ProjectStartUp1_LeastSquares-Classifier-Copy1

December 2, 2020

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[]:
[1]: 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))
    #Single threshold for classification
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thresh = 3000
for i in range(len(X)):
          if(y[i] <= thresh):</pre>
                     y[i] = -1
          if(y[i] > thresh):
                     y[i] = 1
print(np.mean(y))
#Optional: Eliminate high values
#for i in range(110):
           X = np.delete(X, np.argmax(y), 0)
          y = np.delete(y, np.argmax(y), 0)
          X = np.delete(X, np.argmin(y), 0)
           y = np.delete(y, np.arqmin(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.
  \rightarrowarray([[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)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(len(X)/11)],[int(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)]
  \rightarrow11), int(5*len(X)/11)],\
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[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)]
\rightarrow11), int(len(X))]])
#print(setArr)
#Set up lambda
lambdaCount = 20
lambdaTest = 5*np.logspace(-6, 3, lambdaCount)
#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 (1320_{\sqcup}
\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:
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XTrain = X[setArr[k,0]:setArr[k,1],Xsubs[Xset,0]:
yTrain = y[setArr[k,0]:setArr[k,1]]
                           testTally = 1
                       else:
                           XTrain = np.concatenate((XTrain, X[setArr[k,0]:
\rightarrowsetArr[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))
               #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)
               →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
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#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)):
                      if (yTest1[index] > 0 and y_lasso1[index,lam] < 0) or__
→(yTest1[index] < 0 and y_lasso1[index,lam] > 0 or y_lasso1[index,lam] == 0):
                          errorTallyLasso[lam] = errorTallyLasso[lam] + 1
                  #if (max(y_lasso1[:,lam]) < 1e-6):
                      print(max(y_lasso1[:,lam]))
                  #print(errorTallyLasso[lam])
              #print(errorTallyLasso)
              #print(errorTallyRid)
              OptimalLambdaLasso = np.argmin(errorTallyLasso)
              \#print("Optimal\ lambda:\ ",lambdaTest[OptimalLambdaLasso],"\ with
\rightarrowmin ",min(errorTallyLasso)/(len(X)/11))
              #print(np.argmin(errorTallyLasso))
              #OptimalLambdaRid = np.arqmin(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)):
                  if (yTest1[index] > 0 and yTestOrig[index] < 0) or__</pre>
errorOrigTemp = errorOrigTemp + 1
                  if (yTest1[index] > 0 and yTestLASS0[index] < 0) or__
errorLASSOTemp = errorLASSOTemp + 1
              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
→ TESTING FURTHER
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#wOrigOnes = np.linalg.inv(XTrainwithOne.
 \hookrightarrow T@XTrainwithOne)@XTrainwithOne.T@yTrain
                 #yTestOrigOne = XTest2withOne@wOrigOnes
                 #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])
    print("Mean Error for LASSO, X subset ",(index+1)," =_
 →",GlobalMeanLASSOError[index])
-0.5496922611240036
X subset = 0 , i = 0 , j = 1
Mean error from standard least squares: 0.2993895671476138
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 0, i = 0, j = 2
Mean error from standard least squares: 0.38152053274139847
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 0, i = 0, j = 3
Mean error from standard least squares: 0.45366259711431745
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 0, i = 0, j = 4
Mean error from standard least squares: 0.3190899001109878
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 0, i = 0, j = 5
Mean error from standard least squares: 0.3423973362930078
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 0, i = 0, j = 6
Mean error from standard least squares: 0.3879023307436182
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 0, i = 0, j = 7
Mean error from standard least squares: 0.2358490566037736
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 0, i = 0, j = 8
Mean error from standard least squares: 0.5280244173140954
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 0, i = 0, j = 9
Mean error from standard least squares: 0.2910654827968923
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 0, i = 0, j = 10
Mean error from standard least squares: 0.2516648168701443
Mean error from LASSO: 0.22280799112097668
X subset = 0 , i = 1 , j = 0
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Mean error from standard least squares: 0.3118756936736959
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 0, i = 1, j = 2
Mean error from standard least squares: 0.3276914539400666
Mean error from LASSO: 0.2502774694783574
X subset = 0 , i = 1 , j = 3
Mean error from standard least squares: 0.46503884572697
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 0, i = 1, j = 4
Mean error from standard least squares: 0.45199778024417314
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 0, i = 1, j = 5
Mean error from standard least squares: 0.5310765815760267
Mean error from LASSO: 0.2502774694783574
X subset = 0 , i = 1 , j = 6
Mean error from standard least squares: 0.4655937846836848
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 0, i = 1, j = 7
Mean error from standard least squares: 0.2771920088790233
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 0, i = 1, j = 8
Mean error from standard least squares: 0.35294117647058826
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 0, i = 1, j = 9
Mean error from standard least squares: 0.3620976692563818
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 0 , i = 1 , j = 10
Mean error from standard least squares: 0.2974472807991121
Mean error from LASSO: 0.2502774694783574
X subset = 0 , i = 2 , j = 0
Mean error from standard least squares: 0.38845726970033295
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 0, i = 2, j = 1
Mean error from standard least squares: 0.30965593784683687
Mean error from LASSO: 0.21365149833518313
X subset = 0 , i = 2 , j = 3
Mean error from standard least squares: 0.5166481687014428
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 0, i = 2, j = 4
Mean error from standard least squares: 0.45366259711431745
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 0, i = 2, j = 5
Mean error from standard least squares: 0.451165371809101
Mean error from LASSO: 0.21365149833518313
X subset = 0 , i = 2 , j = 6
Mean error from standard least squares: 0.2974472807991121
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 0, i = 2, j = 7
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Mean error from standard least squares: 0.41037735849056606
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 0, i = 2, j = 8
Mean error from standard least squares: 0.31104328523862373
Mean error from LASSO: 0.21365149833518313
X subset = 0 , i = 2 , j = 9
Mean error from standard least squares: 0.3909544950055494
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 0 , i = 2 , j = 10
Mean error from standard least squares: 0.3490566037735849
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 0, i = 3, j = 0
Mean error from standard least squares: 0.4470033296337403
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 0 , i = 3 , j = 1
Mean error from standard least squares: 0.48057713651498335
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 0, i = 3, j = 2
Mean error from standard least squares: 0.5027746947835738
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 0, i = 3, j = 4
Mean error from standard least squares: 0.4037180910099889
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 0, i = 3, j = 5
Mean error from standard least squares: 0.3507214206437292
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 0, i = 3, j = 6
Mean error from standard least squares: 0.28995560488346284
Mean error from LASSO: 0.22336293007769145
X subset = 0 , i = 3 , j = 7
Mean error from standard least squares: 0.3876248612652608
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 0, i = 3, j = 8
Mean error from standard least squares: 0.40066592674805773
Mean error from LASSO: 0.22336293007769145
X subset = 0 , i = 3 , j = 9
Mean error from standard least squares: 0.341842397336293
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 0 , i = 3 , j = 10
Mean error from standard least squares: 0.3074361820199778
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 0, i = 4, j = 0
Mean error from standard least squares: 0.30244173140954494
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 0, i = 4, j = 1
Mean error from standard least squares: 0.4408990011098779
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 0, i = 4, j = 2
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Mean error from standard least squares: 0.44617092119866814
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 0, i = 4, j = 3
Mean error from standard least squares: 0.40871254162042175
Mean error from LASSO: 0.24472807991120976
X subset = 0 , i = 4 , j = 5
Mean error from standard least squares: 0.33074361820199777
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 0, i = 4, j = 6
Mean error from standard least squares: 0.4470033296337403
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 0, i = 4, j = 7
Mean error from standard least squares: 0.35294117647058826
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 0 , i = 4 , j = 8
Mean error from standard least squares: 0.304661487236404
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 0, i = 4, j = 9
Mean error from standard least squares: 0.37014428412874584
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 0 , i = 4 , j = 10
Mean error from standard least squares: 0.3978912319644839
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 0, i = 5, j = 0
Mean error from standard least squares: 0.41037735849056606
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 0 , i = 5 , j = 1
Mean error from standard least squares: 0.5083240843507214
Mean error from LASSO: 0.2705327413984462
X subset = 0 , i = 5 , j = 2
Mean error from standard least squares: 0.4811320754716981
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 0, i = 5, j = 3
Mean error from standard least squares: 0.3951165371809101
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 0, i = 5, j = 4
Mean error from standard least squares: 0.34711431742508325
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 0, i = 5, j = 6
Mean error from standard least squares: 0.3154827968923418
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 0, i = 5, j = 7
Mean error from standard least squares: 0.4239733629300777
Mean error from LASSO: 0.2705327413984462
X subset = 0 , i = 5 , j = 8
Mean error from standard least squares: 0.4483906770255272
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 0, i = 5, j = 9
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Mean error from standard least squares: 0.5016648168701443
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 0 , i = 5 , j = 10
Mean error from standard least squares: 0.3690344062153163
Mean error from LASSO: 0.2705327413984462
X subset = 0 , i = 6 , j = 0
Mean error from standard least squares: 0.416204217536071
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 0, i = 6, j = 1
Mean error from standard least squares: 0.4370144284128746
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 0, i = 6, j = 2
Mean error from standard least squares: 0.3035516093229745
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 0, i = 6, j = 3
Mean error from standard least squares: 0.31437291897891234
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 0, i = 6, j = 4
Mean error from standard least squares: 0.46337402885682577
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 0, i = 6, j = 5
Mean error from standard least squares: 0.30965593784683687
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 0, i = 6, j = 7
Mean error from standard least squares: 0.4586570477247503
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 0, i = 6, j = 8
Mean error from standard least squares: 0.34544950055493895
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 0, i = 6, j = 9
Mean error from standard least squares: 0.36015538290788013
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 0, i = 6, j = 10
Mean error from standard least squares: 0.3665371809100999
Mean error from LASSO: 0.24944506104328523
X subset = 0 , i = 7 , j = 0
Mean error from standard least squares: 0.22752497225305215
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 0, i = 7, j = 1
Mean error from standard least squares: 0.2455604883462819
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 0, i = 7, j = 2
Mean error from standard least squares: 0.37014428412874584
Mean error from LASSO: 0.21476137624861266
X subset = 0 , i = 7 , j = 3
Mean error from standard least squares: 0.4361820199778024
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 0, i = 7, j = 4
```

```
Mean error from standard least squares: 0.3626526082130966
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 0, i = 7, j = 5
Mean error from standard least squares: 0.3951165371809101
Mean error from LASSO: 0.21476137624861266
X subset = 0 , i = 7 , j = 6
Mean error from standard least squares: 0.4556048834628191
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 0, i = 7, j = 8
Mean error from standard least squares: 0.5044395116537181
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 0, i = 7, j = 9
Mean error from standard least squares: 0.32519422863485015
Mean error from LASSO: 0.21476137624861266
X subset = 0 , i = 7 , j = 10
Mean error from standard least squares: 0.26082130965593786
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 0, i = 8, j = 0
Mean error from standard least squares: 0.5099889012208657
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 0, i = 8, j = 1
Mean error from standard least squares: 0.3238068812430633
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 0, i = 8, j = 2
Mean error from standard least squares: 0.3407325194228635
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 0, i = 8, j = 3
Mean error from standard least squares: 0.433684794672586
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 0, i = 8, j = 4
Mean error from standard least squares: 0.2802441731409545
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 0, i = 8, j = 5
Mean error from standard least squares: 0.43479467258601556
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 0 , i = 8 , j = 6
Mean error from standard least squares: 0.3362930077691454
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 0, i = 8, j = 7
Mean error from standard least squares: 0.48640399556048836
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 0, i = 8, j = 9
Mean error from standard least squares: 0.4894561598224195
Mean error from LASSO: 0.20643729189789123
X subset = 0 , i = 8 , j = 10
Mean error from standard least squares: 0.3443396226415094
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 0, i = 9, j = 0
```

```
Mean error from standard least squares: 0.30993340732519425
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 0, i = 9, j = 1
Mean error from standard least squares: 0.3831853496115427
Mean error from LASSO: 0.19644839067702552
X subset = 0 , i = 9 , j = 2
Mean error from standard least squares: 0.40843507214206437
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 0, i = 9, j = 3
Mean error from standard least squares: 0.3501664816870144
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 0, i = 9, j = 4
Mean error from standard least squares: 0.4353496115427303
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 0 , i = 9 , j = 5
Mean error from standard least squares: 0.49889012208657046
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 0, i = 9, j = 6
Mean error from standard least squares: 0.35821309655937844
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 0, i = 9, j = 7
Mean error from standard least squares: 0.31243063263041065
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 0, i = 9, j = 8
Mean error from standard least squares: 0.4470033296337403
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 0, i = 9, j = 10
Mean error from standard least squares: 0.2744173140954495
Mean error from LASSO: 0.19644839067702552
X subset = 0 , i = 10 , j = 0
Mean error from standard least squares: 0.23723640399556048
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 0, i = 10, j = 1
Mean error from standard least squares: 0.2541620421753607
Mean error from LASSO: 0.18423973362930077
X subset = 0 , i = 10 , j = 2
Mean error from standard least squares: 0.30244173140954494
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 0 , i = 10 , j = 3
Mean error from standard least squares: 0.3238068812430633
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 0, i = 10, j = 4
Mean error from standard least squares: 0.4406215316315205
Mean error from LASSO: 0.18423973362930077
X subset = 0 , i = 10 , j = 5
Mean error from standard least squares: 0.36403995560488345
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 0, i = 10, j = 6
```

```
Mean error from standard least squares: 0.33074361820199777
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 0, i = 10, j = 7
Mean error from standard least squares: 0.258046614872364
Mean error from LASSO: 0.18423973362930077
X subset = 0 , i = 10 , j = 8
Mean error from standard least squares: 0.3102108768035516
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 0 , i = 10 , j = 9
Mean error from standard least squares: 0.2544395116537181
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 1, i = 0, j = 1
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X subset = 1 , i = 0 , j = 2
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 1, i = 0, j = 3
Mean error from standard least squares: 0.22308546059933407
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 1 , i = 0 , j = 4
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 1, i = 0, j = 5
Mean error from standard least squares: 0.22308546059933407
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 1, i = 0, j = 6
Mean error from standard least squares: 0.22364039955604884
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 1, i = 0, j = 7
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 1, i = 0, j = 8
Mean error from standard least squares: 0.22308546059933407
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 1 , i = 0 , j = 9
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 1 , i = 0 , j = 10
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 1, i = 1, j = 0
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1 , i = 1 , j = 2
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1 , i = 1 , j = 3
```

```
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1 , i = 1 , j = 4
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1 , i = 1 , j = 5
Mean error from standard least squares: 0.25
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1, i = 1, j = 6
Mean error from standard least squares: 0.2516648168701443
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1, i = 1, j = 7
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1 , i = 1 , j = 8
Mean error from standard least squares: 0.25055493895671477
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1 , i = 1 , j = 9
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1 , i = 1 , j = 10
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 1, i = 2, j = 0
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X subset = 1 , i = 2 , j = 1
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X subset = 1 , i = 2 , j = 3
Mean error from standard least squares: 0.2139289678135405
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 1, i = 2, j = 4
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 1 , i = 2 , j = 5
Mean error from standard least squares: 0.2139289678135405
Mean error from LASSO: 0.21365149833518313
X subset = 1 , i = 2 , j = 6
Mean error from standard least squares: 0.2139289678135405
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 1, i = 2, j = 7
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X subset = 1 , i = 2 , j = 8
Mean error from standard least squares: 0.21337402885682574
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 1 , i = 2 , j = 9
```

```
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 1 , i = 2 , j = 10
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 1 , i = 3 , j = 0
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1, i = 3, j = 1
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1, i = 3, j = 2
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1 , i = 3 , j = 4
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1 , i = 3 , j = 5
Mean error from standard least squares: 0.22364039955604884
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1 , i = 3 , j = 6
Mean error from standard least squares: 0.22308546059933407
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1, i = 3, j = 7
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1, i = 3, j = 8
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1, i = 3, j = 9
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1 , i = 3 , j = 10
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 1, i = 4, j = 0
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 1 , i = 4 , j = 1
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 1, i = 4, j = 2
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X subset = 1 , i = 4 , j = 3
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 1 , i = 4 , j = 5
```

```
Mean error from standard least squares: 0.24445061043285238
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 1 , i = 4 , j = 6
Mean error from standard least squares: 0.2455604883462819
Mean error from LASSO: 0.24472807991120976
X subset = 1 , i = 4 , j = 7
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 1, i = 4, j = 8
Mean error from standard least squares: 0.24445061043285238
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 1, i = 4, j = 9
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 1 , i = 4 , j = 10
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 1, i = 5, j = 0
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 1, i = 5, j = 1
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 1, i = 5, j = 2
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 1, i = 5, j = 3
Mean error from standard least squares: 0.2702552719200888
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 1, i = 5, j = 4
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 1, i = 5, j = 6
Mean error from standard least squares: 0.27192008879023305
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 1 , i = 5 , j = 7
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 1, i = 5, j = 8
Mean error from standard least squares: 0.27081021087680357
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 1, i = 5, j = 9
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X subset = 1 , i = 5 , j = 10
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 1 , i = 6 , j = 0
```

```
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 1 , i = 6 , j = 1
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X subset = 1 , i = 6 , j = 2
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 1, i = 6, j = 3
Mean error from standard least squares: 0.24972253052164262
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 1, i = 6, j = 4
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 1 , i = 6 , j = 5
Mean error from standard least squares: 0.24972253052164262
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 1, i = 6, j = 7
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 1, i = 6, j = 8
Mean error from standard least squares: 0.24972253052164262
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 1 , i = 6 , j = 9
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 1 , i = 6 , j = 10
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 1 , i = 7 , j = 0
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 1, i = 7, j = 1
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X subset = 1 , i = 7 , j = 2
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 1 , i = 7 , j = 3
Mean error from standard least squares: 0.21448390677025528
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 1, i = 7, j = 4
Mean error from standard least squares: 0.21503884572697005
Mean error from LASSO: 0.21476137624861266
X subset = 1 , i = 7 , j = 5
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 1 , i = 7 , j = 6
```

