768]
Mean error from LASSO: [0.74786264]
X \text{ subset} = 9, i = 8, j = 4
Mean error from standard least squares:
                                          [1.85892433]
Mean error from LASSO: [0.84408574]
X \text{ subset} = 9 , i = 8 , j = 5
Mean error from standard least squares: [1.84126648]
```

```
Mean error from LASSO: [0.81325574]
X \text{ subset} = 9 , i = 8 , j = 6
Mean error from standard least squares:
                                          [1.88311909]
Mean error from LASSO: [0.77575011]
X \text{ subset} = 9, i = 8, j = 7
Mean error from standard least squares:
                                           [1.93388074]
Mean error from LASSO: [0.73509167]
X \text{ subset} = 9 , i = 8 , j = 9
Mean error from standard least squares:
                                           [1.81949393]
Mean error from LASSO: [0.73316938]
X \text{ subset} = 9 , i = 8 , j = 10
Mean error from standard least squares:
                                           [1.87437791]
Mean error from LASSO: [0.70637231]
X \text{ subset} = 9, i = 9, j = 0
Mean error from standard least squares:
                                           [2.15600089]
Mean error from LASSO: [0.72907825]
X \text{ subset} = 9 , i = 9 , j = 1
Mean error from standard least squares:
                                           [2.18564024]
Mean error from LASSO: [0.75824047]
X \text{ subset} = 9, i = 9, j = 2
Mean error from standard least squares:
                                           [2.20739119]
Mean error from LASSO: [0.73316049]
X \text{ subset} = 9 , i = 9 , j = 3
Mean error from standard least squares:
                                           [2.24938396]
Mean error from LASSO: [0.7443343]
X \text{ subset} = 9, i = 9, j = 4
Mean error from standard least squares:
                                           [2.21945127]
Mean error from LASSO: [0.83962429]
X \text{ subset} = 9 , i = 9 , j = 5
Mean error from standard least squares:
                                           [2.11214098]
Mean error from LASSO: [0.80920897]
X \text{ subset} = 9 , i = 9 , j = 6
Mean error from standard least squares:
                                           [2.17390998]
Mean error from LASSO: [0.77322644]
X subset = 9 , i = 9 , j = 7
Mean error from standard least squares:
                                           [2.23526313]
Mean error from LASSO: [0.73748544]
X \text{ subset} = 9, i = 9, j = 8
Mean error from standard least squares:
                                          [2.20955438]
Mean error from LASSO: [0.73132018]
X \text{ subset} = 9 , i = 9 , j = 10
Mean error from standard least squares:
                                           [2.1216735]
Mean error from LASSO: [0.70790653]
X \text{ subset} = 9, i = 10, j = 0
Mean error from standard least squares:
                                           [2.2034069]
Mean error from LASSO: [0.69796909]
X \text{ subset} = 9 , i = 10 , j = 1
Mean error from standard least squares: [2.29075428]
```

```
Mean error from LASSO: [0.7340845]
X \text{ subset} = 9 , i = 10 , j = 2
Mean error from standard least squares:
                                          [2.34260086]
Mean error from LASSO: [0.71468288]
X \text{ subset} = 9, i = 10, j = 3
Mean error from standard least squares:
                                          [2.34547065]
Mean error from LASSO: [0.72290471]
X \text{ subset} = 9 , i = 10 , j = 4
Mean error from standard least squares:
                                          [2.30092317]
Mean error from LASSO: [0.806607]
X \text{ subset} = 9, i = 10, j = 5
Mean error from standard least squares:
                                          [2.17733401]
Mean error from LASSO: [0.77729153]
X \text{ subset} = 9 , i = 10 , j = 6
Mean error from standard least squares:
                                          [2.29322685]
Mean error from LASSO: [0.75089468]
X \text{ subset} = 9 , i = 10 , j = 7
Mean error from standard least squares:
                                          [2.33510281]
Mean error from LASSO: [0.71329677]
X \text{ subset} = 9 , i = 10 , j = 8
Mean error from standard least squares:
                                          [2.31956912]
Mean error from LASSO: [0.71284636]
X \text{ subset} = 9 , i = 10 , j = 9
