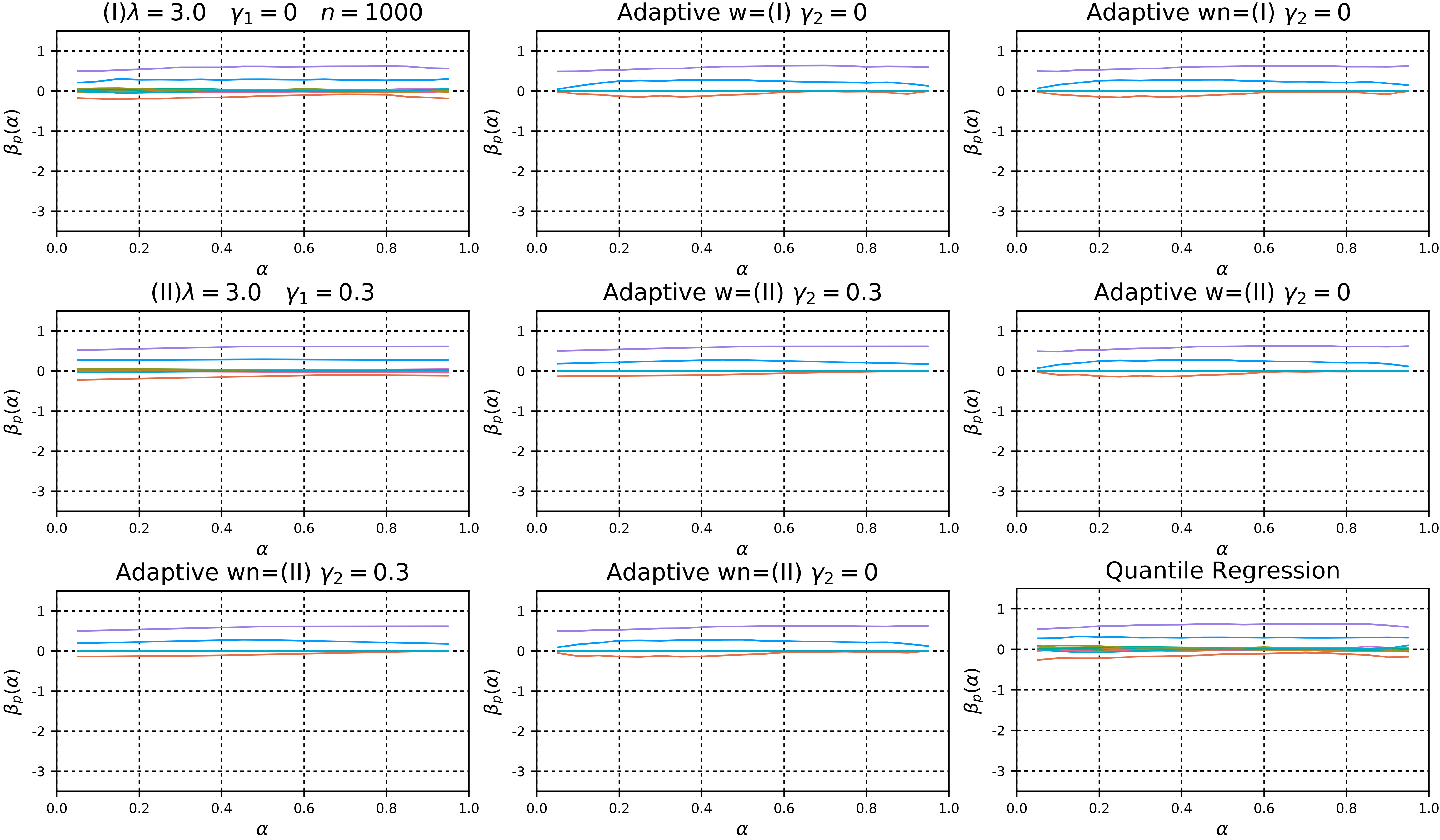

(I)$\lambda = 3.0 \quad \gamma_1 = 0 \quad n = 1000$
Adaptive w=(I) $\gamma_2 = 0$
Adaptive wn=(I) $\gamma_2 = 0$
(II)$\lambda = 3.0 \quad \gamma_1 = 0.3$
Adaptive w=(II) $\gamma_2 = 0.3$
Adaptive w=(II) $\gamma_2 = 0$
Adaptive wn=(II) $\gamma_2 = 0.3$
Adaptive wn=(II) $\gamma_2 = 0$
Quantile Regression
$\beta_p(\alpha)$
α
1
0
-1
-2
-3
0.0
0.2
0.4
0.6
0.8
1.0