```
Mean error from standard least squares: 0.21503884572697005
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 1 , i = 7 , j = 8
Mean error from standard least squares: 0.21448390677025528
Mean error from LASSO: 0.21476137624861266
X subset = 1 , i = 7 , j = 9
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 1 , i = 7 , j = 10
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 1, i = 8, j = 0
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1 , i = 8 , j = 1
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1, i = 8, j = 2
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1 , i = 8 , j = 3
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1, i = 8, j = 4
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1, i = 8, j = 5
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1, i = 8, j = 6
Mean error from standard least squares: 0.20726970033296338
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1, i = 8, j = 7
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1 , i = 8 , j = 9
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1 , i = 8 , j = 10
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 1, i = 9, j = 0
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X subset = 1 , i = 9 , j = 1
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 1 , i = 9 , j = 2
```

```
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 1 , i = 9 , j = 3
Mean error from standard least squares: 0.1967258601553829
Mean error from LASSO: 0.19644839067702552
X subset = 1 , i = 9 , j = 4
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 1, i = 9, j = 5
Mean error from standard least squares: 0.1970033296337403
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 1, i = 9, j = 6
Mean error from standard least squares: 0.19783573806881244
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 1 , i = 9 , j = 7
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 1, i = 9, j = 8
Mean error from standard least squares: 0.1967258601553829
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 1 , i = 9 , j = 10
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 1 , i = 10 , j = 0
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 1 , i = 10 , j = 1
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 1 , i = 10 , j = 2
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 1 , i = 10 , j = 3
Mean error from standard least squares: 0.18396226415094338
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 1 , i = 10 , j = 4
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 1 , i = 10 , j = 5
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 1, i = 10, j = 6
Mean error from standard least squares: 0.1856270810210877
Mean error from LASSO: 0.18423973362930077
X subset = 1 , i = 10 , j = 7
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 1 , i = 10 , j = 8
```

```
Mean error from standard least squares: 0.18396226415094338
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 1 , i = 10 , j = 9
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X subset = 2 , i = 0 , j = 1
Mean error from standard least squares: 0.21975582685904552
Mean error from LASSO: 0.21975582685904552
X \text{ subset} = 2, i = 0, j = 2
Mean error from standard least squares: 0.22058823529411764
Mean error from LASSO: 0.22058823529411764
X \text{ subset} = 2, i = 0, j = 3
Mean error from standard least squares: 0.2211431742508324
Mean error from LASSO: 0.2211431742508324
X subset = 2 , i = 0 , j = 4
Mean error from standard least squares: 0.22169811320754718
Mean error from LASSO: 0.22169811320754718
X \text{ subset} = 2, i = 0, j = 5
Mean error from standard least squares: 0.2169811320754717
Mean error from LASSO: 0.2169811320754717
X \text{ subset} = 2 \text{ , i} = 0 \text{ , j} = 6
Mean error from standard least squares: 0.2183684794672586
Mean error from LASSO: 0.2183684794672586
X \text{ subset} = 2, i = 0, j = 7
Mean error from standard least squares: 0.21920088790233075
Mean error from LASSO: 0.21920088790233075
X \text{ subset} = 2, i = 0, j = 8
Mean error from standard least squares: 0.2097669256381798
Mean error from LASSO: 0.2097669256381798
X \text{ subset} = 2 \text{ , } i = 0 \text{ , } j = 9
Mean error from standard least squares: 0.20421753607103219
Mean error from LASSO: 0.20421753607103219
X \text{ subset} = 2, i = 0, j = 10
Mean error from standard least squares: 0.19728079911209767
Mean error from LASSO: 0.19728079911209767
X \text{ subset} = 2, i = 1, j = 0
Mean error from standard least squares: 0.2458379578246393
Mean error from LASSO: 0.2458379578246393
X \text{ subset} = 2, i = 1, j = 2
Mean error from standard least squares: 0.24805771365149834
Mean error from LASSO: 0.24805771365149834
X \text{ subset} = 2, i = 1, j = 3
Mean error from standard least squares: 0.24889012208657046
Mean error from LASSO: 0.24889012208657046
X subset = 2 , i = 1 , j = 4
Mean error from standard least squares: 0.2486126526082131
Mean error from LASSO: 0.2486126526082131
X \text{ subset} = 2 , i = 1 , j = 5
```

```
Mean error from standard least squares: 0.2455604883462819
Mean error from LASSO: 0.2455604883462819
X \text{ subset} = 2 , i = 1 , j = 6
Mean error from standard least squares: 0.24334073251942287
Mean error from LASSO: 0.24334073251942287
X subset = 2 , i = 1 , j = 7
Mean error from standard least squares: 0.24639289678135406
Mean error from LASSO: 0.24639289678135406
X \text{ subset} = 2 , i = 1 , j = 8
Mean error from standard least squares: 0.2327968923418424
Mean error from LASSO: 0.2327968923418424
X \text{ subset} = 2, i = 1, j = 9
Mean error from standard least squares: 0.23029966703662597
Mean error from LASSO: 0.23029966703662597
X \text{ subset} = 2 , i = 1 , j = 10
Mean error from standard least squares: 0.22475027746947837
Mean error from LASSO: 0.22475027746947837
X \text{ subset} = 2, i = 2, j = 0
Mean error from standard least squares: 0.21170921198668147
Mean error from LASSO: 0.21170921198668147
X \text{ subset} = 2, i = 2, j = 1
Mean error from standard least squares: 0.21087680355160932
Mean error from LASSO: 0.21087680355160932
X \text{ subset} = 2, i = 2, j = 3
Mean error from standard least squares: 0.21226415094339623
Mean error from LASSO: 0.21226415094339623
X subset = 2 , i = 2 , j = 4
Mean error from standard least squares: 0.21254162042175362
Mean error from LASSO: 0.21254162042175362
X \text{ subset} = 2, i = 2, j = 5
Mean error from standard least squares: 0.2097669256381798
Mean error from LASSO: 0.2097669256381798
X \text{ subset} = 2, i = 2, j = 6
Mean error from standard least squares: 0.20893451720310766
Mean error from LASSO: 0.20893451720310766
X \text{ subset} = 2, i = 2, j = 7
Mean error from standard least squares: 0.21059933407325193
Mean error from LASSO: 0.21059933407325193
X \text{ subset} = 2, i = 2, j = 8
Mean error from standard least squares: 0.20199778024417314
Mean error from LASSO: 0.20199778024417314
X \text{ subset} = 2, i = 2, j = 9
Mean error from standard least squares: 0.19228634850166482
Mean error from LASSO: 0.19228634850166482
X subset = 2 , i = 2 , j = 10
Mean error from standard least squares: 0.1925638179800222
Mean error from LASSO: 0.1925638179800222
X \text{ subset} = 2 \text{ , } i = 3 \text{ , } j = 0
```

```
Mean error from standard least squares: 0.22086570477247502
Mean error from LASSO: 0.22086570477247502
X \text{ subset} = 2 \text{ , } i = 3 \text{ , } j = 1
Mean error from standard least squares: 0.21975582685904552
Mean error from LASSO: 0.21975582685904552
X subset = 2 , i = 3 , j = 2
Mean error from standard least squares: 0.2211431742508324
Mean error from LASSO: 0.2211431742508324
X \text{ subset} = 2, i = 3, j = 4
Mean error from standard least squares: 0.2225305216426193
Mean error from LASSO: 0.2225305216426193
X \text{ subset} = 2, i = 3, j = 5
Mean error from standard least squares: 0.22003329633740287
Mean error from LASSO: 0.22003329633740287
X \text{ subset} = 2, i = 3, j = 6
Mean error from standard least squares: 0.2172586015538291
Mean error from LASSO: 0.2172586015538291
X \text{ subset} = 2, i = 3, j = 7
Mean error from standard least squares: 0.22003329633740287
Mean error from LASSO: 0.22003329633740287
X \text{ subset} = 2 , i = 3 , j = 8
Mean error from standard least squares: 0.21226415094339623
Mean error from LASSO: 0.21226415094339623
X \text{ subset} = 2 , i = 3 , j = 9
Mean error from standard least squares: 0.2008879023307436
Mean error from LASSO: 0.2008879023307436
X \text{ subset} = 2 , i = 3 , j = 10
Mean error from standard least squares: 0.1997780244173141
Mean error from LASSO: 0.1997780244173141
X \text{ subset} = 2 \text{ , } i = 4 \text{ , } j = 0
Mean error from standard least squares: 0.24084350721420644
Mean error from LASSO: 0.24084350721420644
X \text{ subset} = 2, i = 4, j = 1
Mean error from standard least squares: 0.24112097669256383
Mean error from LASSO: 0.24112097669256383
X \text{ subset} = 2, i = 4, j = 2
Mean error from standard least squares: 0.24167591564927857
Mean error from LASSO: 0.24167591564927857
X \text{ subset} = 2, i = 4, j = 3
Mean error from standard least squares: 0.24306326304106549
Mean error from LASSO: 0.24306326304106549
X \text{ subset} = 2, i = 4, j = 5
Mean error from standard least squares: 0.2400110987791343
Mean error from LASSO: 0.2400110987791343
X subset = 2 , i = 4 , j = 6
Mean error from standard least squares: 0.2413984461709212
Mean error from LASSO: 0.2413984461709212
X \text{ subset} = 2 \text{ , } i = 4 \text{ , } j = 7
```

```
Mean error from standard least squares: 0.24084350721420644
Mean error from LASSO: 0.24084350721420644
X \text{ subset} = 2 , i = 4 , j = 8
Mean error from standard least squares: 0.22752497225305215
Mean error from LASSO: 0.22752497225305215
X subset = 2 , i = 4 , j = 9
Mean error from standard least squares: 0.22502774694783573
Mean error from LASSO: 0.22502774694783573
X \text{ subset} = 2 , i = 4 , j = 10
Mean error from standard least squares: 0.21781354051054383
Mean error from LASSO: 0.21781354051054383
X \text{ subset} = 2, i = 5, j = 0
Mean error from standard least squares: 0.2672031076581576
Mean error from LASSO: 0.2672031076581576
X \text{ subset} = 2, i = 5, j = 1
Mean error from standard least squares: 0.2683129855715871
Mean error from LASSO: 0.2683129855715871
X \text{ subset} = 2, i = 5, j = 2
Mean error from standard least squares: 0.26748057713651496
Mean error from LASSO: 0.26748057713651496
X \text{ subset} = 2, i = 5, j = 3
Mean error from standard least squares: 0.2685904550499445
Mean error from LASSO: 0.2685904550499445
X \text{ subset} = 2, i = 5, j = 4
Mean error from standard least squares: 0.26970033296337403
Mean error from LASSO: 0.26970033296337403
X \text{ subset} = 2, i = 5, j = 6
Mean error from standard least squares: 0.2647058823529412
Mean error from LASSO: 0.2647058823529412
X \text{ subset} = 2, i = 5, j = 7
Mean error from standard least squares: 0.2647058823529412
Mean error from LASSO: 0.2647058823529412
X \text{ subset} = 2, i = 5, j = 8
Mean error from standard least squares: 0.255826859045505
Mean error from LASSO: 0.255826859045505
X \text{ subset} = 2, i = 5, j = 9
Mean error from standard least squares: 0.24334073251942287
Mean error from LASSO: 0.24334073251942287
X \text{ subset} = 2 , i = 5 , j = 10
Mean error from standard least squares: 0.2427857935627081
Mean error from LASSO: 0.2427857935627081
X \text{ subset} = 2, i = 6, j = 0
Mean error from standard least squares: 0.24639289678135406
Mean error from LASSO: 0.24639289678135406
X subset = 2 , i = 6 , j = 1
Mean error from standard least squares: 0.24639289678135406
Mean error from LASSO: 0.24639289678135406
X \text{ subset} = 2, i = 6, j = 2
```

```
Mean error from standard least squares: 0.24778024417314096
Mean error from LASSO: 0.24778024417314096
X \text{ subset} = 2, i = 6, j = 3
Mean error from standard least squares: 0.2469478357380688
Mean error from LASSO: 0.2469478357380688
X subset = 2 , i = 6 , j = 4
Mean error from standard least squares: 0.24889012208657046
Mean error from LASSO: 0.24889012208657046
X \text{ subset} = 2, i = 6, j = 5
Mean error from standard least squares: 0.244173140954495
Mean error from LASSO: 0.244173140954495
X \text{ subset} = 2, i = 6, j = 7
Mean error from standard least squares: 0.24778024417314096
Mean error from LASSO: 0.24778024417314096
X \text{ subset} = 2 , i = 6 , j = 8
Mean error from standard least squares: 0.23196448390677027
Mean error from LASSO: 0.23196448390677027
X \text{ subset} = 2, i = 6, j = 9
Mean error from standard least squares: 0.22586015538290788
Mean error from LASSO: 0.22586015538290788
X \text{ subset} = 2 , i = 6 , j = 10
Mean error from standard least squares: 0.22225305216426194
Mean error from LASSO: 0.22225305216426194
X \text{ subset} = 2, i = 7, j = 0
Mean error from standard least squares: 0.21143174250832408
Mean error from LASSO: 0.21143174250832408
X \text{ subset} = 2 \text{ , i} = 7 \text{ , j} = 1
Mean error from standard least squares: 0.21309655937846836
Mean error from LASSO: 0.21309655937846836
X \text{ subset} = 2, i = 7, j = 2
Mean error from standard least squares: 0.21226415094339623
Mean error from LASSO: 0.21226415094339623
X \text{ subset} = 2, i = 7, j = 3
Mean error from standard least squares: 0.21254162042175362
Mean error from LASSO: 0.21254162042175362
X subset = 2 , i = 7 , j = 4
Mean error from standard least squares: 0.2142064372918979
Mean error from LASSO: 0.2142064372918979
X \text{ subset} = 2, i = 7, j = 5
Mean error from standard least squares: 0.21059933407325193
Mean error from LASSO: 0.21059933407325193
X \text{ subset} = 2, i = 7, j = 6
Mean error from standard least squares: 0.2111542730299667
Mean error from LASSO: 0.2111542730299667
X subset = 2 , i = 7 , j = 8
Mean error from standard least squares: 0.20366259711431742
Mean error from LASSO: 0.20366259711431742
X \text{ subset} = 2 \text{ , } i = 7 \text{ , } j = 9
```

```
Mean error from standard least squares: 0.195338512763596
Mean error from LASSO: 0.195338512763596
X \text{ subset} = 2 , i = 7 , j = 10
Mean error from standard least squares: 0.1897891231964484
Mean error from LASSO: 0.1897891231964484
X subset = 2 , i = 8 , j = 0
Mean error from standard least squares: 0.20421753607103219
Mean error from LASSO: 0.20421753607103219
X \text{ subset} = 2, i = 8, j = 1
Mean error from standard least squares: 0.20338512763596003
Mean error from LASSO: 0.20338512763596003
X \text{ subset} = 2, i = 8, j = 2
Mean error from standard least squares: 0.2028301886792453
Mean error from LASSO: 0.2028301886792453
X \text{ subset} = 2, i = 8, j = 3
Mean error from standard least squares: 0.2039400665926748
Mean error from LASSO: 0.2039400665926748
X \text{ subset} = 2, i = 8, j = 4
Mean error from standard least squares: 0.20560488346281908
Mean error from LASSO: 0.20560488346281908
X \text{ subset} = 2, i = 8, j = 5
Mean error from standard least squares: 0.20310765815760268
Mean error from LASSO: 0.20310765815760268
X \text{ subset} = 2, i = 8, j = 6
Mean error from standard least squares: 0.201165371809101
Mean error from LASSO: 0.201165371809101
X \text{ subset} = 2, i = 8, j = 7
Mean error from standard least squares: 0.20005549389567148
Mean error from LASSO: 0.20005549389567148
X \text{ subset} = 2, i = 8, j = 9
Mean error from standard least squares: 0.18451720310765815
Mean error from LASSO: 0.18451720310765815
X \text{ subset} = 2, i = 8, j = 10
Mean error from standard least squares: 0.18451720310765815
Mean error from LASSO: 0.18451720310765815
X \text{ subset} = 2, i = 9, j = 0
Mean error from standard least squares: 0.19478357380688124
Mean error from LASSO: 0.19478357380688124
X \text{ subset} = 2, i = 9, j = 1
Mean error from standard least squares: 0.19422863485016648
Mean error from LASSO: 0.19422863485016648
X \text{ subset} = 2, i = 9, j = 2
Mean error from standard least squares: 0.19506104328523863
Mean error from LASSO: 0.19506104328523863
X subset = 2 , i = 9 , j = 3
Mean error from standard least squares: 0.19506104328523863
Mean error from LASSO: 0.19506104328523863
X \text{ subset} = 2 \text{ , } i = 9 \text{ , } j = 4
```

```
Mean error from standard least squares: 0.195338512763596
Mean error from LASSO: 0.195338512763596
X \text{ subset} = 2 \text{ , } i = 9 \text{ , } j = 5
Mean error from standard least squares: 0.19228634850166482
Mean error from LASSO: 0.19228634850166482
X subset = 2 , i = 9 , j = 6
Mean error from standard least squares: 0.19284128745837958
Mean error from LASSO: 0.19284128745837958
X \text{ subset} = 2, i = 9, j = 7
Mean error from standard least squares: 0.19339622641509435
Mean error from LASSO: 0.19339622641509435
X \text{ subset} = 2, i = 9, j = 8
Mean error from standard least squares: 0.18396226415094338
Mean error from LASSO: 0.18396226415094338
X \text{ subset} = 2 \text{ , i} = 9 \text{ , j} = 10
Mean error from standard least squares: 0.17730299667036625
Mean error from LASSO: 0.17730299667036625
X \text{ subset} = 2, i = 10, j = 0
Mean error from standard least squares: 0.18174250832408434
Mean error from LASSO: 0.18174250832408434
X subset = 2 , i = 10 , j = 1
Mean error from standard least squares: 0.18146503884572698
Mean error from LASSO: 0.18146503884572698
X \text{ subset} = 2 , i = 10 , j = 2
Mean error from standard least squares: 0.18285238623751388
Mean error from LASSO: 0.18285238623751388
X \text{ subset} = 2 , i = 10 , j = 3
Mean error from standard least squares: 0.1825749167591565
Mean error from LASSO: 0.1825749167591565
X subset = 2 , i = 10 , j = 4
Mean error from standard least squares: 0.18285238623751388
Mean error from LASSO: 0.18285238623751388
X \text{ subset} = 2, i = 10, j = 5
Mean error from standard least squares: 0.18063263041065483
Mean error from LASSO: 0.18063263041065483
X \text{ subset} = 2 \text{ , i} = 10 \text{ , j} = 6
Mean error from standard least squares: 0.17980022197558268
Mean error from LASSO: 0.17980022197558268
X \text{ subset} = 2 , i = 10 , j = 7
Mean error from standard least squares: 0.18146503884572698
Mean error from LASSO: 0.18146503884572698
X \text{ subset} = 2, i = 10, j = 8
Mean error from standard least squares: 0.17452830188679244
Mean error from LASSO: 0.17452830188679244
X subset = 2 , i = 10 , j = 9
Mean error from standard least squares: 0.1667591564927858
Mean error from LASSO: 0.1667591564927858
X \text{ subset} = 3, i = 0, j = 1
```