Mean error from standard least squares:
                                          [2.17465543]
Mean error from LASSO: [0.7147984]
X \text{ subset} = 10 , i = 0 , j = 1
Mean error from standard least squares:
                                          [1.73999038]
Mean error from LASSO: [0.65493806]
X subset = 10 , i = 0 , j = 2
Mean error from standard least squares:
                                          [1.77405747]
Mean error from LASSO: [0.66673996]
X subset = 10 , i = 0 , j = 3
Mean error from standard least squares:
                                          [1.82682914]
Mean error from LASSO: [0.68429628]
X subset = 10 , i = 0 , j = 4
Mean error from standard least squares: [1.73943148]
Mean error from LASSO: [0.6327809]
X \text{ subset} = 10 , i = 0 , j = 5
Mean error from standard least squares:
                                          [1.72173834]
Mean error from LASSO: [0.64364302]
X subset = 10 , i = 0 , j = 6
Mean error from standard least squares:
                                          [1.74327001]
Mean error from LASSO: [0.6757167]
X \text{ subset} = 10 , i = 0 , j = 7
Mean error from standard least squares:
                                          [1.78016153]
Mean error from LASSO: [0.68507145]
X \text{ subset} = 10 , i = 0 , j = 8
Mean error from standard least squares: [1.76396552]
```

```
Mean error from LASSO: [0.70114328]
X \text{ subset} = 10 , i = 0 , j = 9
Mean error from standard least squares:
                                          [1.71559225]
Mean error from LASSO: [0.71204611]
X \text{ subset} = 10 , i = 0 , j = 10
Mean error from standard least squares:
                                          [1.78248846]
Mean error from LASSO: [0.74142707]
X \text{ subset} = 10 , i = 1 , j = 0
Mean error from standard least squares:
                                          [1.55681035]
Mean error from LASSO: [0.64070683]
X subset = 10 , i = 1 , j = 2
Mean error from standard least squares:
                                          [1.60657318]
Mean error from LASSO: [0.65618038]
X \text{ subset} = 10 , i = 1 , j = 3
Mean error from standard least squares:
                                           [1.60375499]
Mean error from LASSO: [0.65720557]
X \text{ subset} = 10 , i = 1 , j = 4
Mean error from standard least squares:
                                          [1.46601086]
Mean error from LASSO: [0.62149799]
X \text{ subset} = 10 , i = 1 , j = 5
Mean error from standard least squares:
                                          [1.60572846]
Mean error from LASSO: [0.62463451]
X \text{ subset} = 10 , i = 1 , j = 6
Mean error from standard least squares:
                                          [1.47976596]
Mean error from LASSO: [0.60449172]
X \text{ subset} = 10 , i = 1 , j = 7
Mean error from standard least squares:
                                          [1.55524379]
Mean error from LASSO: [0.63888761]
X \text{ subset} = 10 , i = 1 , j = 8
Mean error from standard least squares:
                                          [1.6790282]
Mean error from LASSO: [0.68681767]
X \text{ subset} = 10 , i = 1 , j = 9
Mean error from standard least squares:
                                          [1.56460901]
Mean error from LASSO: [0.66918653]
X \text{ subset} = 10 , i = 1 , j = 10
Mean error from standard least squares:
                                          [1.55705028]
Mean error from LASSO: [0.68355344]
X subset = 10 , i = 2 , j = 0
Mean error from standard least squares: [3.21593782]
Mean error from LASSO: [1.]
X subset = 10 , i = 2 , j =
Mean error from standard least squares:
                                          [3.19515187]
Mean error from LASSO: [1.]
X \text{ subset} = 10 , i = 2 , j = 3
Mean error from standard least squares:
                                          [3.26501431]
Mean error from LASSO: [1.]
X subset = 10 , i = 2 , j = 4
Mean error from standard least squares: [3.18281333]
```

```
Mean error from LASSO: [1.]
X subset = 10 , i = 2 , j = 5
Mean error from standard least squares: [3.12868618]
Mean error from LASSO: [1.]
X \text{ subset} = 10 , i = 2 , j = 6
Mean error from standard least squares:
                                          [3.11920413]
Mean error from LASSO: [1.]
