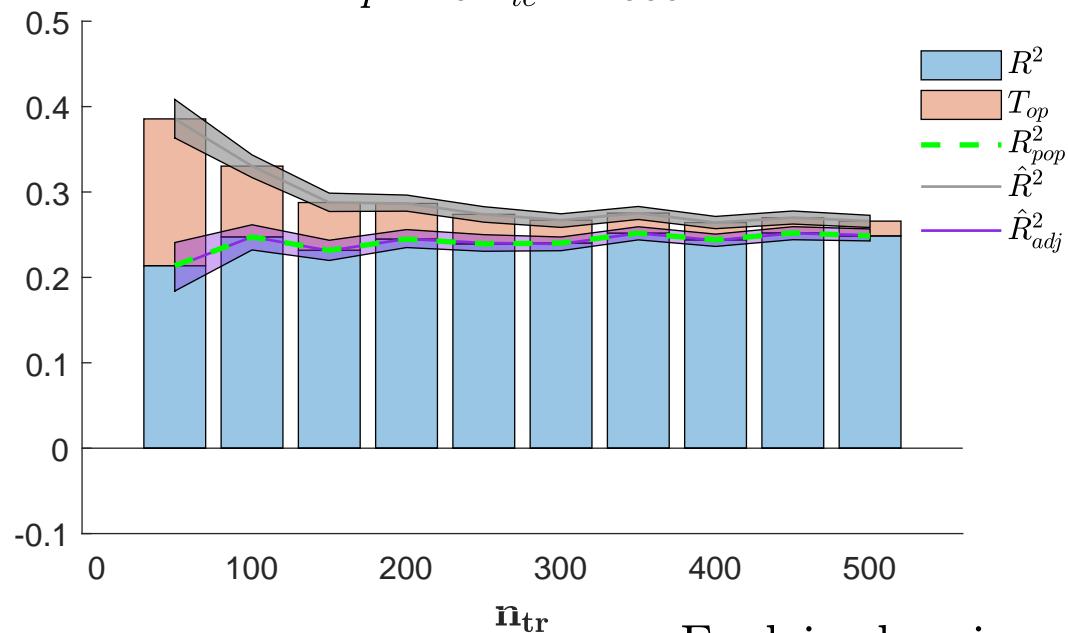


Explained variance In Sample

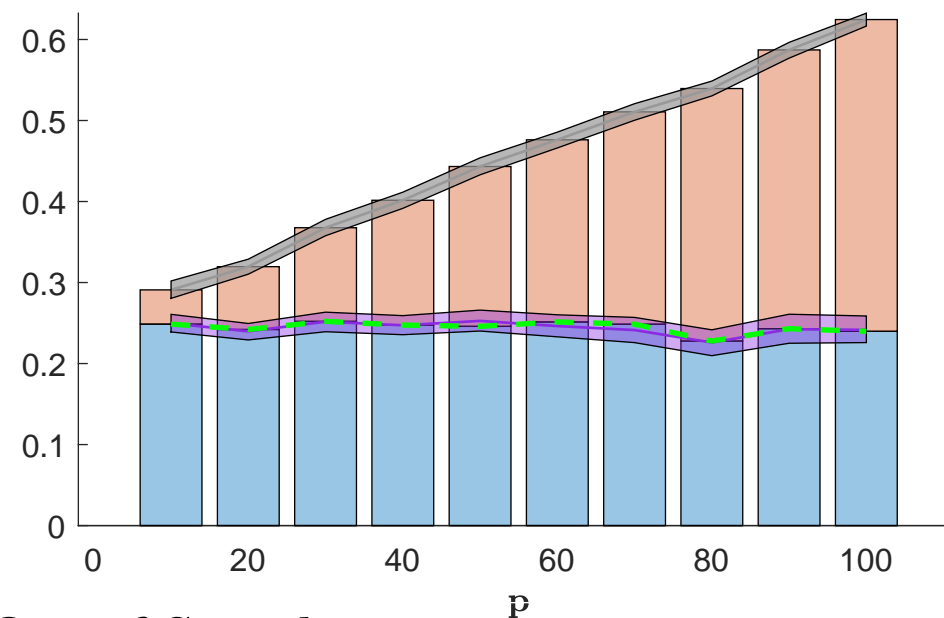
Training Set Sample Size

$p=10$ $n_{te}=1000$



Number of Features

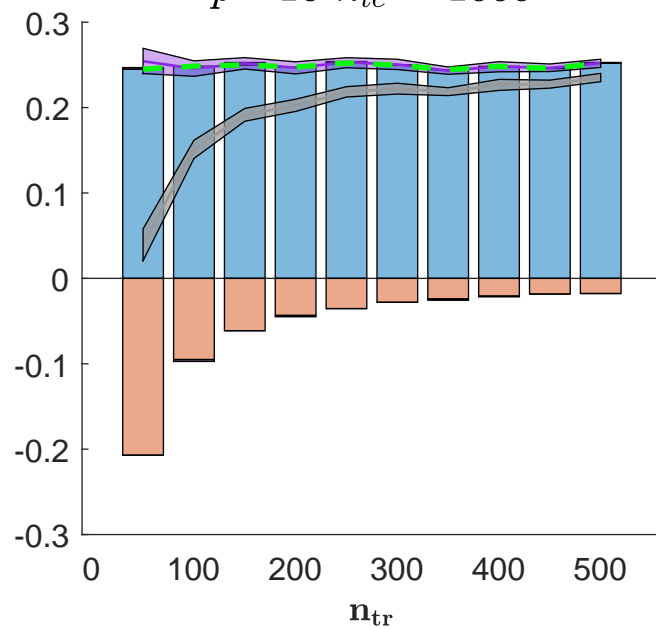
$n_{tr}=200$ $n_{te}=1000$



Explained variance Out of Sample

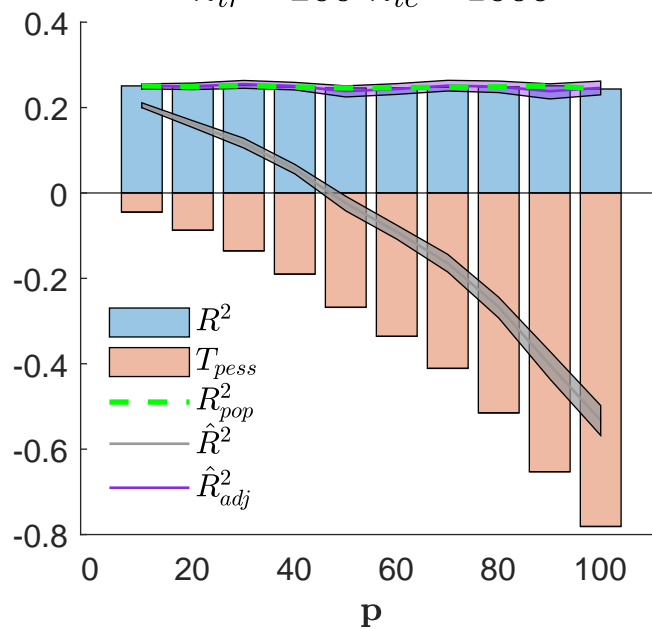
Training Set Sample Size

$p=10$ $n_{te}=1000$



Number of Features

$n_{tr}=200$ $n_{te}=1000$



Test Set Sample Size

$n_{tr}=1000$ $p=10$