```
Mean error from standard least squares: 0.20172031076581576
Mean error from LASSO: 0.20172031076581576
X \text{ subset} = 3, i = 0, j = 2
Mean error from standard least squares: 0.19422863485016648
Mean error from LASSO: 0.19422863485016648
X subset = 3 , i = 0 , j = 3
Mean error from standard least squares: 0.20366259711431742
Mean error from LASSO: 0.20366259711431742
X \text{ subset} = 3, i = 0, j = 4
Mean error from standard least squares: 0.2100443951165372
Mean error from LASSO: 0.2100443951165372
X \text{ subset} = 3, i = 0, j = 5
Mean error from standard least squares: 0.21448390677025528
Mean error from LASSO: 0.21448390677025528
X \text{ subset} = 3 , i = 0 , j = 6
Mean error from standard least squares: 0.2172586015538291
Mean error from LASSO: 0.2172586015538291
X \text{ subset} = 3, i = 0, j = 7
Mean error from standard least squares: 0.2214206437291898
Mean error from LASSO: 0.2214206437291898
X \text{ subset} = 3 , i = 0 , j = 8
Mean error from standard least squares: 0.22003329633740287
Mean error from LASSO: 0.22003329633740287
X \text{ subset} = 3, i = 0, j = 9
Mean error from standard least squares: 0.21920088790233075
Mean error from LASSO: 0.21920088790233075
X \text{ subset} = 3 , i = 0 , j = 10
Mean error from standard least squares: 0.21975582685904552
Mean error from LASSO: 0.21975582685904552
X \text{ subset} = 3 , i = 1 , j = 0
Mean error from standard least squares: 0.224472807991121
Mean error from LASSO: 0.224472807991121
X \text{ subset} = 3, i = 1, j = 2
Mean error from standard least squares: 0.224472807991121
Mean error from LASSO: 0.224472807991121
X \text{ subset} = 3, i = 1, j = 3
Mean error from standard least squares: 0.2314095449500555
Mean error from LASSO: 0.2314095449500555
X \text{ subset} = 3, i = 1, j = 4
Mean error from standard least squares: 0.2355715871254162
Mean error from LASSO: 0.2355715871254162
X \text{ subset} = 3, i = 1, j = 5
Mean error from standard least squares: 0.2400110987791343
Mean error from LASSO: 0.2400110987791343
X subset = 3 , i = 1 , j = 6
Mean error from standard least squares: 0.24528301886792453
Mean error from LASSO: 0.24528301886792453
X \text{ subset} = 3, i = 1, j = 7
```

```
Mean error from standard least squares: 0.2469478357380688
Mean error from LASSO: 0.2469478357380688
X \text{ subset} = 3, i = 1, j = 8
Mean error from standard least squares: 0.2469478357380688
Mean error from LASSO: 0.2469478357380688
X \text{ subset} = 3 , i = 1 , j = 9
Mean error from standard least squares: 0.24750277469478357
Mean error from LASSO: 0.24750277469478357
X \text{ subset} = 3 , i = 1 , j = 10
Mean error from standard least squares: 0.2469478357380688
Mean error from LASSO: 0.2469478357380688
X \text{ subset} = 3, i = 2, j = 0
Mean error from standard least squares: 0.19117647058823528
Mean error from LASSO: 0.19117647058823528
X \text{ subset} = 3, i = 2, j = 1
Mean error from standard least squares: 0.19089900110987792
Mean error from LASSO: 0.19089900110987792
X \text{ subset} = 3, i = 2, j = 3
Mean error from standard least squares: 0.19228634850166482
Mean error from LASSO: 0.19228634850166482
X \text{ subset} = 3, i = 2, j = 4
Mean error from standard least squares: 0.2039400665926748
Mean error from LASSO: 0.2039400665926748
X \text{ subset} = 3, i = 2, j = 5
Mean error from standard least squares: 0.20477247502774695
Mean error from LASSO: 0.20477247502774695
X \text{ subset} = 3, i = 2, j = 6
Mean error from standard least squares: 0.20754716981132076
Mean error from LASSO: 0.20754716981132076
X subset = 3 , i = 2 , j = 7
Mean error from standard least squares: 0.21170921198668147
Mean error from LASSO: 0.21170921198668147
X \text{ subset} = 3, i = 2, j = 8
Mean error from standard least squares: 0.21087680355160932
Mean error from LASSO: 0.21087680355160932
X \text{ subset} = 3 , i = 2 , j = 9
Mean error from standard least squares: 0.2100443951165372
Mean error from LASSO: 0.2100443951165372
X \text{ subset} = 3 , i = 2 , j = 10
Mean error from standard least squares: 0.21032186459489458
Mean error from LASSO: 0.21032186459489458
X \text{ subset} = 3, i = 3, j = 0
Mean error from standard least squares: 0.201165371809101
Mean error from LASSO: 0.201165371809101
X subset = 3 , i = 3 , j = 1
Mean error from standard least squares: 0.19922308546059933
Mean error from LASSO: 0.19922308546059933
X \text{ subset} = 3 , i = 3 , j = 2
```

```
Mean error from standard least squares: 0.19839067702552718
Mean error from LASSO: 0.19839067702552718
X \text{ subset} = 3, i = 3, j = 4
Mean error from standard least squares: 0.21309655937846836
Mean error from LASSO: 0.21309655937846836
X subset = 3 , i = 3 , j = 5
Mean error from standard least squares: 0.21281908990011097
Mean error from LASSO: 0.21281908990011097
X \text{ subset} = 3, i = 3, j = 6
Mean error from standard least squares: 0.2183684794672586
Mean error from LASSO: 0.2183684794672586
X \text{ subset} = 3, i = 3, j = 7
Mean error from standard least squares: 0.22169811320754718
Mean error from LASSO: 0.22169811320754718
X \text{ subset} = 3, i = 3, j = 8
Mean error from standard least squares: 0.22058823529411764
Mean error from LASSO: 0.22058823529411764
X \text{ subset} = 3, i = 3, j = 9
Mean error from standard least squares: 0.21947835738068813
Mean error from LASSO: 0.21947835738068813
X \text{ subset} = 3 , i = 3 , j = 10
Mean error from standard least squares: 0.22086570477247502
Mean error from LASSO: 0.22086570477247502
X \text{ subset} = 3, i = 4, j = 0
Mean error from standard least squares: 0.2172586015538291
Mean error from LASSO: 0.2172586015538291
X \text{ subset} = 3, i = 4, j = 1
Mean error from standard least squares: 0.22058823529411764
Mean error from LASSO: 0.22058823529411764
X \text{ subset} = 3, i = 4, j = 2
Mean error from standard least squares: 0.2172586015538291
Mean error from LASSO: 0.2172586015538291
X \text{ subset} = 3, i = 4, j = 3
Mean error from standard least squares: 0.22697003329633741
Mean error from LASSO: 0.22697003329633741
X \text{ subset} = 3, i = 4, j = 5
Mean error from standard least squares: 0.23390677025527193
Mean error from LASSO: 0.23390677025527193
X \text{ subset} = 3, i = 4, j = 6
Mean error from standard least squares: 0.2397336293007769
Mean error from LASSO: 0.2397336293007769
X \text{ subset} = 3, i = 4, j = 7
Mean error from standard least squares: 0.24056603773584906
Mean error from LASSO: 0.24056603773584906
X subset = 3 , i = 4 , j = 8
Mean error from standard least squares: 0.24195338512763595
Mean error from LASSO: 0.24195338512763595
X \text{ subset} = 3 , i = 4 , j = 9
```

```
Mean error from standard least squares: 0.2413984461709212
Mean error from LASSO: 0.2413984461709212
X \text{ subset} = 3 , i = 4 , j = 10
Mean error from standard least squares: 0.24112097669256383
Mean error from LASSO: 0.24112097669256383
X subset = 3 , i = 5 , j = 0
Mean error from standard least squares: 0.24167591564927857
Mean error from LASSO: 0.24167591564927857
X \text{ subset} = 3, i = 5, j = 1
Mean error from standard least squares: 0.24223085460599333
Mean error from LASSO: 0.24223085460599333
X \text{ subset} = 3, i = 5, j = 2
Mean error from standard least squares: 0.2355715871254162
Mean error from LASSO: 0.2355715871254162
X \text{ subset} = 3, i = 5, j = 3
Mean error from standard least squares: 0.2472253052164262
Mean error from LASSO: 0.2472253052164262
X \text{ subset} = 3, i = 5, j = 4
Mean error from standard least squares: 0.2561043285238624
Mean error from LASSO: 0.2561043285238624
X \text{ subset} = 3, i = 5, j = 6
Mean error from standard least squares: 0.2644284128745838
Mean error from LASSO: 0.2644284128745838
X \text{ subset} = 3, i = 5, j = 7
Mean error from standard least squares: 0.26775804661487235
Mean error from LASSO: 0.26775804661487235
X \text{ subset} = 3, i = 5, j = 8
Mean error from standard least squares: 0.26803551609322973
Mean error from LASSO: 0.26803551609322973
X \text{ subset} = 3 , i = 5 , j = 9
Mean error from standard least squares: 0.2669256381798002
Mean error from LASSO: 0.2669256381798002
X \text{ subset} = 3, i = 5, j = 10
Mean error from standard least squares: 0.2663706992230855
Mean error from LASSO: 0.2663706992230855
X \text{ subset} = 3, i = 6, j = 0
Mean error from standard least squares: 0.22308546059933407
Mean error from LASSO: 0.22308546059933407
X \text{ subset} = 3, i = 6, j = 1
Mean error from standard least squares: 0.22364039955604884
Mean error from LASSO: 0.22364039955604884
X \text{ subset} = 3, i = 6, j = 2
Mean error from standard least squares: 0.2241953385127636
Mean error from LASSO: 0.2241953385127636
X subset = 3 , i = 6 , j = 3
Mean error from standard least squares: 0.2241953385127636
Mean error from LASSO: 0.2241953385127636
X \text{ subset} = 3, i = 6, j = 4
```

```
Mean error from standard least squares: 0.23362930077691454
Mean error from LASSO: 0.23362930077691454
X \text{ subset} = 3 , i = 6 , j = 5
Mean error from standard least squares: 0.2386237513873474
Mean error from LASSO: 0.2386237513873474
X \text{ subset} = 3 , i = 6 , j = 7
Mean error from standard least squares: 0.2469478357380688
Mean error from LASSO: 0.2469478357380688
X \text{ subset} = 3, i = 6, j = 8
Mean error from standard least squares: 0.24778024417314096
Mean error from LASSO: 0.24778024417314096
X \text{ subset} = 3, i = 6, j = 9
Mean error from standard least squares: 0.24639289678135406
Mean error from LASSO: 0.24639289678135406
X \text{ subset} = 3 , i = 6 , j = 10
Mean error from standard least squares: 0.2472253052164262
Mean error from LASSO: 0.2472253052164262
X \text{ subset} = 3, i = 7, j = 0
Mean error from standard least squares: 0.19228634850166482
Mean error from LASSO: 0.19228634850166482
X \text{ subset} = 3, i = 7, j = 1
Mean error from standard least squares: 0.19228634850166482
Mean error from LASSO: 0.19228634850166482
X \text{ subset} = 3, i = 7, j = 2
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 4, i = 6, j = 3
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 4, i = 6, j = 4
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 4, i = 6, j = 5
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 4, i = 6, j = 7
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 4 , i = 6 , j = 8
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 4, i = 6, j = 9
Mean error from standard least squares: 0.293007769145394
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 4 , i = 6 , j = 10
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 4, i = 7, j = 0
```

```
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 4, i = 7, j = 1
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X subset = 4 , i = 7 , j = 2
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 4, i = 7, j = 3
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 4, i = 7, j = 4
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 4, i = 7, j = 5
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 4, i = 7, j = 6
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 4, i = 7, j = 8
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 4, i = 7, j = 9
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 4 , i = 7 , j = 10
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 4 , i = 8 , j = 0
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4, i = 8, j = 1
Mean error from standard least squares: 0.21032186459489458
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4 , i = 8 , j = 2
Mean error from standard least squares: 0.2083795782463929
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4 , i = 8 , j = 3
Mean error from standard least squares: 0.20865704772475027
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4, i = 8, j = 4
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4 , i = 8 , j = 5
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4 , i = 8 , j = 6
```

```
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4 , i = 8 , j = 7
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4 , i = 8 , j = 9
Mean error from standard least squares: 0.25332963374028855
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4 , i = 8 , j = 10
Mean error from standard least squares: 0.2647058823529412
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 4, i = 9, j = 0
Mean error from standard least squares: 0.20172031076581576
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4 \text{ , i} = 9 \text{ , j} = 1
Mean error from standard least squares: 0.20144284128745837
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4, i = 9, j = 2
Mean error from standard least squares: 0.2028301886792453
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4 , i = 9 , j = 3
Mean error from standard least squares: 0.20033296337402887
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4, i = 9, j = 4
Mean error from standard least squares: 0.19866814650388456
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4, i = 9, j = 5
Mean error from standard least squares: 0.20754716981132076
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4 , i = 9 , j = 6
Mean error from standard least squares: 0.2097669256381798
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4, i = 9, j = 7
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4 , i = 9 , j = 8
Mean error from standard least squares: 0.2255826859045505
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4 , i = 9 , j = 10
Mean error from standard least squares: 0.2602663706992231
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 4, i = 10, j = 0
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X subset = 4 , i = 10 , j = 1
Mean error from standard least squares: 0.1881243063263041
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 4 , i = 10 , j = 2
```

```
Mean error from standard least squares: 0.19006659267480577
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 4 , i = 10 , j = 3
Mean error from standard least squares: 0.1881243063263041
Mean error from LASSO: 0.18423973362930077
X subset = 4 , i = 10 , j = 4
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 4 , i = 10 , j = 5
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 4, i = 10, j = 6
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X subset = 4 , i = 10 , j = 7
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 4 , i = 10 , j = 8
Mean error from standard least squares: 0.2172586015538291
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 4 , i = 10 , j = 9
Mean error from standard least squares: 0.2400110987791343
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 5, i = 0, j = 1
Mean error from standard least squares: 0.19117647058823528
Mean error from LASSO: 0.19117647058823528
X \text{ subset} = 5, i = 0, j = 2
Mean error from standard least squares: 0.1853496115427303
Mean error from LASSO: 0.1853496115427303
X \text{ subset} = 5, i = 0, j = 3
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 5, i = 0, j = 4
Mean error from standard least squares: 0.18368479467258603
Mean error from LASSO: 0.18368479467258603
X \text{ subset} = 5, i = 0, j = 5
Mean error from standard least squares: 0.1864594894561598
Mean error from LASSO: 0.1864594894561598
X \text{ subset} = 5, i = 0, j = 6
Mean error from standard least squares: 0.19422863485016648
Mean error from LASSO: 0.19422863485016648
X \text{ subset} = 5, i = 0, j = 7
Mean error from standard least squares: 0.19200887902330743
Mean error from LASSO: 0.19200887902330743
X subset = 5 , i = 0 , j = 8
Mean error from standard least squares: 0.1956159822419534
Mean error from LASSO: 0.1956159822419534
X \text{ subset} = 5, i = 0, j = 9
```

```
Mean error from standard least squares: 0.18784683684794673
Mean error from LASSO: 0.18784683684794673
X \text{ subset} = 5 , i = 0 , j = 10
Mean error from standard least squares: 0.18729189789123196
Mean error from LASSO: 0.18729189789123196
X \text{ subset} = 5, i = 1, j = 0
Mean error from standard least squares: 0.21143174250832408
Mean error from LASSO: 0.21143174250832408
X \text{ subset} = 5, i = 1, j = 2
Mean error from standard least squares: 0.20782463928967815
Mean error from LASSO: 0.20782463928967815
X \text{ subset} = 5, i = 1, j = 3
Mean error from standard least squares: 0.21198668146503885
Mean error from LASSO: 0.21198668146503885
X \text{ subset} = 5, i = 1, j = 4
Mean error from standard least squares: 0.20310765815760268
Mean error from LASSO: 0.20310765815760268
X \text{ subset} = 5, i = 1, j = 5
Mean error from standard least squares: 0.21448390677025528
Mean error from LASSO: 0.21448390677025528
X \text{ subset} = 5, i = 1, j = 6
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 5, i = 1, j = 7
Mean error from standard least squares: 0.21226415094339623
Mean error from LASSO: 0.21226415094339623
X \text{ subset} = 5, i = 1, j = 8
Mean error from standard least squares: 0.21559378468368479
Mean error from LASSO: 0.21559378468368479
X \text{ subset} = 5, i = 1, j = 9
Mean error from standard least squares: 0.21337402885682574
Mean error from LASSO: 0.21337402885682574
X \text{ subset} = 5, i = 1, j = 10
Mean error from standard least squares: 0.20948945615982242
Mean error from LASSO: 0.20948945615982242
X \text{ subset} = 5, i = 2, j = 0
Mean error from standard least squares: 0.17785793562708102
Mean error from LASSO: 0.17785793562708102
X \text{ subset} = 5, i = 2, j = 1
Mean error from standard least squares: 0.18091009988901222
Mean error from LASSO: 0.18091009988901222
X \text{ subset} = 5, i = 2, j = 3
Mean error from standard least squares: 0.17286348501664817
Mean error from LASSO: 0.17286348501664817
X subset = 5 , i = 2 , j = 4
Mean error from standard least squares: 0.17980022197558268
Mean error from LASSO: 0.17980022197558268
X \text{ subset} = 5, i = 2, j = 5
```