X subset = 10 , i = 2 , j = 7
Mean error from standard least squares:
                                          [3.30618207]
Mean error from LASSO: [1.]
X subset = 10 , i = 2 , j = 8
Mean error from standard least squares:
                                          [3.187749]
Mean error from LASSO: [1.]
X subset = 10 , i = 2 , j = 9
Mean error from standard least squares:
                                          [3.0723362]
Mean error from LASSO: [1.]
X \text{ subset} = 10 , i = 2 , j = 10
                                          [3.21841144]
Mean error from standard least squares:
Mean error from LASSO: [1.]
X subset = 10 , i = 3 , j = 0
Mean error from standard least squares:
                                          [1.97309551]
Mean error from LASSO: [0.71863601]
X \text{ subset} = 10 , i = 3 , j = 1
Mean error from standard least squares:
                                          [1.95294677]
Mean error from LASSO: [0.69227167]
X \text{ subset} = 10 , i = 3 , j = 2
Mean error from standard least squares:
                                          [1.9913899]
Mean error from LASSO: [0.70203076]
X subset = 10 , i = 3 , j = 4
Mean error from standard least squares:
                                          [1.95311982]
Mean error from LASSO: [0.66269597]
X \text{ subset} = 10 , i = 3 , j = 5
Mean error from standard least squares:
                                          [1.93541202]
Mean error from LASSO: [0.6755762]
X \text{ subset} = 10 , i = 3 , j = 6
Mean error from standard least squares:
                                          [1.92540706]
Mean error from LASSO: [0.68561928]
X subset = 10 , i = 3 , j = 7
Mean error from standard least squares:
                                          [1.99053392]
Mean error from LASSO: [0.72034671]
X \text{ subset} = 10 , i = 3 , j = 8
Mean error from standard least squares:
                                          [1.94171685]
Mean error from LASSO: [0.73189981]
X \text{ subset} = 10 , i = 3 , j = 9
Mean error from standard least squares:
                                          [1.91719423]
Mean error from LASSO: [0.73875095]
X \text{ subset} = 10 , i = 3 , j = 10
Mean error from standard least squares: [1.95093681]
```

```
Mean error from LASSO: [0.76966012]
X subset = 10 , i = 4 , j = 0
Mean error from standard least squares:
                                         [2.76347579]
Mean error from LASSO: [1.]
X \text{ subset} = 10 , i = 4 , j = 1
Mean error from standard least squares:
                                          [2.51882195]
Mean error from LASSO: [1.]
X subset = 10 , i = 4 , j = 2
Mean error from standard least squares:
                                          [2.45630846]
Mean error from LASSO: [1.]
X \text{ subset} = 10 , i = 4 , j = 3
Mean error from standard least squares:
                                          [2.7094478]
Mean error from LASSO: [1.]
X \text{ subset} = 10 , i = 4 , j = 5
Mean error from standard least squares:
                                          [2.42720363]
Mean error from LASSO: [1.]
X \text{ subset} = 10 , i = 4 , j = 6
Mean error from standard least squares:
                                          [2.36943679]
Mean error from LASSO: [1.]
X subset = 10 , i = 4 , j = 7
Mean error from standard least squares:
                                          [2.72039187]
Mean error from LASSO: [1.]
X \text{ subset} = 10 , i = 4 , j = 8
Mean error from standard least squares:
                                          [2.81581093]
Mean error from LASSO: [1.]
X \text{ subset} = 10, i = 4, j = 9
Mean error from standard least squares:
                                          [2.48908016]
Mean error from LASSO: [1.]
X subset = 10 , i = 4 , j = 10
Mean error from standard least squares:
                                          [2.55170698]
Mean error from LASSO: [1.]
