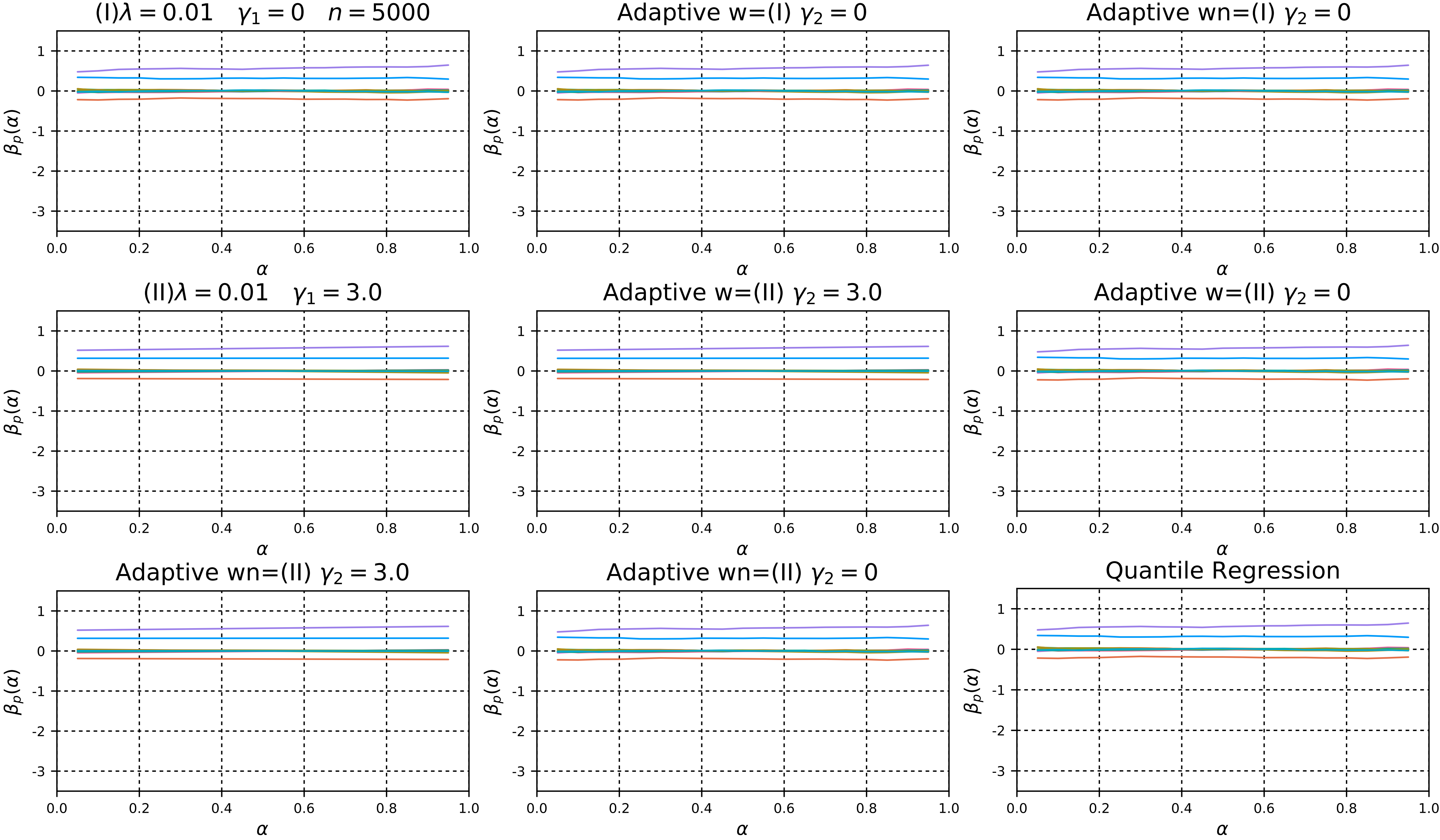
(I)$\lambda = 0.01$ $\gamma_1 = 0$ $n = 5000$
Adaptive w=(I) $\gamma_2 = 0$
Adaptive wn=(I) $\gamma_2 = 0$
(II)$\lambda = 0.01$ $\gamma_1 = 3.0$
Adaptive w=(II) $\gamma_2 = 3.0$
Adaptive w=(II) $\gamma_2 = 0$
Adaptive wn=(II) $\gamma_2 = 3.0$
Adaptive wn=(II) $\gamma_2 = 0$
Quantile Regression
$\beta_p(\alpha)$
α
1
0
-1
-2
-3
0.0
0.2
0.4
0.6
0.8
1.0