```
Mean error from standard least squares: 0.18368479467258603
Mean error from LASSO: 0.18368479467258603
X \text{ subset} = 5, i = 2, j = 6
Mean error from standard least squares: 0.18590455049944507
Mean error from LASSO: 0.18590455049944507
X subset = 5 , i = 2 , j = 7
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 5, i = 2, j = 8
Mean error from standard least squares: 0.18368479467258603
Mean error from LASSO: 0.18368479467258603
X \text{ subset} = 5, i = 2, j = 9
Mean error from standard least squares: 0.17563817980022198
Mean error from LASSO: 0.17563817980022198
X \text{ subset} = 5 , i = 2 , j = 10
Mean error from standard least squares: 0.1822974472807991
Mean error from LASSO: 0.1822974472807991
X \text{ subset} = 5, i = 3, j = 0
Mean error from standard least squares: 0.18312985571587126
Mean error from LASSO: 0.18312985571587126
X \text{ subset} = 5, i = 3, j = 1
Mean error from standard least squares: 0.18867924528301888
Mean error from LASSO: 0.18867924528301888
X \text{ subset} = 5, i = 3, j = 2
Mean error from standard least squares: 0.18756936736958935
Mean error from LASSO: 0.18756936736958935
X \text{ subset} = 5, i = 3, j = 4
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 5, i = 3, j = 5
Mean error from standard least squares: 0.19145394006659266
Mean error from LASSO: 0.19145394006659266
X \text{ subset} = 5, i = 3, j = 6
Mean error from standard least squares: 0.19811320754716982
Mean error from LASSO: 0.19811320754716982
X \text{ subset} = 5, i = 3, j = 7
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 5, i = 3, j = 8
Mean error from standard least squares: 0.19339622641509435
Mean error from LASSO: 0.19339622641509435
X \text{ subset} = 5, i = 3, j = 9
Mean error from standard least squares: 0.1853496115427303
Mean error from LASSO: 0.1853496115427303
X subset = 5 , i = 3 , j = 10
Mean error from standard least squares: 0.18729189789123196
Mean error from LASSO: 0.18729189789123196
X \text{ subset} = 5, i = 4, j = 0
```

```
Mean error from standard least squares: 0.20560488346281908
Mean error from LASSO: 0.20560488346281908
X \text{ subset} = 5, i = 4, j = 1
Mean error from standard least squares: 0.21226415094339623
Mean error from LASSO: 0.21226415094339623
X subset = 5 , i = 4 , j = 2
Mean error from standard least squares: 0.20366259711431742
Mean error from LASSO: 0.20366259711431742
X \text{ subset} = 5, i = 4, j = 3
Mean error from standard least squares: 0.2067147613762486
Mean error from LASSO: 0.2067147613762486
X \text{ subset} = 5, i = 4, j = 5
Mean error from standard least squares: 0.20726970033296338
Mean error from LASSO: 0.20726970033296338
X subset = 5 , i = 4 , j = 6
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 5, i = 4, j = 7
Mean error from standard least squares: 0.2097669256381798
Mean error from LASSO: 0.2097669256381798
X \text{ subset} = 5, i = 4, j = 8
Mean error from standard least squares: 0.21170921198668147
Mean error from LASSO: 0.21170921198668147
X \text{ subset} = 5, i = 4, j = 9
Mean error from standard least squares: 0.21503884572697005
Mean error from LASSO: 0.21503884572697005
X \text{ subset} = 5 , i = 4 , j = 10
Mean error from standard least squares: 0.2067147613762486
Mean error from LASSO: 0.2067147613762486
X \text{ subset} = 5, i = 5, j = 0
Mean error from standard least squares: 0.22364039955604884
Mean error from LASSO: 0.22364039955604884
X \text{ subset} = 5, i = 5, j = 1
Mean error from standard least squares: 0.23196448390677027
Mean error from LASSO: 0.23196448390677027
X subset = 5 , i = 5 , j = 2
Mean error from standard least squares: 0.2241953385127636
Mean error from LASSO: 0.2241953385127636
X \text{ subset} = 5, i = 5, j = 3
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 5, i = 5, j = 4
Mean error from standard least squares: 0.22031076581576026
Mean error from LASSO: 0.22031076581576026
X \text{ subset} = 5, i = 5, j = 6
Mean error from standard least squares: 0.232519422863485
Mean error from LASSO: 0.232519422863485
X \text{ subset} = 5, i = 5, j = 7
```

```
Mean error from standard least squares: 0.23446170921198667
Mean error from LASSO: 0.23446170921198667
X \text{ subset} = 5, i = 5, j = 8
Mean error from standard least squares: 0.23945615982241952
Mean error from LASSO: 0.23945615982241952
X \text{ subset} = 5, i = 5, j = 9
Mean error from standard least squares: 0.22586015538290788
Mean error from LASSO: 0.22586015538290788
X \text{ subset} = 5, i = 5, j = 10
Mean error from standard least squares: 0.2225305216426193
Mean error from LASSO: 0.2225305216426193
X \text{ subset} = 5, i = 6, j = 0
Mean error from standard least squares: 0.20726970033296338
Mean error from LASSO: 0.20726970033296338
X \text{ subset} = 5, i = 6, j = 1
Mean error from standard least squares: 0.21309655937846836
Mean error from LASSO: 0.21309655937846836
X \text{ subset} = 5, i = 6, j = 2
Mean error from standard least squares: 0.2081021087680355
Mean error from LASSO: 0.2081021087680355
X \text{ subset} = 5, i = 6, j = 3
Mean error from standard least squares: 0.21087680355160932
Mean error from LASSO: 0.21087680355160932
X \text{ subset} = 5, i = 6, j = 4
Mean error from standard least squares: 0.2025527192008879
Mean error from LASSO: 0.2025527192008879
X \text{ subset} = 5, i = 6, j = 5
Mean error from standard least squares: 0.21642619311875694
Mean error from LASSO: 0.21642619311875694
X \text{ subset} = 5, i = 6, j = 7
Mean error from standard least squares: 0.21198668146503885
Mean error from LASSO: 0.21198668146503885
X \text{ subset} = 5, i = 6, j = 8
Mean error from standard least squares: 0.21337402885682574
Mean error from LASSO: 0.21337402885682574
X \text{ subset} = 5, i = 6, j = 9
Mean error from standard least squares: 0.20921198668146504
Mean error from LASSO: 0.20921198668146504
X \text{ subset} = 5, i = 6, j = 10
Mean error from standard least squares: 0.21309655937846836
Mean error from LASSO: 0.21309655937846836
X \text{ subset} = 5, i = 7, j = 0
Mean error from standard least squares: 0.17647058823529413
Mean error from LASSO: 0.17647058823529413
X subset = 5 , i = 7 , j = 1
Mean error from standard least squares: 0.18146503884572698
Mean error from LASSO: 0.18146503884572698
X \text{ subset} = 5, i = 7, j = 2
```

```
Mean error from standard least squares: 0.1811875693673696
Mean error from LASSO: 0.1811875693673696
X \text{ subset} = 5, i = 7, j = 3
Mean error from standard least squares: 0.17758046614872364
Mean error from LASSO: 0.17758046614872364
X subset = 5 , i = 7 , j = 4
Mean error from standard least squares: 0.1739733629300777
Mean error from LASSO: 0.1739733629300777
X \text{ subset} = 5, i = 7, j = 5
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 5, i = 7, j = 6
Mean error from standard least squares: 0.18174250832408434
Mean error from LASSO: 0.18174250832408434
X \text{ subset} = 5, i = 7, j = 8
Mean error from standard least squares: 0.18451720310765815
Mean error from LASSO: 0.18451720310765815
X \text{ subset} = 5, i = 7, j = 9
Mean error from standard least squares: 0.17785793562708102
Mean error from LASSO: 0.17785793562708102
X \text{ subset} = 5, i = 7, j = 10
Mean error from standard least squares: 0.18063263041065483
Mean error from LASSO: 0.18063263041065483
X \text{ subset} = 5, i = 8, j = 0
Mean error from standard least squares: 0.17175360710321866
Mean error from LASSO: 0.17175360710321866
X \text{ subset} = 5, i = 8, j = 1
Mean error from standard least squares: 0.17064372918978912
Mean error from LASSO: 0.17064372918978912
X \text{ subset} = 5, i = 8, j = 2
Mean error from standard least squares: 0.17341842397336293
Mean error from LASSO: 0.17341842397336293
X \text{ subset} = 5, i = 8, j = 3
Mean error from standard least squares: 0.1695338512763596
Mean error from LASSO: 0.1695338512763596
X \text{ subset} = 5, i = 8, j = 4
Mean error from standard least squares: 0.1670366259711432
Mean error from LASSO: 0.1670366259711432
X \text{ subset} = 5, i = 8, j = 5
Mean error from standard least squares: 0.17591564927857936
Mean error from LASSO: 0.17591564927857936
X \text{ subset} = 5, i = 8, j = 6
Mean error from standard least squares: 0.17896781354051056
Mean error from LASSO: 0.17896781354051056
X subset = 5 , i = 8 , j = 7
Mean error from standard least squares: 0.1792452830188679
Mean error from LASSO: 0.1792452830188679
X \text{ subset} = 5, i = 8, j = 9
```

```
Mean error from standard least squares: 0.1709211986681465
Mean error from LASSO: 0.1709211986681465
X \text{ subset} = 5 , i = 8 , j = 10
Mean error from standard least squares: 0.17286348501664817
Mean error from LASSO: 0.17286348501664817
X \text{ subset} = 5, i = 9, j = 0
Mean error from standard least squares: 0.16481687014428412
Mean error from LASSO: 0.16481687014428412
X \text{ subset} = 5, i = 9, j = 1
Mean error from standard least squares: 0.17147613762486127
Mean error from LASSO: 0.17147613762486127
X \text{ subset} = 5, i = 9, j = 2
Mean error from standard least squares: 0.1650943396226415
Mean error from LASSO: 0.1650943396226415
X \text{ subset} = 5, i = 9, j = 3
Mean error from standard least squares: 0.16648168701442842
Mean error from LASSO: 0.16648168701442842
X \text{ subset} = 5, i = 9, j = 4
Mean error from standard least squares: 0.16176470588235295
Mean error from LASSO: 0.16176470588235295
X \text{ subset} = 5, i = 9, j = 5
Mean error from standard least squares: 0.16315205327413984
Mean error from LASSO: 0.16315205327413984
X \text{ subset} = 5, i = 9, j = 6
Mean error from standard least squares: 0.17314095449500555
Mean error from LASSO: 0.17314095449500555
X \text{ subset} = 5, i = 9, j = 7
Mean error from standard least squares: 0.16759156492785793
Mean error from LASSO: 0.16759156492785793
X \text{ subset} = 5 , i = 9 , j = 8
Mean error from standard least squares: 0.16981132075471697
Mean error from LASSO: 0.16981132075471697
X \text{ subset} = 5, i = 9, j = 10
Mean error from standard least squares: 0.16453940066592676
Mean error from LASSO: 0.16453940066592676
X \text{ subset} = 5 , i = 10 , j = 0
Mean error from standard least squares: 0.15288568257491675
Mean error from LASSO: 0.15288568257491675
X \text{ subset} = 5, i = 10, j = 1
Mean error from standard least squares: 0.15538290788013318
Mean error from LASSO: 0.15538290788013318
X \text{ subset} = 5, i = 10, j = 2
Mean error from standard least squares: 0.15566037735849056
Mean error from LASSO: 0.15566037735849056
X \text{ subset} = 5 , i = 10 , j = 3
Mean error from standard least squares: 0.1551054384017758
Mean error from LASSO: 0.1551054384017758
X subset = 5 , i = 10 , j = 4
```

```
Mean error from standard least squares: 0.146503884572697
Mean error from LASSO: 0.146503884572697
X \text{ subset} = 5 , i = 10 , j = 5
Mean error from standard least squares: 0.1537180910099889
Mean error from LASSO: 0.1537180910099889
X subset = 5 , i = 10 , j = 6
Mean error from standard least squares: 0.15760266370699222
Mean error from LASSO: 0.15760266370699222
X \text{ subset} = 5, i = 10, j = 7
Mean error from standard least squares: 0.15871254162042175
Mean error from LASSO: 0.15871254162042175
X \text{ subset} = 5, i = 10, j = 8
Mean error from standard least squares: 0.15899001109877914
Mean error from LASSO: 0.15899001109877914
X \text{ subset} = 5 , i = 10 , j = 9
Mean error from standard least squares: 0.15177580466148724
Mean error from LASSO: 0.15177580466148724
X \text{ subset} = 6, i = 0, j = 1
Mean error from standard least squares: 0.15704772475027748
Mean error from LASSO: 0.15704772475027748
X \text{ subset} = 6, i = 0, j = 2
Mean error from standard least squares: 0.17314095449500555
Mean error from LASSO: 0.17314095449500555
X \text{ subset} = 6, i = 0, j = 3
Mean error from standard least squares: 0.18312985571587126
Mean error from LASSO: 0.18312985571587126
X \text{ subset} = 6, i = 0, j = 4
Mean error from standard least squares: 0.18507214206437292
Mean error from LASSO: 0.18507214206437292
X \text{ subset} = 6, i = 0, j = 5
Mean error from standard least squares: 0.1970033296337403
Mean error from LASSO: 0.1970033296337403
X \text{ subset} = 6, i = 0, j = 6
Mean error from standard least squares: 0.20005549389567148
Mean error from LASSO: 0.20005549389567148
X \text{ subset} = 6, i = 0, j = 7
Mean error from standard least squares: 0.201165371809101
Mean error from LASSO: 0.201165371809101
X \text{ subset} = 6 , i = 0 , j = 8
Mean error from standard least squares: 0.18923418423973362
Mean error from LASSO: 0.18923418423973362
X \text{ subset} = 6, i = 0, j = 9
Mean error from standard least squares: 0.1856270810210877
Mean error from LASSO: 0.1856270810210877
X subset = 6 , i = 0 , j = 10
Mean error from standard least squares: 0.17869034406215317
Mean error from LASSO: 0.17869034406215317
X \text{ subset} = 6, i = 1, j = 0
```

```
Mean error from standard least squares: 0.17203107658157601
Mean error from LASSO: 0.17203107658157601
X \text{ subset} = 6 , i = 1 , j = 2
Mean error from standard least squares: 0.19450610432852386
Mean error from LASSO: 0.19450610432852386
X \text{ subset} = 6 , i = 1 , j = 3
Mean error from standard least squares: 0.2097669256381798
Mean error from LASSO: 0.2097669256381798
X \text{ subset} = 6, i = 1, j = 4
Mean error from standard least squares: 0.2083795782463929
Mean error from LASSO: 0.2083795782463929
X \text{ subset} = 6, i = 1, j = 5
Mean error from standard least squares: 0.2180910099889012
Mean error from LASSO: 0.2180910099889012
X \text{ subset} = 6 , i = 1 , j = 6
Mean error from standard least squares: 0.22003329633740287
Mean error from LASSO: 0.22003329633740287
X \text{ subset} = 6, i = 1, j = 7
Mean error from standard least squares: 0.2255826859045505
Mean error from LASSO: 0.2255826859045505
X \text{ subset} = 6, i = 1, j = 8
Mean error from standard least squares: 0.20948945615982242
Mean error from LASSO: 0.20948945615982242
X \text{ subset} = 6, i = 1, j = 9
Mean error from standard least squares: 0.21198668146503885
Mean error from LASSO: 0.21198668146503885
X \text{ subset} = 6 , i = 1 , j = 10
Mean error from standard least squares: 0.20477247502774695
Mean error from LASSO: 0.20477247502774695
X \text{ subset} = 6, i = 2, j = 0
Mean error from standard least squares: 0.1434517203107658
Mean error from LASSO: 0.1434517203107658
X \text{ subset} = 6, i = 2, j = 1
Mean error from standard least squares: 0.15455049944506105
Mean error from LASSO: 0.15455049944506105
X subset = 6 , i = 2 , j = 3
Mean error from standard least squares: 0.17314095449500555
Mean error from LASSO: 0.17314095449500555
X \text{ subset} = 6, i = 2, j = 4
Mean error from standard least squares: 0.17980022197558268
Mean error from LASSO: 0.17980022197558268
X \text{ subset} = 6, i = 2, j = 5
Mean error from standard least squares: 0.18895671476137624
Mean error from LASSO: 0.18895671476137624
X subset = 6 , i = 2 , j = 6
Mean error from standard least squares: 0.19145394006659266
Mean error from LASSO: 0.19145394006659266
X \text{ subset} = 6, i = 2, j = 7
```

```
Mean error from standard least squares: 0.19173140954495005
Mean error from LASSO: 0.19173140954495005
X \text{ subset} = 6 , i = 2 , j = 8
Mean error from standard least squares: 0.18091009988901222
Mean error from LASSO: 0.18091009988901222
X subset = 6 , i = 2 , j = 9
Mean error from standard least squares: 0.17563817980022198
Mean error from LASSO: 0.17563817980022198
X \text{ subset} = 6 , i = 2 , j = 10
Mean error from standard least squares: 0.17452830188679244
Mean error from LASSO: 0.17452830188679244
X \text{ subset} = 6, i = 3, j = 0
Mean error from standard least squares: 0.15177580466148724
Mean error from LASSO: 0.15177580466148724
X \text{ subset} = 6 , i = 3 , j = 1
Mean error from standard least squares: 0.15926748057713652
Mean error from LASSO: 0.15926748057713652
X \text{ subset} = 6, i = 3, j = 2
Mean error from standard least squares: 0.1792452830188679
Mean error from LASSO: 0.1792452830188679
X \text{ subset} = 6, i = 3, j = 4
Mean error from standard least squares: 0.19006659267480577
Mean error from LASSO: 0.19006659267480577
X \text{ subset} = 6, i = 3, j = 5
Mean error from standard least squares: 0.19755826859045506
Mean error from LASSO: 0.19755826859045506
X \text{ subset} = 6, i = 3, j = 6
Mean error from standard least squares: 0.2008879023307436
Mean error from LASSO: 0.2008879023307436
X \text{ subset} = 6, i = 3, j = 7
Mean error from standard least squares: 0.19589345172031078
Mean error from LASSO: 0.19589345172031078
X \text{ subset} = 6, i = 3, j = 8
Mean error from standard least squares: 0.19034406215316316
Mean error from LASSO: 0.19034406215316316
X \text{ subset} = 6 , i = 3 , j = 9
Mean error from standard least squares: 0.18312985571587126
Mean error from LASSO: 0.18312985571587126
X \text{ subset} = 6 , i = 3 , j = 10
Mean error from standard least squares: 0.1825749167591565
Mean error from LASSO: 0.1825749167591565
X \text{ subset} = 6, i = 4, j = 0
Mean error from standard least squares: 0.1650943396226415
Mean error from LASSO: 0.1650943396226415
X subset = 6 , i = 4 , j = 1
Mean error from standard least squares: 0.1681465038845727
Mean error from LASSO: 0.1681465038845727
X \text{ subset} = 6, i = 4, j = 2
```