X \text{ subset} = 10 , i = 5 , j = 0
Mean error from standard least squares:
                                          [1.56052839]
Mean error from LASSO: [0.6073706]
X \text{ subset} = 10 , i = 5 , j = 1
Mean error from standard least squares:
                                          [1.52125996]
Mean error from LASSO: [0.58856071]
X subset = 10 , i = 5 , j = 2
Mean error from standard least squares:
                                          [1.55613807]
Mean error from LASSO: [0.59327396]
X subset = 10 , i = 5 , j = 3
Mean error from standard least squares:
                                          [1.58172995]
Mean error from LASSO: [0.60296983]
X \text{ subset} = 10 , i = 5 , j = 4
Mean error from standard least squares:
                                          [1.50378812]
Mean error from LASSO: [0.56522029]
X \text{ subset} = 10 , i = 5 , j = 6
Mean error from standard least squares: [1.51105419]
```

```
Mean error from LASSO: [0.58544772]
X subset = 10 , i = 5 , j = 7
Mean error from standard least squares:
                                          [1.55857277]
Mean error from LASSO: [0.59852562]
X \text{ subset} = 10 , i = 5 , j = 8
Mean error from standard least squares:
                                          [1.53062718]
Mean error from LASSO: [0.61669981]
X \text{ subset} = 10 , i = 5 , j = 9
Mean error from standard least squares:
                                          [1.47980938]
Mean error from LASSO: [0.62165141]
X \text{ subset} = 10 , i = 5 , j = 10
Mean error from standard least squares:
                                          [1.55311066]
Mean error from LASSO: [0.65924362]
X subset = 10 , i = 6 , j = 0
Mean error from standard least squares:
                                           [1.52084738]
Mean error from LASSO: [0.59137714]
X \text{ subset} = 10 , i = 6 , j = 1
Mean error from standard least squares:
                                          [1.48682313]
Mean error from LASSO: [0.56109429]
X subset = 10 , i = 6 , j = 2
Mean error from standard least squares:
                                          [1.52544849]
Mean error from LASSO: [0.58026346]
X \text{ subset} = 10 , i = 6 , j = 3
Mean error from standard least squares:
                                          [1.55578432]
Mean error from LASSO: [0.58663513]
X \text{ subset} = 10, i = 6, j = 4
Mean error from standard least squares:
                                          [1.48603856]
Mean error from LASSO: [0.54970257]
X \text{ subset} = 10 , i = 6 , j = 5
Mean error from standard least squares:
                                          [1.47376387]
Mean error from LASSO: [0.55999853]
X \text{ subset} = 10 , i = 6 , j = 7
Mean error from standard least squares:
                                          [1.52367583]
Mean error from LASSO: [0.58713217]
X \text{ subset} = 10 , i = 6 , j = 8
Mean error from standard least squares:
                                          [1.48032946]
Mean error from LASSO: [0.57831339]
X \text{ subset} = 10 , i = 6 , j = 9
Mean error from standard least squares:
                                          [1.4815846]
Mean error from LASSO: [0.60598079]
X \text{ subset} = 10 , i = 6 , j = 10
Mean error from standard least squares:
                                          [1.53568174]
Mean error from LASSO: [0.62883109]
X \text{ subset} = 10 , i = 7 , j = 0
Mean error from standard least squares:
                                          [1.73748174]
Mean error from LASSO: [0.65292734]
X subset = 10 , i = 7 , j = 1
Mean error from standard least squares: [1.68722776]
```

```
Mean error from LASSO: [0.61711259]
X subset = 10 , i = 7 , j = 2
Mean error from standard least squares:
                                          [1.72949028]
Mean error from LASSO: [0.63404318]
X \text{ subset} = 10 , i = 7 , j = 3
Mean error from standard least squares:
                                           [1.7854648]
Mean error from LASSO: [0.64484107]
X subset = 10 , i = 7 , j = 4
Mean error from standard least squares:
                                           [1.69688786]
Mean error from LASSO: [0.59243019]
X \text{ subset} = 10 , i = 7 , j = 5
Mean error from standard least squares:
                                           [1.68673411]
Mean error from LASSO: [0.60671333]
X \text{ subset} = 10 , i = 7 , j = 6
Mean error from standard least squares:
                                           [1.68635037]
Mean error from LASSO: [0.61343953]
X \text{ subset} = 10 , i = 7 , j = 8
Mean error from standard least squares:
                                           [1.67880975]
Mean error from LASSO: [0.63614996]
X subset = 10 , i = 7 , j = 9
Mean error from standard least squares:
                                           [1.70014783]
Mean error from LASSO: [0.67581162]
X \text{ subset} = 10 , i = 7 , j = 10
Mean error from standard least squares:
                                           [1.72603522]
Mean error from LASSO: [0.69080777]
X \text{ subset} = 10 , i = 8 , j = 0
Mean error from standard least squares:
                                           [1.87367114]