```
Mean error from standard least squares: 0.189511653718091
Mean error from LASSO: 0.189511653718091
X \text{ subset} = 6 , i = 4 , j = 3
Mean error from standard least squares: 0.20477247502774695
Mean error from LASSO: 0.20477247502774695
X \text{ subset} = 6 , i = 4 , j = 5
Mean error from standard least squares: 0.21503884572697005
Mean error from LASSO: 0.21503884572697005
X \text{ subset} = 6, i = 4, j = 6
Mean error from standard least squares: 0.21642619311875694
Mean error from LASSO: 0.21642619311875694
X \text{ subset} = 6, i = 4, j = 7
Mean error from standard least squares: 0.2180910099889012
Mean error from LASSO: 0.2180910099889012
X \text{ subset} = 6 , i = 4 , j = 8
Mean error from standard least squares: 0.20199778024417314
Mean error from LASSO: 0.20199778024417314
X \text{ subset} = 6, i = 4, j = 9
Mean error from standard least squares: 0.20560488346281908
Mean error from LASSO: 0.20560488346281908
X \text{ subset} = 6 , i = 4 , j = 10
Mean error from standard least squares: 0.1936736958934517
Mean error from LASSO: 0.1936736958934517
X \text{ subset} = 6, i = 5, j = 0
Mean error from standard least squares: 0.1825749167591565
Mean error from LASSO: 0.1825749167591565
X \text{ subset} = 6, i = 5, j = 1
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 6, i = 5, j = 2
Mean error from standard least squares: 0.21059933407325193
Mean error from LASSO: 0.21059933407325193
X \text{ subset} = 6, i = 5, j = 3
Mean error from standard least squares: 0.22586015538290788
Mean error from LASSO: 0.22586015538290788
X \text{ subset} = 6, i = 5, j = 4
Mean error from standard least squares: 0.23113207547169812
Mean error from LASSO: 0.23113207547169812
X \text{ subset} = 6, i = 5, j = 6
Mean error from standard least squares: 0.23917869034406217
Mean error from LASSO: 0.23917869034406217
X \text{ subset} = 6, i = 5, j = 7
Mean error from standard least squares: 0.2400110987791343
Mean error from LASSO: 0.2400110987791343
X subset = 6 , i = 5 , j = 8
Mean error from standard least squares: 0.22918978912319646
Mean error from LASSO: 0.22918978912319646
X \text{ subset} = 6 , i = 5 , j = 9
```

```
Mean error from standard least squares: 0.224472807991121
Mean error from LASSO: 0.224472807991121
X \text{ subset} = 6 , i = 5 , j = 10
Mean error from standard least squares: 0.21975582685904552
Mean error from LASSO: 0.21975582685904552
X subset = 6 , i = 6 , j = 0
Mean error from standard least squares: 0.17036625971143174
Mean error from LASSO: 0.17036625971143174
X \text{ subset} = 6, i = 6, j = 1
Mean error from standard least squares: 0.18146503884572698
Mean error from LASSO: 0.18146503884572698
X \text{ subset} = 6, i = 6, j = 2
Mean error from standard least squares: 0.19811320754716982
Mean error from LASSO: 0.19811320754716982
X \text{ subset} = 6 , i = 6 , j = 3
Mean error from standard least squares: 0.2028301886792453
Mean error from LASSO: 0.2028301886792453
X \text{ subset} = 6, i = 6, j = 4
Mean error from standard least squares: 0.21059933407325193
Mean error from LASSO: 0.21059933407325193
X \text{ subset} = 6, i = 6, j = 5
Mean error from standard least squares: 0.21864594894561598
Mean error from LASSO: 0.21864594894561598
X \text{ subset} = 6, i = 6, j = 7
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 6, i = 6, j = 8
Mean error from standard least squares: 0.2081021087680355
Mean error from LASSO: 0.2081021087680355
X \text{ subset} = 6 , i = 6 , j = 9
Mean error from standard least squares: 0.20782463928967815
Mean error from LASSO: 0.20782463928967815
X \text{ subset} = 6 , i = 6 , j = 10
Mean error from standard least squares: 0.20061043285238625
Mean error from LASSO: 0.20061043285238625
X subset = 6 , i = 7 , j = 0
Mean error from standard least squares: 0.14289678135405107
Mean error from LASSO: 0.14289678135405107
X \text{ subset} = 6, i = 7, j = 1
Mean error from standard least squares: 0.1564927857935627
Mean error from LASSO: 0.1564927857935627
X \text{ subset} = 6, i = 7, j = 2
Mean error from standard least squares: 0.16897891231964485
Mean error from LASSO: 0.16897891231964485
X subset = 6 , i = 7 , j = 3
Mean error from standard least squares: 0.17785793562708102
Mean error from LASSO: 0.17785793562708102
X \text{ subset} = 6, i = 7, j = 4
```

```
Mean error from standard least squares: 0.1795227524972253
Mean error from LASSO: 0.1795227524972253
X \text{ subset} = 6, i = 7, j = 5
Mean error from standard least squares: 0.18451720310765815
Mean error from LASSO: 0.18451720310765815
X subset = 6 , i = 7 , j = 6
Mean error from standard least squares: 0.19062153163152054
Mean error from LASSO: 0.19062153163152054
X subset = 6 , i = 7 , j = 8
Mean error from standard least squares: 0.18285238623751388
Mean error from LASSO: 0.18285238623751388
X \text{ subset} = 6, i = 7, j = 9
Mean error from standard least squares: 0.1811875693673696
Mean error from LASSO: 0.1811875693673696
X \text{ subset} = 6 , i = 7 , j = 10
Mean error from standard least squares: 0.17452830188679244
Mean error from LASSO: 0.17452830188679244
X \text{ subset} = 6, i = 8, j = 0
Mean error from standard least squares: 0.14289678135405107
Mean error from LASSO: 0.14289678135405107
X \text{ subset} = 6, i = 8, j = 1
Mean error from standard least squares: 0.14816870144284128
Mean error from LASSO: 0.14816870144284128
X \text{ subset} = 6, i = 8, j = 2
Mean error from standard least squares: 0.1623196448390677
Mean error from LASSO: 0.1623196448390677
X \text{ subset} = 6, i = 8, j = 3
Mean error from standard least squares: 0.17314095449500555
Mean error from LASSO: 0.17314095449500555
X \text{ subset} = 6, i = 8, j = 4
Mean error from standard least squares: 0.17730299667036625
Mean error from LASSO: 0.17730299667036625
X \text{ subset} = 6, i = 8, j = 5
Mean error from standard least squares: 0.1825749167591565
Mean error from LASSO: 0.1825749167591565
X \text{ subset} = 6, i = 8, j = 6
Mean error from standard least squares: 0.18479467258601553
Mean error from LASSO: 0.18479467258601553
X \text{ subset} = 6, i = 8, j = 7
Mean error from standard least squares: 0.17896781354051056
Mean error from LASSO: 0.17896781354051056
X \text{ subset} = 6, i = 8, j = 9
Mean error from standard least squares: 0.16537180910099888
Mean error from LASSO: 0.16537180910099888
X subset = 6 , i = 8 , j = 10
Mean error from standard least squares: 0.1667591564927858
Mean error from LASSO: 0.1667591564927858
X \text{ subset} = 6, i = 9, j = 0
```

```
Mean error from standard least squares: 0.13318534961154274
Mean error from LASSO: 0.13318534961154274
X \text{ subset} = 6, i = 9, j = 1
Mean error from standard least squares: 0.14428412874583796
Mean error from LASSO: 0.14428412874583796
X subset = 6 , i = 9 , j = 2
Mean error from standard least squares: 0.1537180910099889
Mean error from LASSO: 0.1537180910099889
X \text{ subset} = 6, i = 9, j = 3
Mean error from standard least squares: 0.16426193118756938
Mean error from LASSO: 0.16426193118756938
X \text{ subset} = 6, i = 9, j = 4
Mean error from standard least squares: 0.16564927857935627
Mean error from LASSO: 0.16564927857935627
X \text{ subset} = 6 , i = 9 , j = 5
Mean error from standard least squares: 0.1711986681465039
Mean error from LASSO: 0.1711986681465039
X \text{ subset} = 6, i = 9, j = 6
Mean error from standard least squares: 0.1750832408435072
Mean error from LASSO: 0.1750832408435072
X \text{ subset} = 6, i = 9, j = 7
Mean error from standard least squares: 0.17730299667036625
Mean error from LASSO: 0.17730299667036625
X \text{ subset} = 6, i = 9, j = 8
Mean error from standard least squares: 0.16981132075471697
Mean error from LASSO: 0.16981132075471697
X \text{ subset} = 6 , i = 9 , j = 10
Mean error from standard least squares: 0.158157602663707
Mean error from LASSO: 0.158157602663707
X subset = 6 , i = 10 , j = 0
Mean error from standard least squares: 0.12708102108768035
Mean error from LASSO: 0.12708102108768035
X \text{ subset} = 6, i = 10, j = 1
Mean error from standard least squares: 0.13596004439511652
Mean error from LASSO: 0.13596004439511652
X \text{ subset} = 6 , i = 10 , j = 2
Mean error from standard least squares: 0.14039955604883464
Mean error from LASSO: 0.14039955604883464
X \text{ subset} = 6 , i = 10 , j = 3
Mean error from standard least squares: 0.15482796892341844
Mean error from LASSO: 0.15482796892341844
X \text{ subset} = 6, i = 10, j = 4
Mean error from standard least squares: 0.15899001109877914
Mean error from LASSO: 0.15899001109877914
X subset = 6 , i = 10 , j = 5
Mean error from standard least squares: 0.1609322974472808
Mean error from LASSO: 0.1609322974472808
X \text{ subset} = 6 , i = 10 , j = 6
```

```
Mean error from standard least squares: 0.163984461709212
Mean error from LASSO: 0.163984461709212
X \text{ subset} = 6, i = 10, j = 7
Mean error from standard least squares: 0.16342952275249722
Mean error from LASSO: 0.16342952275249722
X \text{ subset} = 6 , i = 10 , j = 8
Mean error from standard least squares: 0.15593784683684794
Mean error from LASSO: 0.15593784683684794
X \text{ subset} = 6 , i = 10 , j = 9
Mean error from standard least squares: 0.1526082130965594
Mean error from LASSO: 0.1526082130965594
X \text{ subset} = 7, i = 0, j = 1
Mean error from standard least squares: 0.20449500554938957
Mean error from LASSO: 0.20449500554938957
X \text{ subset} = 7, i = 0, j = 2
Mean error from standard least squares: 0.20782463928967815
Mean error from LASSO: 0.20782463928967815
X \text{ subset} = 7, i = 0, j = 3
Mean error from standard least squares: 0.21143174250832408
Mean error from LASSO: 0.21143174250832408
X \text{ subset} = 7, i = 0, j = 4
Mean error from standard least squares: 0.20477247502774695
Mean error from LASSO: 0.20477247502774695
X \text{ subset} = 7, i = 0, j = 5
Mean error from standard least squares: 0.206992230854606
Mean error from LASSO: 0.206992230854606
X \text{ subset} = 7, i = 0, j = 6
Mean error from standard least squares: 0.2097669256381798
Mean error from LASSO: 0.2097669256381798
X \text{ subset} = 7, i = 0, j = 7
Mean error from standard least squares: 0.2100443951165372
Mean error from LASSO: 0.2100443951165372
X \text{ subset} = 7, i = 0, j = 8
Mean error from standard least squares: 0.21059933407325193
Mean error from LASSO: 0.21059933407325193
X subset = 7 , i = 0 , j = 9
Mean error from standard least squares: 0.20588235294117646
Mean error from LASSO: 0.20588235294117646
X \text{ subset} = 7, i = 0, j = 10
Mean error from standard least squares: 0.21281908990011097
Mean error from LASSO: 0.21281908990011097
X \text{ subset} = 7, i = 1, j = 0
Mean error from standard least squares: 0.23085460599334073
Mean error from LASSO: 0.23085460599334073
X subset = 7 , i = 1 , j = 2
Mean error from standard least squares: 0.23668146503884574
Mean error from LASSO: 0.23668146503884574
X \text{ subset} = 7, i = 1, j = 3
```

```
Mean error from standard least squares: 0.23668146503884574
Mean error from LASSO: 0.23668146503884574
X subset = 7 , i = 1 , j = 4
Mean error from standard least squares: 0.22752497225305215
Mean error from LASSO: 0.22752497225305215
X \text{ subset} = 7, i = 1, j = 5
Mean error from standard least squares: 0.22364039955604884
Mean error from LASSO: 0.22364039955604884
X subset = 7 , i = 1 , j = 6
Mean error from standard least squares: 0.23335183129855716
Mean error from LASSO: 0.23335183129855716
X \text{ subset} = 7, i = 1, j = 7
Mean error from standard least squares: 0.23335183129855716
Mean error from LASSO: 0.23335183129855716
X \text{ subset} = 7, i = 1, j = 8
Mean error from standard least squares: 0.23668146503884574
Mean error from LASSO: 0.23668146503884574
X \text{ subset} = 7, i = 1, j = 9
Mean error from standard least squares: 0.23446170921198667
Mean error from LASSO: 0.23446170921198667
X \text{ subset} = 7, i = 1, j = 10
Mean error from standard least squares: 0.2286348501664817
Mean error from LASSO: 0.2286348501664817
X \text{ subset} = 7, i = 2, j = 0
Mean error from standard least squares: 0.19866814650388456
Mean error from LASSO: 0.19866814650388456
X \text{ subset} = 7, i = 2, j = 1
Mean error from standard least squares: 0.20033296337402887
Mean error from LASSO: 0.20033296337402887
X \text{ subset} = 7, i = 2, j = 3
Mean error from standard least squares: 0.20033296337402887
Mean error from LASSO: 0.20033296337402887
X \text{ subset} = 7, i = 2, j = 4
Mean error from standard least squares: 0.19894561598224195
Mean error from LASSO: 0.19894561598224195
X subset = 7 , i = 2 , j = 5
Mean error from standard least squares: 0.19284128745837958
Mean error from LASSO: 0.19284128745837958
X subset = 7 , i = 2 , j = 6
Mean error from standard least squares: 0.2008879023307436
Mean error from LASSO: 0.2008879023307436
X \text{ subset} = 7, i = 2, j = 7
Mean error from standard least squares: 0.201165371809101
Mean error from LASSO: 0.201165371809101
X subset = 7 , i = 2 , j = 8
Mean error from standard least squares: 0.19894561598224195
Mean error from LASSO: 0.19894561598224195
X \text{ subset} = 7, i = 2, j = 9
```

```
Mean error from standard least squares: 0.20061043285238625
Mean error from LASSO: 0.20061043285238625
X \text{ subset} = 7 , i = 2 , j = 10
Mean error from standard least squares: 0.19783573806881244
Mean error from LASSO: 0.19783573806881244
X subset = 7 , i = 3 , j = 0
Mean error from standard least squares: 0.20532741398446172
Mean error from LASSO: 0.20532741398446172
X \text{ subset} = 7, i = 3, j = 1
Mean error from standard least squares: 0.20560488346281908
Mean error from LASSO: 0.20560488346281908
X \text{ subset} = 7, i = 3, j = 2
Mean error from standard least squares: 0.21281908990011097
Mean error from LASSO: 0.21281908990011097
X \text{ subset} = 7, i = 3, j = 4
Mean error from standard least squares: 0.20421753607103219
Mean error from LASSO: 0.20421753607103219
X \text{ subset} = 7, i = 3, j = 5
Mean error from standard least squares: 0.20227524972253053
Mean error from LASSO: 0.20227524972253053
X \text{ subset} = 7, i = 3, j = 6
Mean error from standard least squares: 0.20893451720310766
Mean error from LASSO: 0.20893451720310766
X \text{ subset} = 7, i = 3, j = 7
Mean error from standard least squares: 0.21170921198668147
Mean error from LASSO: 0.21170921198668147
X \text{ subset} = 7, i = 3, j = 8
Mean error from standard least squares: 0.20588235294117646
Mean error from LASSO: 0.20588235294117646
X \text{ subset} = 7, i = 3, j = 9
Mean error from standard least squares: 0.2100443951165372
Mean error from LASSO: 0.2100443951165372
X \text{ subset} = 7, i = 3, j = 10
Mean error from standard least squares: 0.21281908990011097
Mean error from LASSO: 0.21281908990011097
X \text{ subset} = 7, i = 4, j = 0
Mean error from standard least squares: 0.2225305216426193
Mean error from LASSO: 0.2225305216426193
X subset = 7 , i = 4 , j = 1
Mean error from standard least squares: 0.224472807991121
Mean error from LASSO: 0.224472807991121
X \text{ subset} = 7, i = 4, j = 2
Mean error from standard least squares: 0.23390677025527193
Mean error from LASSO: 0.23390677025527193
X subset = 7 , i = 4 , j = 3
Mean error from standard least squares: 0.2286348501664817
Mean error from LASSO: 0.2286348501664817
X \text{ subset} = 7, i = 4, j = 5
```

```
Mean error from standard least squares: 0.21975582685904552
Mean error from LASSO: 0.21975582685904552
X \text{ subset} = 7, i = 4, j = 6
Mean error from standard least squares: 0.23057713651498335
Mean error from LASSO: 0.23057713651498335
X subset = 7 , i = 4 , j = 7
Mean error from standard least squares: 0.22780244173140954
Mean error from LASSO: 0.22780244173140954
X \text{ subset} = 7, i = 4, j = 8
Mean error from standard least squares: 0.22669256381798003
Mean error from LASSO: 0.22669256381798003
X \text{ subset} = 7, i = 4, j = 9
Mean error from standard least squares: 0.2241953385127636
Mean error from LASSO: 0.2241953385127636
X \text{ subset} = 7 , i = 4 , j = 10
Mean error from standard least squares: 0.22946725860155384
Mean error from LASSO: 0.22946725860155384
X \text{ subset} = 7, i = 5, j = 0
Mean error from standard least squares: 0.25527192008879024
Mean error from LASSO: 0.25527192008879024
X \text{ subset} = 7, i = 5, j = 1
Mean error from standard least squares: 0.2527746947835738
Mean error from LASSO: 0.2527746947835738
X \text{ subset} = 7, i = 5, j = 2
Mean error from standard least squares: 0.25305216426193117
Mean error from LASSO: 0.25305216426193117
X \text{ subset} = 7, i = 5, j = 3
Mean error from standard least squares: 0.2519422863485017
Mean error from LASSO: 0.2519422863485017
X \text{ subset} = 7, i = 5, j = 4
Mean error from standard least squares: 0.25332963374028855
Mean error from LASSO: 0.25332963374028855
X \text{ subset} = 7, i = 5, j = 6
Mean error from standard least squares: 0.2519422863485017
Mean error from LASSO: 0.2519422863485017
X subset = 7, i = 5, j = 7
Mean error from standard least squares: 0.25110987791342954
Mean error from LASSO: 0.25110987791342954
X \text{ subset} = 7, i = 5, j = 8
Mean error from standard least squares: 0.2524972253052164
Mean error from LASSO: 0.2524972253052164
X \text{ subset} = 7, i = 5, j = 9
Mean error from standard least squares: 0.2527746947835738
Mean error from LASSO: 0.2527746947835738
X subset = 7 , i = 5 , j = 10
Mean error from standard least squares: 0.25527192008879024
Mean error from LASSO: 0.25527192008879024
X \text{ subset} = 7, i = 6, j = 0
```

```
Mean error from standard least squares: 0.2327968923418424
Mean error from LASSO: 0.2327968923418424
X \text{ subset} = 7, i = 6, j = 1
Mean error from standard least squares: 0.2327968923418424
Mean error from LASSO: 0.2327968923418424
X subset = 7 , i = 6 , j = 2
Mean error from standard least squares: 0.23640399556048836
Mean error from LASSO: 0.23640399556048836
X \text{ subset} = 7, i = 6, j = 3
Mean error from standard least squares: 0.2314095449500555
Mean error from LASSO: 0.2314095449500555
X \text{ subset} = 7, i = 6, j = 4
Mean error from standard least squares: 0.23029966703662597
Mean error from LASSO: 0.23029966703662597
X \text{ subset} = 7 , i = 6 , j = 5
Mean error from standard least squares: 0.22669256381798003
Mean error from LASSO: 0.22669256381798003
X \text{ subset} = 7, i = 6, j = 7
Mean error from standard least squares: 0.232519422863485
Mean error from LASSO: 0.232519422863485
X \text{ subset} = 7, i = 6, j = 8
Mean error from standard least squares: 0.2355715871254162
Mean error from LASSO: 0.2355715871254162
X \text{ subset} = 7, i = 6, j = 9
Mean error from standard least squares: 0.2314095449500555
Mean error from LASSO: 0.2314095449500555
X \text{ subset} = 7 , i = 6 , j = 10
Mean error from standard least squares: 0.22780244173140954
Mean error from LASSO: 0.22780244173140954
X \text{ subset} = 7, i = 7, j = 0
Mean error from standard least squares: 0.1967258601553829
Mean error from LASSO: 0.1967258601553829
X \text{ subset} = 7, i = 7, j = 1
Mean error from standard least squares: 0.1997780244173141
Mean error from LASSO: 0.1997780244173141
X subset = 7 , i = 7 , j = 2
Mean error from standard least squares: 0.20061043285238625
Mean error from LASSO: 0.20061043285238625
X subset = 7 , i = 7 , j = 3
Mean error from standard least squares: 0.20061043285238625
Mean error from LASSO: 0.20061043285238625
X \text{ subset} = 7, i = 7, j = 4
Mean error from standard least squares: 0.1956159822419534
Mean error from LASSO: 0.1956159822419534
X subset = 7 , i = 7 , j = 5
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 7, i = 7, j = 6
```

```
Mean error from standard least squares: 0.20560488346281908
Mean error from LASSO: 0.20560488346281908
X \text{ subset} = 7, i = 7, j = 8
Mean error from standard least squares: 0.2028301886792453
Mean error from LASSO: 0.2028301886792453
X subset = 7 , i = 7 , j = 9
Mean error from standard least squares: 0.20338512763596003
Mean error from LASSO: 0.20338512763596003
X \text{ subset} = 7, i = 7, j = 10
Mean error from standard least squares: 0.19311875693673697
Mean error from LASSO: 0.19311875693673697
X \text{ subset} = 7, i = 8, j = 0
Mean error from standard least squares: 0.1897891231964484
Mean error from LASSO: 0.1897891231964484
X \text{ subset} = 7, i = 8, j = 1
Mean error from standard least squares: 0.19228634850166482
Mean error from LASSO: 0.19228634850166482
X \text{ subset} = 7, i = 8, j = 2
Mean error from standard least squares: 0.19422863485016648
Mean error from LASSO: 0.19422863485016648
X \text{ subset} = 7, i = 8, j = 3
Mean error from standard least squares: 0.19145394006659266
Mean error from LASSO: 0.19145394006659266
X \text{ subset} = 7, i = 8, j = 4
Mean error from standard least squares: 0.19006659267480577
Mean error from LASSO: 0.19006659267480577
X \text{ subset} = 7, i = 8, j = 5
Mean error from standard least squares: 0.1881243063263041
Mean error from LASSO: 0.1881243063263041
X \text{ subset} = 7 , i = 8 , j = 6
Mean error from standard least squares: 0.1939511653718091
Mean error from LASSO: 0.1939511653718091
X \text{ subset} = 7, i = 8, j = 7
Mean error from standard least squares: 0.1897891231964484
Mean error from LASSO: 0.1897891231964484
X \text{ subset} = 7 , i = 8 , j = 9
Mean error from standard least squares: 0.19006659267480577
Mean error from LASSO: 0.19006659267480577
X \text{ subset} = 7, i = 8, j = 10
Mean error from standard least squares: 0.1897891231964484
Mean error from LASSO: 0.1897891231964484
X \text{ subset} = 7, i = 9, j = 0
Mean error from standard least squares: 0.18063263041065483
Mean error from LASSO: 0.18063263041065483
X subset = 7 , i = 9 , j = 1
Mean error from standard least squares: 0.1825749167591565
Mean error from LASSO: 0.1825749167591565
X \text{ subset} = 7, i = 9, j = 2
```