Mean error from LASSO: [0.70370976]
X \text{ subset} = 10 , i = 8 , j = 1
Mean error from standard least squares:
                                           [1.8481851]
Mean error from LASSO: [0.66364618]
X \text{ subset} = 10 , i = 8 , j = 2
Mean error from standard least squares:
                                           [1.90025633]
Mean error from LASSO: [0.70148248]
X \text{ subset} = 10 , i = 8 , j = 3
Mean error from standard least squares:
                                          [1.91132745]
Mean error from LASSO: [0.6843338]
X \text{ subset} = 10 , i = 8 , j = 4
Mean error from standard least squares:
                                          [1.84693588]
Mean error from LASSO: [0.65743346]
X \text{ subset} = 10 , i = 8 , j = 5
Mean error from standard least squares:
                                           [1.83853566]
Mean error from LASSO: [0.65657674]
X \text{ subset} = 10 , i = 8 , j = 6
Mean error from standard least squares:
                                          [1.83148733]
Mean error from LASSO: [0.66095197]
X \text{ subset} = 10 , i = 8 , j = 7
Mean error from standard least squares: [1.91190664]
```

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Mean error from LASSO: [0.71088907]
X \text{ subset} = 10 , i = 8 , j = 9
Mean error from standard least squares:
                                          [1.84072132]
Mean error from LASSO: [0.72647869]
X \text{ subset} = 10 , i = 8 , j = 10
Mean error from standard least squares:
                                           [1.88937479]
Mean error from LASSO: [0.75394978]
X \text{ subset} = 10 , i = 9 , j = 0
Mean error from standard least squares:
                                           [2.16470686]
Mean error from LASSO: [0.80578448]
X \text{ subset} = 10 , i = 9 , j = 1
Mean error from standard least squares:
                                           [2.15789275]
Mean error from LASSO: [0.78076102]
X \text{ subset} = 10 , i = 9 , j = 2
Mean error from standard least squares:
                                           [2.18850688]
Mean error from LASSO: [0.8198812]
X \text{ subset} = 10 , i = 9 , j = 3
Mean error from standard least squares:
                                           [2.25322174]
Mean error from LASSO: [0.81955308]
X subset = 10 , i = 9 , j = 4
Mean error from standard least squares:
                                           [2.17428769]
Mean error from LASSO: [0.75623556]
X \text{ subset} = 10 , i = 9 , j = 5
Mean error from standard least squares:
                                           [2.11464876]
Mean error from LASSO: [0.76752163]
X \text{ subset} = 10 , i = 9 , j = 6
Mean error from standard least squares:
                                           [2.17093178]
Mean error from LASSO: [0.78519531]
X \text{ subset} = 10 , i = 9 , j = 7
Mean error from standard least squares:
                                          [2.21153563]
Mean error from LASSO: [0.81725423]
X subset = 10 , i = 9 , j = 8
Mean error from standard least squares:
                                          [2.18847149]
Mean error from LASSO: [0.85030535]
X \text{ subset} = 10 , i = 9 , j = 10
Mean error from standard least squares:
                                          [2.19185875]
Mean error from LASSO: [0.85185263]
X \text{ subset} = 10 , i = 10 , j = 0
Mean error from standard least squares:
                                          [2.25604406]
Mean error from LASSO: [0.83462515]
X subset = 10 , i = 10 , j = 1
Mean error from standard least squares:
                                          [2.27333707]
Mean error from LASSO: [0.84361609]
X \text{ subset} = 10 , i = 10 , j = 2
Mean error from standard least squares:
                                          [2.33228607]
Mean error from LASSO: [0.88172192]
X \text{ subset} = 10 , i = 10 , j = 3
Mean error from standard least squares: [2.33853045]
```

```
Mean error from LASSO: [0.89552893]
X subset = 10 , i = 10 , j = 4
Mean error from standard least squares:
                                          [2.26461647]
Mean error from LASSO: [0.82266008]
X \text{ subset} = 10 , i = 10 , j = 5
Mean error from standard least squares:
                                          [2.18972175]
Mean error from LASSO: [0.78060239]
X \text{ subset} = 10 , i = 10 , j = 6
Mean error from standard least squares:
                                          [2.24440648]
Mean error from LASSO: [0.8509532]
X subset = 10 , i = 10 , j = 7
Mean error from standard least squares:
                                          [2.29105643]
Mean error from LASSO: [0.83882916]
X \text{ subset} = 10 , i = 10 , j = 8
Mean error from standard least squares:
                                          [2.31983216]
Mean error from LASSO: [0.87019507]
X \text{ subset} = 10 , i = 10 , j = 9
Mean error from standard least squares:
                                          [2.15483537]
Mean error from LASSO: [0.82165558]
X subset = 11 , i = 0 , j = 1
Mean error from standard least squares:
                                          [1.62632544]
Mean error from LASSO: [1.]
X subset = 11 , i = 0 , j = 2
Mean error from standard least squares:
                                          [1.62962056]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 0 , j = 3
Mean error from standard least squares:
                                          [1.58085522]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 0 , j = 4
Mean error from standard least squares:
                                          [1.5713007]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 0 , j = 5
Mean error from standard least squares: [1.55248933]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 0 , j = 6
Mean error from standard least squares: [1.58879256]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 0 , j = 7
Mean error from standard least squares: [1.59780781]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 0 , j = 8
Mean error from standard least squares:
                                          [1.64601896]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 0 , j = 9
Mean error from standard least squares:
                                          [1.66289329]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 0 , j = 10
Mean error from standard least squares: [1.63258601]
```

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Mean error from LASSO: [1.]
X subset = 11 , i = 1 , j = 0
Mean error from standard least squares: [1.42234397]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 1 , j = 2
Mean error from standard least squares:
                                          [1.40401506]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 1 , j = 3
Mean error from standard least squares:
                                          [1.39011442]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 1 , j = 4
Mean error from standard least squares:
                                          [1.34362836]
Mean error from LASSO: [1.]
X \text{ subset} = 11, i = 1, j = 5
Mean error from standard least squares:
                                           [1.60889551]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 1 , j = 6
Mean error from standard least squares:
                                          [1.39230569]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 1 , j = 7
Mean error from standard least squares:
                                          [1.4101536]
Mean error from LASSO: [1.]
X subset = 11 , i = 1 , j = 8
Mean error from standard least squares:
                                          [1.45770429]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 1 , j = 9
Mean error from standard least squares:
                                          [1.53698272]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 1 , j = 10
Mean error from standard least squares:
                                          [1.43601492]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 2 , j = 0
Mean error from standard least squares:
                                          [3.00834832]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 2 , j = 1
Mean error from standard least squares:
                                          [3.0462796]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 2 , j = 3
Mean error from standard least squares: [2.87748242]
Mean error from LASSO: [1.]
X subset = 11 , i = 2 , j =
Mean error from standard least squares:
                                          [2.84101747]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 2 , j = 5
Mean error from standard least squares:
                                          [2.82781386]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 2 , j = 6
Mean error from standard least squares: [2.87549412]
```

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Mean error from LASSO: [1.]
X subset = 11 , i = 2 , j = 7
Mean error from standard least squares: [2.96385931]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 2 , j = 8
Mean error from standard least squares:
                                          [2.95395708]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 2 , j = 9
Mean error from standard least squares:
                                          [3.04739926]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 2 , j = 10
Mean error from standard least squares:
                                          [3.13845604]
Mean error from LASSO: [1.]
X subset = 11 , i = 3 , j = 0
Mean error from standard least squares:
                                          [1.82167898]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 3 , j = 1
Mean error from standard least squares:
                                          [1.81860489]
Mean error from LASSO: [1.]
X subset = 11 , i = 3 , j =
Mean error from standard least squares:
                                          [1.80450567]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 3 , j = 4
Mean error from standard least squares:
                                          [1.74398732]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 3 , j = 5
Mean error from standard least squares:
                                          [1.74308062]
Mean error from LASSO: [1.]
X subset = 11 , i = 3 , j = 6
Mean error from standard least squares:
                                          [1.75855996]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 3 , j = 7
Mean error from standard least squares: [1.77774593]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 3 , j = 8
Mean error from standard least squares: [1.79708345]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 3 , j = 9
Mean error from standard least squares: [1.83486157]
Mean error from LASSO: [1.]
X subset = 11 , i = 3 , j =
Mean error from standard least squares:
                                         [1.83444634]
Mean error from LASSO: [1.]
X subset = 11 , i = 4 , j = 0
Mean error from standard least squares:
                                          [3.31202114]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 4 , j = 1
Mean error from standard least squares: [2.32902525]
```

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Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 4 , j = 2
Mean error from standard least squares: [2.22031787]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 4 , j = 3
Mean error from standard least squares:
                                          [2.17814742]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 4 , j = 5
Mean error from standard least squares:
                                          [1.83196838]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 4 , j = 6
Mean error from standard least squares:
                                          [2.34511527]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 4 , j = 7
Mean error from standard least squares:
                                          [2.2710881]
Mean error from LASSO: [1.]
X subset = 11 , i = 4 , j = 8
Mean error from standard least squares:
                                          [3.12143107]
Mean error from LASSO: [1.]
X subset = 11 , i = 4 , j = 9
Mean error from standard least squares:
                                          [2.34608374]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 4 , j = 10
Mean error from standard least squares:
                                          [2.39843264]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 5 , j = 0
Mean error from standard least squares:
                                          [1.43651362]
Mean error from LASSO: [1.]
X subset = 11 , i = 5 , j = 1
Mean error from standard least squares:
                                          [1.42332425]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 5 , j = 2
Mean error from standard least squares:
                                          [1.42047385]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 5 , j = 3
Mean error from standard least squares: [1.39839171]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 5 , j = 4
Mean error from standard least squares: [1.36759255]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 5 , j = 6
Mean error from standard least squares:
                                          [1.4248317]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 5 , j = 7
Mean error from standard least squares:
                                          [1.41076242]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 5 , j = 8
Mean error from standard least squares: [1.4472086]
```

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Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 5 , j = 9
Mean error from standard least squares: [1.46119594]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 5 , j = 10
Mean error from standard least squares:
                                          [1.46078588]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 6 , j = 0
Mean error from standard least squares:
                                          [1.41615415]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 6 , j = 1
Mean error from standard least squares:
                                          [1.37509948]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 6 , j = 2
Mean error from standard least squares:
                                          [1.40452546]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 6 , j = 3
Mean error from standard least squares:
                                          [1.35795774]
Mean error from LASSO: [1.]
X subset = 11 , i = 6 , j = 4
Mean error from standard least squares:
                                          [1.34694026]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 6 , j = 5
Mean error from standard least squares:
                                          [1.34822754]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 6 , j = 7
Mean error from standard least squares:
                                          [1.35794445]
Mean error from LASSO: [1.]
X subset = 11 , i = 6 , j = 8
Mean error from standard least squares:
                                          [1.39595729]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 6 , j = 9
Mean error from standard least squares: [1.45612127]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 6 , j = 10
Mean error from standard least squares: [1.4363458]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 7 , j = 0
Mean error from standard least squares: [1.58828061]
Mean error from LASSO: [1.]
X subset = 11 , i = 7 , j =
Mean error from standard least squares:
                                          [1.51872769]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 7 , j = 2
Mean error from standard least squares:
                                          [1.58021967]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 7 , j = 3
Mean error from standard least squares: [1.54455058]
```

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Mean error from LASSO: [1.]
X subset = 11 , i = 7 , j = 4
Mean error from standard least squares: [1.51237337]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 7 , j = 5
Mean error from standard least squares:
                                          [1.52716392]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 7 , j = 6
Mean error from standard least squares:
                                          [1.54594559]
Mean error from LASSO: [1.]
X subset = 11 , i = 7 , j = 8
Mean error from standard least squares:
                                          [1.57593313]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 7 , j = 9
Mean error from standard least squares:
                                          [1.60776182]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 7 , j = 10
Mean error from standard least squares:
                                          [1.62247423]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 8 , j = 0
Mean error from standard least squares:
                                          [1.75614092]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 8 , j = 1
Mean error from standard least squares:
                                          [1.70268139]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 8 , j = 2
Mean error from standard least squares:
                                          [1.72251221]
Mean error from LASSO: [1.]
X subset = 11 , i = 8 , j = 3
Mean error from standard least squares:
                                          [1.64645724]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 8 , j = 4
Mean error from standard least squares:
                                          [1.64620342]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 8 , j = 5
Mean error from standard least squares:
                                          [1.66213318]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 8 , j = 6
Mean error from standard least squares: [1.6915917]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 8 , j = 7
Mean error from standard least squares:
                                          [1.69307446]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 8 , j = 9
Mean error from standard least squares:
                                          [1.72813774]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 8 , j = 10
Mean error from standard least squares: [1.76090106]
```

```
Mean error from LASSO: [1.]
X subset = 11 , i = 9 , j = 0
Mean error from standard least squares: [1.99688596]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 9 , j = 1
Mean error from standard least squares:
                                          [2.00813021]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 9 , j = 2
Mean error from standard least squares:
                                          [2.02801776]
Mean error from LASSO: [1.]
X subset = 11 , i = 9 , j = 3
Mean error from standard least squares:
                                          [1.98428899]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 9 , j = 4
Mean error from standard least squares:
                                          [2.01181273]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 9 , j = 5
Mean error from standard least squares:
                                          [1.91430031]
Mean error from LASSO: [1.]
X subset = 11 , i = 9 , j = 6
Mean error from standard least squares:
                                          [1.98166688]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 9 , j = 7
Mean error from standard least squares:
                                          [2.00585112]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 9 , j = 8
Mean error from standard least squares:
                                          [2.00177138]
Mean error from LASSO: [1.]
X subset = 11 , i = 9 , j = 10
Mean error from standard least squares:
                                          [2.06562826]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 10 , j = 0
Mean error from standard least squares: [2.10007413]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 10 , j = 1
Mean error from standard least squares: [1.96541757]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 10 , j = 2
Mean error from standard least squares: [2.07014728]
Mean error from LASSO: [1.]
X subset = 11 , i = 10 , j = 3
Mean error from standard least squares:
                                          [1.96209138]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 10 , j = 4
Mean error from standard least squares:
                                          [1.98905638]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 10 , j = 5
Mean error from standard least squares: [1.97256942]
```

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Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 10 , j = 6
Mean error from standard least squares: [2.05521729]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 10 , j = 7
Mean error from standard least squares: [2.06548739]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 10 , j = 8
Mean error from standard least squares: [2.07375957]
Mean error from LASSO: [1.]
X \text{ subset} = 11 , i = 10 , j = 9
Mean error from standard least squares: [2.12617431]
Mean error from LASSO: [1.]
Mean Error for pure least squares, X subset 1 = [24.05021885]
Mean Error for LASSO, X subset 1 = [0.94561236]
Mean Error for pure least squares, X subset 2 = [2.02307743]
Mean Error for LASSO, X subset 2 = [0.77668997]
Mean Error for pure least squares, X subset 3 = [1.277423]
Mean Error for LASSO, X subset 3 = [0.91052588]
Mean Error for pure least squares, X subset 4 = [1.20375862]
Mean Error for LASSO, X subset 4 = [0.89815037]
Mean Error for pure least squares, X subset 5 = [1.99703272]
Mean Error for LASSO, X subset 5 = [0.78785288]
Mean Error for pure least squares, X subset 6 = [1.59435279]
Mean Error for LASSO, X subset 6 = [0.88624749]
Mean Error for pure least squares, X subset 7 = [0.95356639]
Mean Error for LASSO, X subset 7 = [0.94951386]
Mean Error for pure least squares, X subset 8 = [1.9750248]
Mean Error for LASSO, X subset 8 = [0.98998336]
Mean Error for pure least squares, X subset 9 = [2.08702444]
Mean Error for LASSO, X subset 9 = [1.01605309]
Mean Error for pure least squares, X subset 10 = [2.02375859]
Mean Error for LASSO, X subset 10 = [0.80523919]
Mean Error for pure least squares, X subset 11 = [2.01110345]
Mean Error for LASSO, X subset 11 = [0.74568368]
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