```
Mean error from standard least squares: 0.18479467258601553
Mean error from LASSO: 0.18479467258601553
X \text{ subset} = 7, i = 9, j = 3
Mean error from standard least squares: 0.18479467258601553
Mean error from LASSO: 0.18479467258601553
X subset = 7 , i = 9 , j = 4
Mean error from standard least squares: 0.18063263041065483
Mean error from LASSO: 0.18063263041065483
X \text{ subset} = 7, i = 9, j = 5
Mean error from standard least squares: 0.18007769145394006
Mean error from LASSO: 0.18007769145394006
X \text{ subset} = 7, i = 9, j = 6
Mean error from standard least squares: 0.18729189789123196
Mean error from LASSO: 0.18729189789123196
X subset = 7 , i = 9 , j = 7
Mean error from standard least squares: 0.18285238623751388
Mean error from LASSO: 0.18285238623751388
X \text{ subset} = 7, i = 9, j = 8
Mean error from standard least squares: 0.1856270810210877
Mean error from LASSO: 0.1856270810210877
X \text{ subset} = 7, i = 9, j = 10
Mean error from standard least squares: 0.18451720310765815
Mean error from LASSO: 0.18451720310765815
X \text{ subset} = 7, i = 10, j = 0
Mean error from standard least squares: 0.16897891231964485
Mean error from LASSO: 0.16897891231964485
X \text{ subset} = 7, i = 10, j = 1
Mean error from standard least squares: 0.16731409544950054
Mean error from LASSO: 0.16731409544950054
X subset = 7 , i = 10 , j = 2
Mean error from standard least squares: 0.1739733629300777
Mean error from LASSO: 0.1739733629300777
X subset = 7 , i = 10 , j = 3
Mean error from standard least squares: 0.1711986681465039
Mean error from LASSO: 0.1711986681465039
X subset = 7 , i = 10 , j = 4
Mean error from standard least squares: 0.1667591564927858
Mean error from LASSO: 0.1667591564927858
X \text{ subset} = 7 , i = 10 , j = 5
Mean error from standard least squares: 0.1670366259711432
Mean error from LASSO: 0.1670366259711432
X \text{ subset} = 7, i = 10, j = 6
Mean error from standard least squares: 0.1709211986681465
Mean error from LASSO: 0.1709211986681465
X subset = 7 , i = 10 , j = 7
Mean error from standard least squares: 0.17175360710321866
Mean error from LASSO: 0.17175360710321866
X \text{ subset} = 7 , i = 10 , j = 8
```

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Mean error from standard least squares: 0.17258601553829078
Mean error from LASSO: 0.17258601553829078
X \text{ subset} = 7 , i = 10 , j = 9
Mean error from standard least squares: 0.17425083240843509
Mean error from LASSO: 0.17425083240843509
X subset = 8 , i = 0 , j = 1
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8, i = 0, j = 2
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8, i = 0, j = 3
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8 , i = 0 , j = 4
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8, i = 0, j = 5
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8 , i = 0 , j = 6
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8, i = 0, j = 7
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8, i = 0, j = 8
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8 , i = 0 , j = 9
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8 , i = 0 , j = 10
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 8 , i = 1 , j = 0
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8, i = 1, j = 2
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8, i = 1, j = 3
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8 , i = 1 , j = 4
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8 , i = 1 , j = 5
```

```
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8 , i = 1 , j = 6
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8 , i = 1 , j = 7
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8, i = 1, j = 8
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8, i = 1, j = 9
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8 , i = 1 , j = 10
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 8, i = 2, j = 0
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 8, i = 2, j = 1
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 8, i = 2, j = 3
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X subset = 8 , i = 2 , j = 4
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 8 , i = 2 , j = 5
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 8, i = 2, j = 6
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 8, i = 2, j = 7
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 8 , i = 2 , j = 8
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 8, i = 2, j = 9
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X subset = 8 , i = 2 , j = 10
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 8 , i = 3 , j = 0
```

```
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8 , i = 3 , j = 1
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8 , i = 3 , j = 2
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8, i = 3, j = 4
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8, i = 3, j = 5
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8 , i = 3 , j = 6
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8, i = 3, j = 7
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8 , i = 3 , j = 8
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8 , i = 3 , j = 9
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8 , i = 3 , j = 10
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 8, i = 4, j = 0
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 8, i = 4, j = 1
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 8, i = 4, j = 2
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 8 , i = 4 , j = 3
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 8, i = 4, j = 5
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X subset = 8 , i = 4 , j = 6
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 8 , i = 4 , j = 7
```

```
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 8 , i = 4 , j = 8
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 8 , i = 4 , j = 9
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 8 , i = 4 , j = 10
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 8, i = 5, j = 0
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8 , i = 5 , j = 1
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8, i = 5, j = 2
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8, i = 5, j = 3
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8, i = 5, j = 4
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8, i = 5, j = 6
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8, i = 5, j = 7
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8, i = 5, j = 8
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8, i = 5, j = 9
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8 , i = 5 , j = 10
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 8, i = 6, j = 0
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X subset = 8 , i = 6 , j = 1
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 8 , i = 6 , j = 2
```

```
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 8 , i = 6 , j = 3
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X subset = 8 , i = 6 , j = 4
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 8, i = 6, j = 5
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 8, i = 6, j = 7
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 8 , i = 6 , j = 8
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 8, i = 6, j = 9
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 8 , i = 6 , j = 10
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 8, i = 7, j = 0
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 8 , i = 7 , j = 1
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 8, i = 7, j = 2
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 8, i = 7, j = 3
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X subset = 8 , i = 7 , j = 4
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 8, i = 7, j = 5
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 8, i = 7, j = 6
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X subset = 8 , i = 7 , j = 8
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 8 , i = 7 , j = 9
```

```
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 8 , i = 7 , j = 10
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 8 , i = 8 , j = 0
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8, i = 8, j = 1
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8, i = 8, j = 2
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8, i = 8, j = 3
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8, i = 8, j = 4
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8, i = 8, j = 5
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8, i = 8, j = 6
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8, i = 8, j = 7
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8 , i = 8 , j = 9
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8 , i = 8 , j = 10
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 8 , i = 9 , j = 0
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 8 , i = 9 , j = 1
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 8, i = 9, j = 2
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 8 , i = 9 , j = 3
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 8 , i = 9 , j = 4
```

```
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 8 , i = 9 , j = 5
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 8 , i = 9 , j = 6
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 8, i = 9, j = 7
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 8, i = 9, j = 8
Mean error from standard least squares: 0.19617092119866814
Mean error from LASSO: 0.19617092119866814
X \text{ subset} = 8 , i = 9 , j = 10
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 8 , i = 10 , j = 0
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 8 , i = 10 , j = 1
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 8 , i = 10 , j = 2
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 8 , i = 10 , j = 3
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 8 , i = 10 , j = 4
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 8 , i = 10 , j = 5
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 8 , i = 10 , j = 6
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 8 , i = 10 , j = 7
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 8 , i = 10 , j = 8
Mean error from standard least squares: 0.18396226415094338
Mean error from LASSO: 0.18396226415094338
X \text{ subset} = 8 , i = 10 , j = 9
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 9 , i = 0 , j = 1
```

```
Mean error from standard least squares: 0.22031076581576026
Mean error from LASSO: 0.22031076581576026
X \text{ subset} = 9 , i = 0 , j = 2
Mean error from standard least squares: 0.22086570477247502
Mean error from LASSO: 0.22086570477247502
X subset = 9 , i = 0 , j = 3
Mean error from standard least squares: 0.2214206437291898
Mean error from LASSO: 0.2214206437291898
X \text{ subset} = 9, i = 0, j = 4
Mean error from standard least squares: 0.22169811320754718
Mean error from LASSO: 0.22169811320754718
X \text{ subset} = 9, i = 0, j = 5
Mean error from standard least squares: 0.21753607103218647
Mean error from LASSO: 0.21753607103218647
X \text{ subset} = 9 , i = 0 , j = 6
Mean error from standard least squares: 0.21975582685904552
Mean error from LASSO: 0.21975582685904552
X \text{ subset} = 9, i = 0, j = 7
Mean error from standard least squares: 0.22003329633740287
Mean error from LASSO: 0.22003329633740287
X \text{ subset} = 9 \text{ , i} = 0 \text{ , j} = 8
Mean error from standard least squares: 0.21087680355160932
Mean error from LASSO: 0.21087680355160932
X \text{ subset} = 9, i = 0, j = 9
Mean error from standard least squares: 0.20477247502774695
Mean error from LASSO: 0.20477247502774695
X \text{ subset} = 9, i = 0, j = 10
Mean error from standard least squares: 0.19866814650388456
Mean error from LASSO: 0.19866814650388456
X \text{ subset} = 9 , i = 1 , j = 0
Mean error from standard least squares: 0.2469478357380688
Mean error from LASSO: 0.2469478357380688
X \text{ subset} = 9, i = 1, j = 2
Mean error from standard least squares: 0.24833518312985572
Mean error from LASSO: 0.24833518312985572
X \text{ subset} = 9 , i = 1 , j = 3
Mean error from standard least squares: 0.24916759156492785
Mean error from LASSO: 0.24916759156492785
X \text{ subset} = 9, i = 1, j = 4
Mean error from standard least squares: 0.24889012208657046
Mean error from LASSO: 0.24889012208657046
X \text{ subset} = 9, i = 1, j = 5
Mean error from standard least squares: 0.2458379578246393
Mean error from LASSO: 0.2458379578246393
X \text{ subset} = 9 , i = 1 , j = 6
Mean error from standard least squares: 0.244173140954495
Mean error from LASSO: 0.244173140954495
X \text{ subset} = 9, i = 1, j = 7
```

```
Mean error from standard least squares: 0.2472253052164262
Mean error from LASSO: 0.2472253052164262
X \text{ subset} = 9 , i = 1 , j = 8
Mean error from standard least squares: 0.2341842397336293
Mean error from LASSO: 0.2341842397336293
X \text{ subset} = 9 , i = 1 , j = 9
Mean error from standard least squares: 0.23168701442841289
Mean error from LASSO: 0.23168701442841289
X \text{ subset} = 9 , i = 1 , j = 10
Mean error from standard least squares: 0.2255826859045505
Mean error from LASSO: 0.2255826859045505
X \text{ subset} = 9, i = 2, j = 0
Mean error from standard least squares: 0.21226415094339623
Mean error from LASSO: 0.21226415094339623
X \text{ subset} = 9 \text{ , i} = 2 \text{ , j} = 1
Mean error from standard least squares: 0.21198668146503885
Mean error from LASSO: 0.21198668146503885
X \text{ subset} = 9, i = 2, j = 3
Mean error from standard least squares: 0.21226415094339623
Mean error from LASSO: 0.21226415094339623
X \text{ subset} = 9, i = 2, j = 4
Mean error from standard least squares: 0.21281908990011097
Mean error from LASSO: 0.21281908990011097
X \text{ subset} = 9, i = 2, j = 5
Mean error from standard least squares: 0.21032186459489458
Mean error from LASSO: 0.21032186459489458
X \text{ subset} = 9 , i = 2 , j = 6
Mean error from standard least squares: 0.20948945615982242
Mean error from LASSO: 0.20948945615982242
X \text{ subset} = 9, i = 2, j = 7
Mean error from standard least squares: 0.21087680355160932
Mean error from LASSO: 0.21087680355160932
X \text{ subset} = 9, i = 2, j = 8
Mean error from standard least squares: 0.20310765815760268
Mean error from LASSO: 0.20310765815760268
X \text{ subset} = 9, i = 2, j = 9
Mean error from standard least squares: 0.19339622641509435
Mean error from LASSO: 0.19339622641509435
X \text{ subset} = 9 , i = 2 , j = 10
Mean error from standard least squares: 0.19311875693673697
Mean error from LASSO: 0.19311875693673697
X \text{ subset} = 9, i = 3, j = 0
Mean error from standard least squares: 0.22169811320754718
Mean error from LASSO: 0.22169811320754718
X \text{ subset} = 9, i = 3, j = 1
Mean error from standard least squares: 0.2214206437291898
Mean error from LASSO: 0.2214206437291898
X \text{ subset} = 9, i = 3, j = 2
```

```
Mean error from standard least squares: 0.22197558268590456
Mean error from LASSO: 0.22197558268590456
X \text{ subset} = 9, i = 3, j = 4
Mean error from standard least squares: 0.2225305216426193
Mean error from LASSO: 0.2225305216426193
X subset = 9 , i = 3 , j = 5
Mean error from standard least squares: 0.22031076581576026
Mean error from LASSO: 0.22031076581576026
X \text{ subset} = 9, i = 3, j = 6
Mean error from standard least squares: 0.2180910099889012
Mean error from LASSO: 0.2180910099889012
X \text{ subset} = 9, i = 3, j = 7
Mean error from standard least squares: 0.22086570477247502
Mean error from LASSO: 0.22086570477247502
X \text{ subset} = 9 , i = 3 , j = 8
Mean error from standard least squares: 0.21337402885682574
Mean error from LASSO: 0.21337402885682574
X \text{ subset} = 9, i = 3, j = 9
Mean error from standard least squares: 0.20172031076581576
Mean error from LASSO: 0.20172031076581576
X \text{ subset} = 9 , i = 3 , j = 10
Mean error from standard least squares: 0.20061043285238625
Mean error from LASSO: 0.20061043285238625
X \text{ subset} = 9, i = 4, j = 0
Mean error from standard least squares: 0.24195338512763595
Mean error from LASSO: 0.24195338512763595
X \text{ subset} = 9, i = 4, j = 1
Mean error from standard least squares: 0.2427857935627081
Mean error from LASSO: 0.2427857935627081
X \text{ subset} = 9, i = 4, j = 2
Mean error from standard least squares: 0.24223085460599333
Mean error from LASSO: 0.24223085460599333
X \text{ subset} = 9, i = 4, j = 3
Mean error from standard least squares: 0.24361820199778025
Mean error from LASSO: 0.24361820199778025
X \text{ subset} = 9 , i = 4 , j = 5
Mean error from standard least squares: 0.24056603773584906
Mean error from LASSO: 0.24056603773584906
X \text{ subset} = 9, i = 4, j = 6
Mean error from standard least squares: 0.24167591564927857
Mean error from LASSO: 0.24167591564927857
X \text{ subset} = 9, i = 4, j = 7
Mean error from standard least squares: 0.24112097669256383
Mean error from LASSO: 0.24112097669256383
X subset = 9 , i = 4 , j = 8
Mean error from standard least squares: 0.2286348501664817
Mean error from LASSO: 0.2286348501664817
X \text{ subset} = 9, i = 4, j = 9
```

```
Mean error from standard least squares: 0.22586015538290788
Mean error from LASSO: 0.22586015538290788
X \text{ subset} = 9 , i = 4 , j = 10
Mean error from standard least squares: 0.21892341842397336
Mean error from LASSO: 0.21892341842397336
X \text{ subset} = 9 , i = 5 , j = 0
Mean error from standard least squares: 0.2683129855715871
Mean error from LASSO: 0.2683129855715871
X \text{ subset} = 9, i = 5, j = 1
Mean error from standard least squares: 0.26914539400665927
Mean error from LASSO: 0.26914539400665927
X \text{ subset} = 9, i = 5, j = 2
Mean error from standard least squares: 0.26775804661487235
Mean error from LASSO: 0.26775804661487235
X \text{ subset} = 9 , i = 5 , j = 3
Mean error from standard least squares: 0.26914539400665927
Mean error from LASSO: 0.26914539400665927
X \text{ subset} = 9, i = 5, j = 4
Mean error from standard least squares: 0.26970033296337403
Mean error from LASSO: 0.26970033296337403
X \text{ subset} = 9, i = 5, j = 6
Mean error from standard least squares: 0.26498335183129856
Mean error from LASSO: 0.26498335183129856
X \text{ subset} = 9, i = 5, j = 7
Mean error from standard least squares: 0.2658157602663707
Mean error from LASSO: 0.2658157602663707
X \text{ subset} = 9, i = 5, j = 8
Mean error from standard least squares: 0.2561043285238624
Mean error from LASSO: 0.2561043285238624
X \text{ subset} = 9 , i = 5 , j = 9
Mean error from standard least squares: 0.24445061043285238
Mean error from LASSO: 0.24445061043285238
X \text{ subset} = 9 , i = 5 , j = 10
Mean error from standard least squares: 0.24389567147613764
Mean error from LASSO: 0.24389567147613764
X \text{ subset} = 9, i = 6, j = 0
Mean error from standard least squares: 0.24750277469478357
Mean error from LASSO: 0.24750277469478357
X \text{ subset} = 9, i = 6, j = 1
Mean error from standard least squares: 0.24750277469478357
Mean error from LASSO: 0.24750277469478357
X \text{ subset} = 9, i = 6, j = 2
Mean error from standard least squares: 0.24833518312985572
Mean error from LASSO: 0.24833518312985572
X subset = 9 , i = 6 , j = 3
Mean error from standard least squares: 0.2472253052164262
Mean error from LASSO: 0.2472253052164262
X \text{ subset} = 9, i = 6, j = 4
```

```
Mean error from standard least squares: 0.24889012208657046
Mean error from LASSO: 0.24889012208657046
X \text{ subset} = 9 , i = 6 , j = 5
Mean error from standard least squares: 0.244173140954495
Mean error from LASSO: 0.244173140954495
X \text{ subset} = 9 , i = 6 , j = 7
Mean error from standard least squares: 0.24750277469478357
Mean error from LASSO: 0.24750277469478357
X \text{ subset} = 9, i = 6, j = 8
Mean error from standard least squares: 0.23307436182019978
Mean error from LASSO: 0.23307436182019978
X \text{ subset} = 9, i = 6, j = 9
Mean error from standard least squares: 0.22669256381798003
Mean error from LASSO: 0.22669256381798003
X \text{ subset} = 9 , i = 6 , j = 10
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 9, i = 7, j = 0
Mean error from standard least squares: 0.21309655937846836
Mean error from LASSO: 0.21309655937846836
X \text{ subset} = 9 , i = 7 , j = 1
Mean error from standard least squares: 0.2139289678135405
Mean error from LASSO: 0.2139289678135405
X \text{ subset} = 9, i = 7, j = 2
Mean error from standard least squares: 0.21309655937846836
Mean error from LASSO: 0.21309655937846836
X \text{ subset} = 9, i = 7, j = 3
Mean error from standard least squares: 0.21254162042175362
Mean error from LASSO: 0.21254162042175362
X \text{ subset} = 9, i = 7, j = 4
Mean error from standard least squares: 0.2142064372918979
Mean error from LASSO: 0.2142064372918979
X \text{ subset} = 9, i = 7, j = 5
Mean error from standard least squares: 0.21059933407325193
Mean error from LASSO: 0.21059933407325193
X \text{ subset} = 9 , i = 7 , j = 6
Mean error from standard least squares: 0.21170921198668147
Mean error from LASSO: 0.21170921198668147
X \text{ subset} = 9, i = 7, j = 8
Mean error from standard least squares: 0.20449500554938957
Mean error from LASSO: 0.20449500554938957
X \text{ subset} = 9, i = 7, j = 9
Mean error from standard least squares: 0.19589345172031078
Mean error from LASSO: 0.19589345172031078
X subset = 9 , i = 7 , j = 10
Mean error from standard least squares: 0.19034406215316316
Mean error from LASSO: 0.19034406215316316
X \text{ subset} = 9 , i = 8 , j = 0
```

```
Mean error from standard least squares: 0.20560488346281908
Mean error from LASSO: 0.20560488346281908
X \text{ subset} = 9 , i = 8 , j = 1
Mean error from standard least squares: 0.20477247502774695
Mean error from LASSO: 0.20477247502774695
X subset = 9 , i = 8 , j = 2
Mean error from standard least squares: 0.20338512763596003
Mean error from LASSO: 0.20338512763596003
X \text{ subset} = 9, i = 8, j = 3
Mean error from standard least squares: 0.20421753607103219
Mean error from LASSO: 0.20421753607103219
X \text{ subset} = 9, i = 8, j = 4
Mean error from standard least squares: 0.20560488346281908
Mean error from LASSO: 0.20560488346281908
X \text{ subset} = 9 , i = 8 , j = 5
Mean error from standard least squares: 0.20338512763596003
Mean error from LASSO: 0.20338512763596003
X \text{ subset} = 9, i = 8, j = 6
Mean error from standard least squares: 0.20199778024417314
Mean error from LASSO: 0.20199778024417314
X \text{ subset} = 9 , i = 8 , j = 7
Mean error from standard least squares: 0.2008879023307436
Mean error from LASSO: 0.2008879023307436
X \text{ subset} = 9 , i = 8 , j = 9
Mean error from standard least squares: 0.1853496115427303
Mean error from LASSO: 0.1853496115427303
X \text{ subset} = 9 , i = 8 , j = 10
Mean error from standard least squares: 0.18507214206437292
Mean error from LASSO: 0.18507214206437292
X \text{ subset} = 9 , i = 9 , j = 0
Mean error from standard least squares: 0.19506104328523863
Mean error from LASSO: 0.19506104328523863
X \text{ subset} = 9, i = 9, j = 1
Mean error from standard least squares: 0.195338512763596
Mean error from LASSO: 0.195338512763596
X \text{ subset} = 9, i = 9, j = 2
Mean error from standard least squares: 0.1956159822419534
Mean error from LASSO: 0.1956159822419534
X \text{ subset} = 9, i = 9, j = 3
Mean error from standard least squares: 0.19506104328523863
Mean error from LASSO: 0.19506104328523863
X \text{ subset} = 9, i = 9, j = 4
Mean error from standard least squares: 0.195338512763596
Mean error from LASSO: 0.195338512763596
X subset = 9 , i = 9 , j = 5
Mean error from standard least squares: 0.19311875693673697
Mean error from LASSO: 0.19311875693673697
X \text{ subset} = 9 , i = 9 , j = 6
```

```
Mean error from standard least squares: 0.19339622641509435
Mean error from LASSO: 0.19339622641509435
X \text{ subset} = 9, i = 9, j = 7
Mean error from standard least squares: 0.19450610432852386
Mean error from LASSO: 0.19450610432852386
X subset = 9 , i = 9 , j = 8
Mean error from standard least squares: 0.18479467258601553
Mean error from LASSO: 0.18479467258601553
X \text{ subset} = 9 , i = 9 , j = 10
Mean error from standard least squares: 0.17758046614872364
Mean error from LASSO: 0.17758046614872364
X \text{ subset} = 9, i = 10, j = 0
Mean error from standard least squares: 0.18285238623751388
Mean error from LASSO: 0.18285238623751388
X subset = 9 , i = 10 , j = 1
Mean error from standard least squares: 0.1825749167591565
Mean error from LASSO: 0.1825749167591565
X \text{ subset} = 9, i = 10, j = 2
Mean error from standard least squares: 0.18312985571587126
Mean error from LASSO: 0.18312985571587126
X \text{ subset} = 9 , i = 10 , j = 3
Mean error from standard least squares: 0.18285238623751388
Mean error from LASSO: 0.18285238623751388
X \text{ subset} = 9, i = 10, j = 4
Mean error from standard least squares: 0.18312985571587126
Mean error from LASSO: 0.18312985571587126
X \text{ subset} = 9 , i = 10 , j = 5
Mean error from standard least squares: 0.18091009988901222
Mean error from LASSO: 0.18091009988901222
X \text{ subset} = 9 , i = 10 , j = 6
Mean error from standard least squares: 0.18035516093229745
Mean error from LASSO: 0.18035516093229745
X \text{ subset} = 9, i = 10, j = 7
Mean error from standard least squares: 0.18174250832408434
Mean error from LASSO: 0.18174250832408434
X \text{ subset} = 9 , i = 10 , j = 8
Mean error from standard least squares: 0.17452830188679244
Mean error from LASSO: 0.17452830188679244
X \text{ subset} = 9 , i = 10 , j = 9
Mean error from standard least squares: 0.16759156492785793
Mean error from LASSO: 0.16759156492785793
X \text{ subset} = 10 , i = 0 , j = 1
Mean error from standard least squares: 0.22031076581576026
Mean error from LASSO: 0.22031076581576026
X subset = 10 , i = 0 , j = 2
Mean error from standard least squares: 0.22058823529411764
Mean error from LASSO: 0.22058823529411764
X subset = 10 , i = 0 , j = 3
```

```
Mean error from standard least squares: 0.2214206437291898
Mean error from LASSO: 0.2214206437291898
X subset = 10 , i = 0 , j = 4
Mean error from standard least squares: 0.22169811320754718
Mean error from LASSO: 0.22169811320754718
X subset = 10 , i = 0 , j = 5
Mean error from standard least squares: 0.21753607103218647
Mean error from LASSO: 0.21753607103218647
X \text{ subset} = 10 , i = 0 , j = 6
Mean error from standard least squares: 0.21975582685904552
Mean error from LASSO: 0.21975582685904552
X \text{ subset} = 10 , i = 0 , j = 7
Mean error from standard least squares: 0.22003329633740287
Mean error from LASSO: 0.22003329633740287
X \text{ subset} = 10 , i = 0 , j = 8
Mean error from standard least squares: 0.21087680355160932
Mean error from LASSO: 0.21087680355160932
X \text{ subset} = 10 , i = 0 , j = 9
Mean error from standard least squares: 0.20477247502774695
Mean error from LASSO: 0.20477247502774695
X \text{ subset} = 10 , i = 0 , j = 10
Mean error from standard least squares: 0.19866814650388456
Mean error from LASSO: 0.19866814650388456
X \text{ subset} = 10 , i = 1 , j = 0
Mean error from standard least squares: 0.2469478357380688
Mean error from LASSO: 0.2469478357380688
X \text{ subset} = 10 , i = 1 , j = 2
Mean error from standard least squares: 0.24833518312985572
Mean error from LASSO: 0.24833518312985572
X \text{ subset} = 10 , i = 1 , j = 3
Mean error from standard least squares: 0.24916759156492785
Mean error from LASSO: 0.24916759156492785
X subset = 10 , i = 1 , j = 4
Mean error from standard least squares: 0.24889012208657046
Mean error from LASSO: 0.24889012208657046
X \text{ subset} = 10 , i = 1 , j = 5
Mean error from standard least squares: 0.2458379578246393
Mean error from LASSO: 0.2458379578246393
X \text{ subset} = 10 , i = 1 , j = 6
Mean error from standard least squares: 0.244173140954495
Mean error from LASSO: 0.244173140954495
X \text{ subset} = 10 , i = 1 , j = 7
Mean error from standard least squares: 0.2472253052164262
Mean error from LASSO: 0.2472253052164262
X subset = 10 , i = 1 , j = 8
Mean error from standard least squares: 0.2341842397336293
Mean error from LASSO: 0.2341842397336293
X \text{ subset} = 10 , i = 1 , j = 9
```

```
Mean error from standard least squares: 0.23168701442841289
Mean error from LASSO: 0.23168701442841289
X \text{ subset} = 10 , i = 1 , j = 10
Mean error from standard least squares: 0.2255826859045505
Mean error from LASSO: 0.2255826859045505
X subset = 10 , i = 2 , j = 0
Mean error from standard least squares: 0.21226415094339623
Mean error from LASSO: 0.21226415094339623
X \text{ subset} = 10 , i = 2 , j = 1
Mean error from standard least squares: 0.21198668146503885
Mean error from LASSO: 0.21198668146503885
X \text{ subset} = 10 , i = 2 , j = 3
Mean error from standard least squares: 0.21226415094339623
Mean error from LASSO: 0.21226415094339623
X subset = 10 , i = 2 , j = 4
Mean error from standard least squares: 0.21281908990011097
Mean error from LASSO: 0.21281908990011097
X \text{ subset} = 10 , i = 2 , j = 5
Mean error from standard least squares: 0.21032186459489458
Mean error from LASSO: 0.21032186459489458
X \text{ subset} = 10 , i = 2 , j = 6
Mean error from standard least squares: 0.20948945615982242
Mean error from LASSO: 0.20948945615982242
X \text{ subset} = 10, i = 2, j = 7
Mean error from standard least squares: 0.21087680355160932
Mean error from LASSO: 0.21087680355160932
X \text{ subset} = 10 , i = 2 , j = 8
Mean error from standard least squares: 0.20310765815760268
Mean error from LASSO: 0.20310765815760268
X \text{ subset} = 10 , i = 2 , j = 9
Mean error from standard least squares: 0.19339622641509435
Mean error from LASSO: 0.19339622641509435
X \text{ subset} = 10 , i = 2 , j = 10
Mean error from standard least squares: 0.19311875693673697
Mean error from LASSO: 0.19311875693673697
X \text{ subset} = 10 , i = 3 , j = 0
Mean error from standard least squares: 0.22169811320754718
Mean error from LASSO: 0.22169811320754718
X \text{ subset} = 10 , i = 3 , j = 1
Mean error from standard least squares: 0.2214206437291898
Mean error from LASSO: 0.2214206437291898
X \text{ subset} = 10 , i = 3 , j = 2
Mean error from standard least squares: 0.22197558268590456
Mean error from LASSO: 0.22197558268590456
X subset = 10 , i = 3 , j = 4
Mean error from standard least squares: 0.2225305216426193
Mean error from LASSO: 0.2225305216426193
X \text{ subset} = 10 , i = 3 , j = 5
```

```
Mean error from standard least squares: 0.22031076581576026
Mean error from LASSO: 0.22031076581576026
X \text{ subset} = 10 , i = 3 , j = 6
Mean error from standard least squares: 0.2180910099889012
Mean error from LASSO: 0.2180910099889012
X subset = 10 , i = 3 , j = 7
Mean error from standard least squares: 0.22086570477247502
Mean error from LASSO: 0.22086570477247502
X \text{ subset} = 10 , i = 3 , j = 8
Mean error from standard least squares: 0.21337402885682574
Mean error from LASSO: 0.21337402885682574
X \text{ subset} = 10 , i = 3 , j = 9
Mean error from standard least squares: 0.20172031076581576
Mean error from LASSO: 0.20172031076581576
X \text{ subset} = 10 , i = 3 , j = 10
Mean error from standard least squares: 0.20061043285238625
Mean error from LASSO: 0.20061043285238625
X subset = 10 , i = 4 , j = 0
Mean error from standard least squares: 0.24195338512763595
Mean error from LASSO: 0.24195338512763595
X \text{ subset} = 10 , i = 4 , j = 1
Mean error from standard least squares: 0.2427857935627081
Mean error from LASSO: 0.2427857935627081
X \text{ subset} = 10 , i = 4 , j = 2
Mean error from standard least squares: 0.24195338512763595
Mean error from LASSO: 0.24195338512763595
X subset = 10 , i = 4 , j = 3
Mean error from standard least squares: 0.24361820199778025
Mean error from LASSO: 0.24361820199778025
X \text{ subset} = 10 , i = 4 , j = 5
Mean error from standard least squares: 0.24056603773584906
Mean error from LASSO: 0.24056603773584906
X \text{ subset} = 10 , i = 4 , j = 6
Mean error from standard least squares: 0.24167591564927857
Mean error from LASSO: 0.24167591564927857
X subset = 10 , i = 4 , j = 7
Mean error from standard least squares: 0.24112097669256383
Mean error from LASSO: 0.24112097669256383
X \text{ subset} = 10 , i = 4 , j = 8
Mean error from standard least squares: 0.2286348501664817
Mean error from LASSO: 0.2286348501664817
X \text{ subset} = 10 , i = 4 , j = 9
Mean error from standard least squares: 0.22586015538290788
Mean error from LASSO: 0.22586015538290788
X subset = 10 , i = 4 , j = 10
Mean error from standard least squares: 0.21892341842397336
Mean error from LASSO: 0.21892341842397336
X subset = 10 , i = 5 , j = 0
```

```
Mean error from standard least squares: 0.2683129855715871
Mean error from LASSO: 0.2683129855715871
X subset = 10 , i = 5 , j = 1
Mean error from standard least squares: 0.2688679245283019
Mean error from LASSO: 0.2688679245283019
X subset = 10 , i = 5 , j = 2
Mean error from standard least squares: 0.26775804661487235
Mean error from LASSO: 0.26775804661487235
X \text{ subset} = 10 , i = 5 , j = 3
Mean error from standard least squares: 0.26914539400665927
Mean error from LASSO: 0.26914539400665927
X \text{ subset} = 10 , i = 5 , j = 4
Mean error from standard least squares: 0.26970033296337403
Mean error from LASSO: 0.26970033296337403
X \text{ subset} = 10 , i = 5 , j = 6
Mean error from standard least squares: 0.26498335183129856
Mean error from LASSO: 0.26498335183129856
X \text{ subset} = 10 , i = 5 , j = 7
Mean error from standard least squares: 0.2658157602663707
Mean error from LASSO: 0.2658157602663707
X \text{ subset} = 10 , i = 5 , j = 8
Mean error from standard least squares: 0.2561043285238624
Mean error from LASSO: 0.2561043285238624
X \text{ subset} = 10 , i = 5 , j = 9
Mean error from standard least squares: 0.24445061043285238
Mean error from LASSO: 0.24445061043285238
X \text{ subset} = 10 , i = 5 , j = 10
Mean error from standard least squares: 0.24389567147613764
Mean error from LASSO: 0.24389567147613764
X subset = 10 , i = 6 , j = 0
Mean error from standard least squares: 0.24750277469478357
Mean error from LASSO: 0.24750277469478357
X \text{ subset} = 10 , i = 6 , j = 1
Mean error from standard least squares: 0.24750277469478357
Mean error from LASSO: 0.24750277469478357
X subset = 10 , i = 6 , j = 2
Mean error from standard least squares: 0.24805771365149834
Mean error from LASSO: 0.24805771365149834
X \text{ subset} = 10 , i = 6 , j = 3
Mean error from standard least squares: 0.2472253052164262
Mean error from LASSO: 0.2472253052164262
X subset = 10 , i = 6 , j = 4
Mean error from standard least squares: 0.24889012208657046
Mean error from LASSO: 0.24889012208657046
X subset = 10 , i = 6 , j = 5
Mean error from standard least squares: 0.244173140954495
Mean error from LASSO: 0.244173140954495
X \text{ subset} = 10 , i = 6 , j = 7
```

```
Mean error from standard least squares: 0.24750277469478357
Mean error from LASSO: 0.24750277469478357
X \text{ subset} = 10 , i = 6 , j = 8
Mean error from standard least squares: 0.23307436182019978
Mean error from LASSO: 0.23307436182019978
X subset = 10 , i = 6 , j = 9
Mean error from standard least squares: 0.22669256381798003
Mean error from LASSO: 0.22669256381798003
X \text{ subset} = 10 , i = 6 , j = 10
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 10 , i = 7 , j = 0
Mean error from standard least squares: 0.21309655937846836
Mean error from LASSO: 0.21309655937846836
X subset = 10 , i = 7 , j = 1
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 10 , i = 7 , j = 2
Mean error from standard least squares: 0.21309655937846836
Mean error from LASSO: 0.21309655937846836
X \text{ subset} = 10 , i = 7 , j = 3
Mean error from standard least squares: 0.21254162042175362
Mean error from LASSO: 0.21254162042175362
X \text{ subset} = 10, i = 7, j = 4
Mean error from standard least squares: 0.2142064372918979
Mean error from LASSO: 0.2142064372918979
X subset = 10 , i = 7 , j = 5
Mean error from standard least squares: 0.21059933407325193
Mean error from LASSO: 0.21059933407325193
X \text{ subset} = 10 , i = 7 , j = 6
Mean error from standard least squares: 0.21170921198668147
Mean error from LASSO: 0.21170921198668147
X \text{ subset} = 10 , i = 7 , j = 8
Mean error from standard least squares: 0.20449500554938957
Mean error from LASSO: 0.20449500554938957
X \text{ subset} = 10 , i = 7 , j = 9
Mean error from standard least squares: 0.19589345172031078
Mean error from LASSO: 0.19589345172031078
X \text{ subset} = 10 , i = 7 , j = 10
Mean error from standard least squares: 0.19034406215316316
Mean error from LASSO: 0.19034406215316316
X \text{ subset} = 10 , i = 8 , j = 0
Mean error from standard least squares: 0.20560488346281908
Mean error from LASSO: 0.20560488346281908
X subset = 10 , i = 8 , j = 1
Mean error from standard least squares: 0.20477247502774695
Mean error from LASSO: 0.20477247502774695
X \text{ subset} = 10 , i = 8 , j = 2
```

```
Mean error from standard least squares: 0.20310765815760268
Mean error from LASSO: 0.20310765815760268
X \text{ subset} = 10 , i = 8 , j = 3
Mean error from standard least squares: 0.20421753607103219
Mean error from LASSO: 0.20421753607103219
X subset = 10 , i = 8 , j = 4
Mean error from standard least squares: 0.20560488346281908
Mean error from LASSO: 0.20560488346281908
X \text{ subset} = 10 , i = 8 , j = 5
Mean error from standard least squares: 0.20338512763596003
Mean error from LASSO: 0.20338512763596003
X \text{ subset} = 10 , i = 8 , j = 6
Mean error from standard least squares: 0.20199778024417314
Mean error from LASSO: 0.20199778024417314
X \text{ subset} = 10 , i = 8 , j = 7
Mean error from standard least squares: 0.2008879023307436
Mean error from LASSO: 0.2008879023307436
X \text{ subset} = 10 , i = 8 , j = 9
Mean error from standard least squares: 0.1853496115427303
Mean error from LASSO: 0.1853496115427303
X \text{ subset} = 10 , i = 8 , j = 10
Mean error from standard least squares: 0.18507214206437292
Mean error from LASSO: 0.18507214206437292
X \text{ subset} = 10 , i = 9 , j = 0
Mean error from standard least squares: 0.19506104328523863
Mean error from LASSO: 0.19506104328523863
X \text{ subset} = 10 , i = 9 , j = 1
Mean error from standard least squares: 0.195338512763596
Mean error from LASSO: 0.195338512763596
X subset = 10 , i = 9 , j = 2
Mean error from standard least squares: 0.1956159822419534
Mean error from LASSO: 0.1956159822419534
X \text{ subset} = 10 , i = 9 , j = 3
Mean error from standard least squares: 0.19506104328523863
Mean error from LASSO: 0.19506104328523863
X subset = 10 , i = 9 , j = 4
Mean error from standard least squares: 0.195338512763596
Mean error from LASSO: 0.195338512763596
X \text{ subset} = 10 , i = 9 , j = 5
Mean error from standard least squares: 0.19311875693673697
Mean error from LASSO: 0.19311875693673697
X \text{ subset} = 10 , i = 9 , j = 6
Mean error from standard least squares: 0.19339622641509435
Mean error from LASSO: 0.19339622641509435
X subset = 10 , i = 9 , j = 7
Mean error from standard least squares: 0.19450610432852386
Mean error from LASSO: 0.19450610432852386
X \text{ subset} = 10 , i = 9 , j = 8
```

```
Mean error from standard least squares: 0.18479467258601553
Mean error from LASSO: 0.18479467258601553
X \text{ subset} = 10 , i = 9 , j = 10
Mean error from standard least squares: 0.17758046614872364
Mean error from LASSO: 0.17758046614872364
X subset = 10 , i = 10 , j = 0
Mean error from standard least squares: 0.18285238623751388
Mean error from LASSO: 0.18285238623751388
X \text{ subset} = 10 , i = 10 , j = 1
Mean error from standard least squares: 0.1822974472807991
Mean error from LASSO: 0.1822974472807991
X \text{ subset} = 10 , i = 10 , j = 2
Mean error from standard least squares: 0.18312985571587126
Mean error from LASSO: 0.18312985571587126
X \text{ subset} = 10 , i = 10 , j = 3
Mean error from standard least squares: 0.18285238623751388
Mean error from LASSO: 0.18285238623751388
X \text{ subset} = 10 , i = 10 , j = 4
Mean error from standard least squares: 0.18312985571587126
Mean error from LASSO: 0.18312985571587126
X \text{ subset} = 10 , i = 10 , j = 5
Mean error from standard least squares: 0.18091009988901222
Mean error from LASSO: 0.18091009988901222
X \text{ subset} = 10 , i = 10 , j = 6
Mean error from standard least squares: 0.18035516093229745
Mean error from LASSO: 0.18035516093229745
X \text{ subset} = 10, i = 10, j = 7
Mean error from standard least squares: 0.18174250832408434
Mean error from LASSO: 0.18174250832408434
X \text{ subset} = 10 , i = 10 , j = 8
Mean error from standard least squares: 0.17452830188679244
Mean error from LASSO: 0.17452830188679244
X \text{ subset} = 10 , i = 10 , j = 9
Mean error from standard least squares: 0.16759156492785793
Mean error from LASSO: 0.16759156492785793
X \text{ subset} = 11 , i = 0 , j = 1
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 11 , i = 0 , j = 2
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 11 , i = 0 , j = 3
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X subset = 11 , i = 0 , j = 4
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 11 , i = 0 , j = 5
```

```
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 11 , i = 0 , j = 6
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X subset = 11 , i = 0 , j = 7
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 11 , i = 0 , j = 8
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 11 , i = 0 , j = 9
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 11 , i = 0 , j = 10
Mean error from standard least squares: 0.22280799112097668
Mean error from LASSO: 0.22280799112097668
X \text{ subset} = 11 , i = 1 , j = 0
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 1 , j = 2
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 1 , j = 3
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 1 , j = 4
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 1 , j = 5
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 1 , j = 6
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 1 , j = 7
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 1 , j = 8
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 1 , j = 9
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 1 , j = 10
Mean error from standard least squares: 0.2502774694783574
Mean error from LASSO: 0.2502774694783574
X \text{ subset} = 11 , i = 2 , j = 0
```

```
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 11 , i = 2 , j = 1
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X subset = 11 , i = 2 , j = 3
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 11 , i = 2 , j = 4
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 11 , i = 2 , j = 5
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 11 , i = 2 , j = 6
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 11 , i = 2 , j = 7
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 11 , i = 2 , j = 8
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 11 , i = 2 , j = 9
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 11 , i = 2 , j = 10
Mean error from standard least squares: 0.21365149833518313
Mean error from LASSO: 0.21365149833518313
X \text{ subset} = 11 , i = 3 , j = 0
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 11 , i = 3 , j = 1
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 11 , i = 3 , j = 2
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 11 , i = 3 , j = 4
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 11 , i = 3 , j = 5
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X subset = 11 , i = 3 , j = 6
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 11 , i = 3 , j = 7
```

```
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 11 , i = 3 , j = 8
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X subset = 11 , i = 3 , j = 9
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 11 , i = 3 , j = 10
Mean error from standard least squares: 0.22336293007769145
Mean error from LASSO: 0.22336293007769145
X \text{ subset} = 11 , i = 4 , j = 0
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 11 , i = 4 , j = 1
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 11 , i = 4 , j = 2
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 11 , i = 4 , j = 3
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 11 , i = 4 , j = 5
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X subset = 11 , i = 4 , j = 6
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 11 , i = 4 , j = 7
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 11 , i = 4 , j = 8
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 11 , i = 4 , j = 9
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 11 , i = 4 , j = 10
Mean error from standard least squares: 0.24472807991120976
Mean error from LASSO: 0.24472807991120976
X \text{ subset} = 11 , i = 5 , j = 0
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X subset = 11 , i = 5 , j = 1
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 11 , i = 5 , j = 2
```

```
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 11 , i = 5 , j = 3
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 11 , i = 5 , j = 4
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 11 , i = 5 , j = 6
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 11 , i = 5 , j = 7
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 11 , i = 5 , j = 8
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 11 , i = 5 , j = 9
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 11 , i = 5 , j = 10
Mean error from standard least squares: 0.2705327413984462
Mean error from LASSO: 0.2705327413984462
X \text{ subset} = 11 , i = 6 , j = 0
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X subset = 11 , i = 6 , j = 1
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 11 , i = 6 , j = 2
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 11 , i = 6 , j = 3
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 11 , i = 6 , j = 4
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 11 , i = 6 , j = 5
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 11 , i = 6 , j = 7
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 11 , i = 6 , j = 8
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 11 , i = 6 , j = 9
```

```
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X \text{ subset} = 11 , i = 6 , j = 10
Mean error from standard least squares: 0.24944506104328523
Mean error from LASSO: 0.24944506104328523
X subset = 11 , i = 7 , j = 0
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 11 , i = 7 , j = 1
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 11 , i = 7 , j = 2
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 11 , i = 7 , j = 3
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 11 , i = 7 , j = 4
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 11 , i = 7 , j = 5
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 11 , i = 7 , j = 6
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X subset = 11 , i = 7 , j = 8
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 11 , i = 7 , j = 9
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 11 , i = 7 , j = 10
Mean error from standard least squares: 0.21476137624861266
Mean error from LASSO: 0.21476137624861266
X \text{ subset} = 11 , i = 8 , j = 0
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 8 , j = 1
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 8 , j = 2
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 8 , j = 3
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 8 , j = 4
```

```
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 8 , j = 5
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 8 , j = 6
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 8 , j = 7
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 8 , j = 9
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 8 , j = 10
Mean error from standard least squares: 0.20643729189789123
Mean error from LASSO: 0.20643729189789123
X \text{ subset} = 11 , i = 9 , j = 0
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 11 , i = 9 , j = 1
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 11 , i = 9 , j = 2
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 11 , i = 9 , j = 3
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 11 , i = 9 , j = 4
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 11 , i = 9 , j = 5
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 11 , i = 9 , j = 6
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 11 , i = 9 , j = 7
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 11 , i = 9 , j = 8
Mean error from standard least squares: 0.19617092119866814
Mean error from LASSO: 0.19617092119866814
X \text{ subset} = 11 , i = 9 , j = 10
Mean error from standard least squares: 0.19644839067702552
Mean error from LASSO: 0.19644839067702552
X \text{ subset} = 11 , i = 10 , j = 0
```

```
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 11 , i = 10 , j = 1
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X subset = 11 , i = 10 , j = 2
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 11 , i = 10 , j = 3
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 11 , i = 10 , j = 4
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 11 , i = 10 , j = 5
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 11 , i = 10 , j = 6
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 11 , i = 10 , j = 7
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
X \text{ subset} = 11 , i = 10 , j = 8
Mean error from standard least squares: 0.18396226415094338
Mean error from LASSO: 0.18396226415094338
X \text{ subset} = 11 , i = 10 , j = 9
Mean error from standard least squares: 0.18423973362930077
Mean error from LASSO: 0.18423973362930077
Mean Error for pure least squares, X subset
                                            1 =
Mean Error for LASSO, X subset 1 = [0.22515387]
Mean Error for pure least squares, X subset 2 = [0.2252472]
Mean Error for LASSO, X subset 2 = [0.22515387]
Mean Error for pure least squares, X subset 3 =
                                                   [0.21762183]
Mean Error for LASSO, X subset 3 = [0.21762183]
Mean Error for pure least squares, X subset 4 = [0.21333619]
Mean Error for LASSO, X subset 4 = [0.21333619]
Mean Error for pure least squares, X subset 5 =
                                                   [0.23396226]
Mean Error for LASSO, X subset 5 = [0.22515387]
Mean Error for pure least squares, X subset 6 = [0.19023812]
Mean Error for LASSO, X subset 6 = [0.19023812]
Mean Error for pure least squares, X subset 7 = [0.18415649]
Mean Error for LASSO, X subset 7 = [0.18415649]
Mean Error for pure least squares, X subset 8 = [0.20941126]
Mean Error for LASSO, X subset 8 = [0.20941126]
Mean Error for pure least squares, X subset 9 = [0.22514882]
Mean Error for LASSO, X subset 9 = [0.22514882]
Mean Error for pure least squares, X subset 10 = [0.21827515]
```

```
Mean Error for LASSO, X subset 10 = [0.21827515]
Mean Error for pure least squares, X subset 11 = [0.21825749]
Mean Error for LASSO, X subset 11 = [0.21825749]
```

[]: