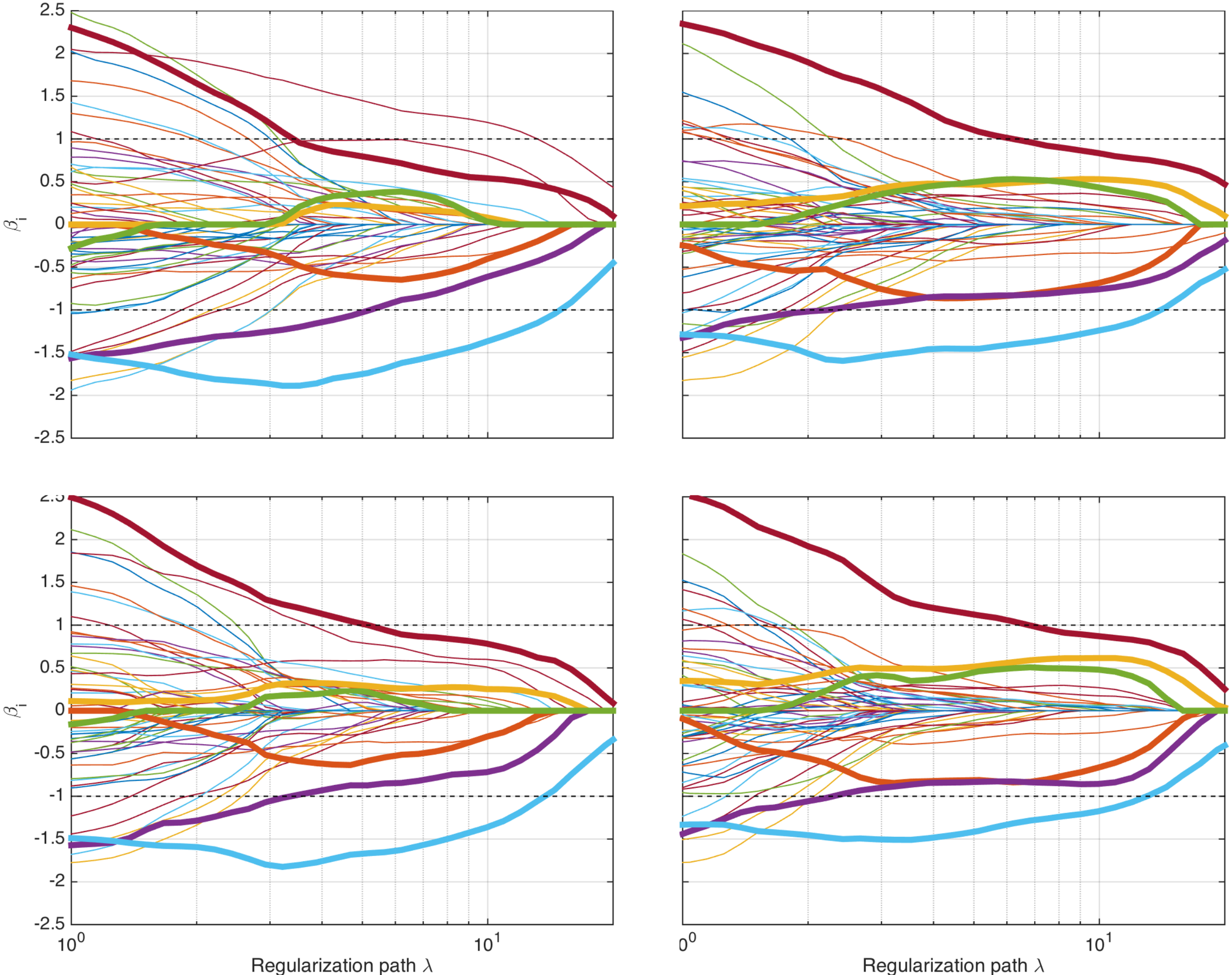
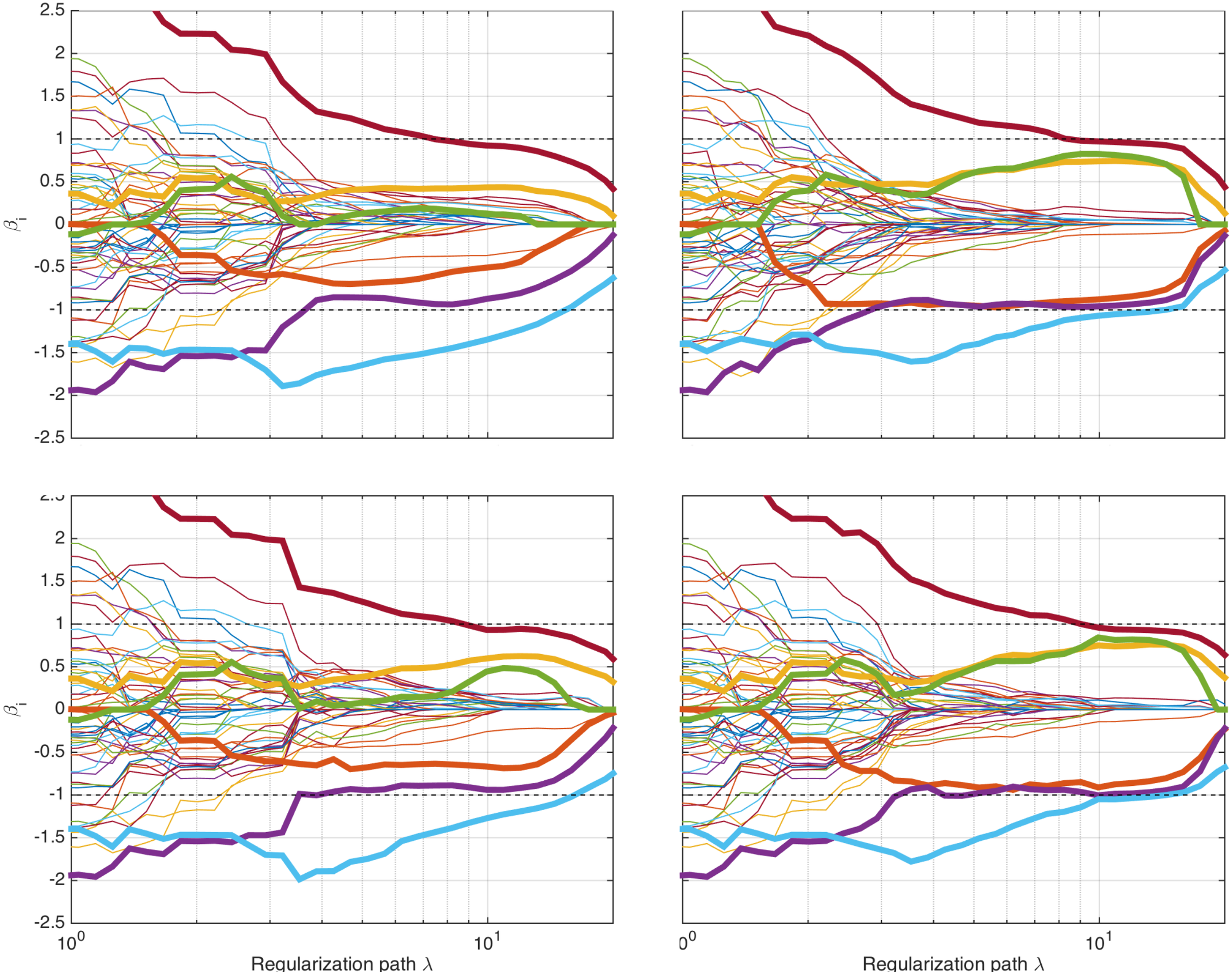
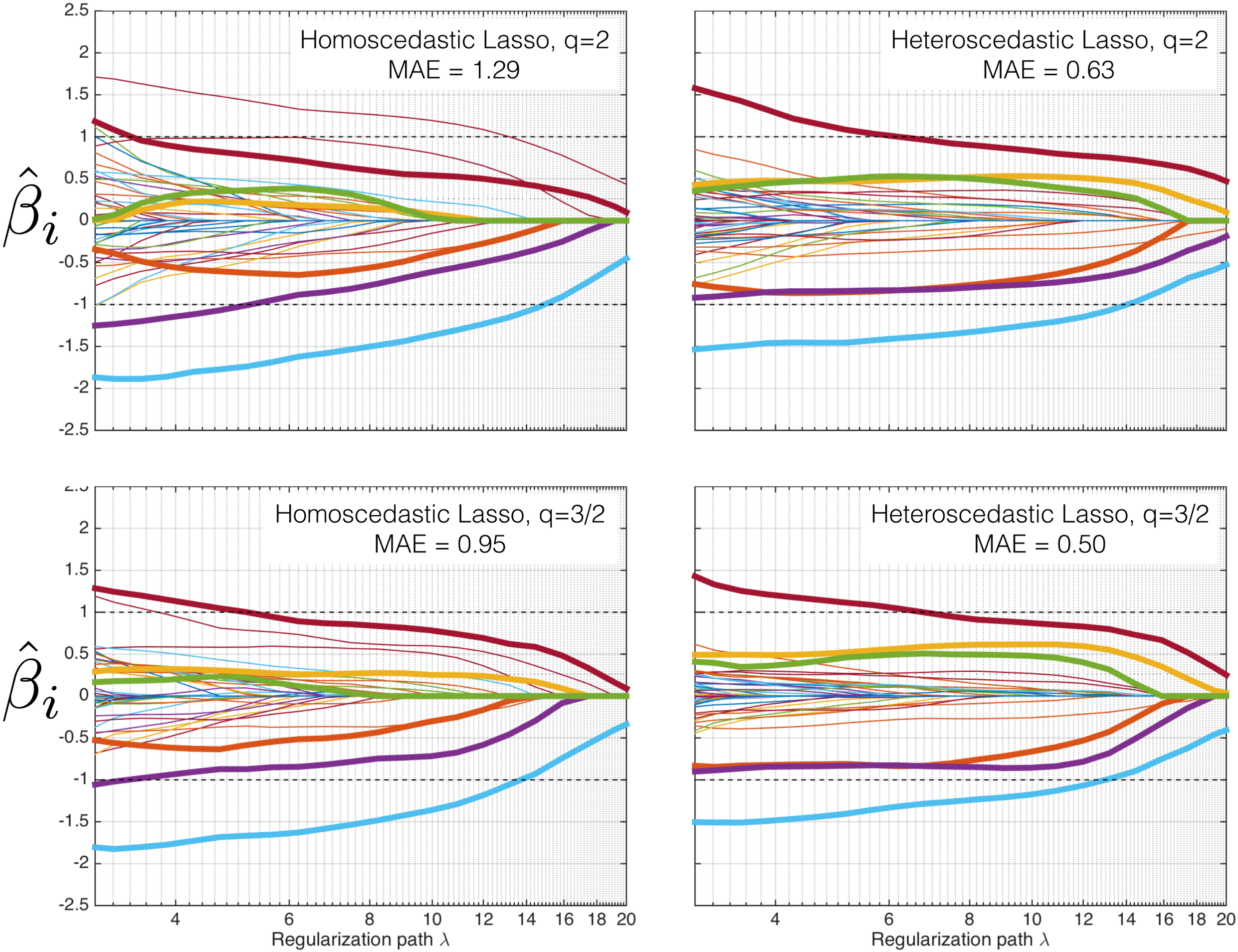
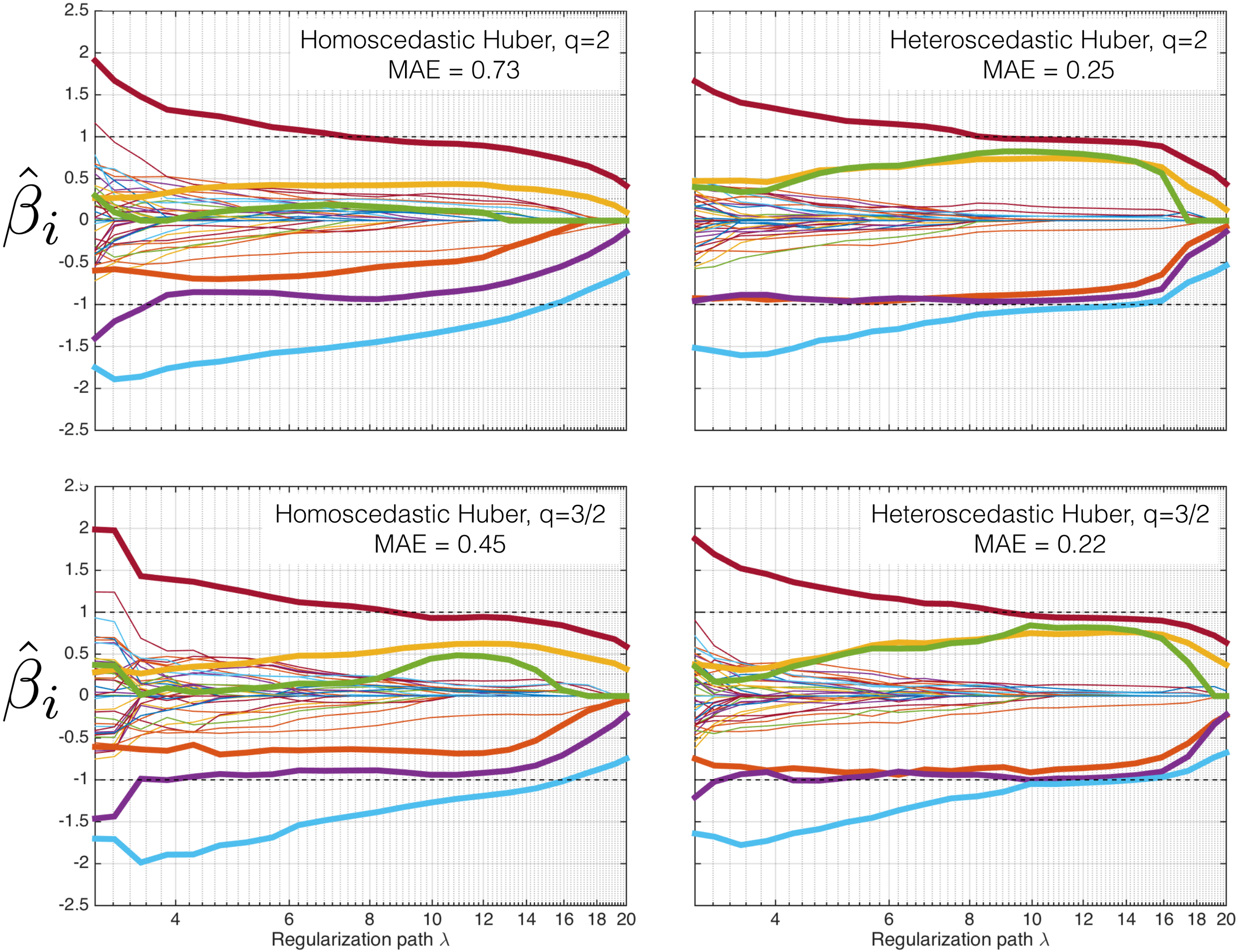

2.5
2
1.5
1
0.5
0
-0.5
-1
-1.5
-2
-2.5
β_i
10^0
10^1
Regularization path λ


2.5
2
1.5
1
0.5
0
-0.5
-1
-1.5
-2
-2.5
β_i
10^0
10^1
Regularization path λ
10^0
10^1
Regularization path λ


Homoscedastic Lasso, q=2
MAE = 1.29
Heteroscedastic Lasso, q=2
MAE = 0.63
Homoscedastic Lasso, q=3/2
MAE = 0.95
Heteroscedastic Lasso, q=3/2
MAE = 0.50
$\hat{\beta}_i$
2.5
2
1.5
1
0.5
0
-0.5
-1
-1.5
-2
-2.5
4
6
8
10
12
14
16
18
20
Regularization path λ


Homoscedastic Huber, q=2
MAE = 0.73
Heteroscedastic Huber, q=2
MAE = 0.25
Homoscedastic Huber, q=3/2
MAE = 0.45
Heteroscedastic Huber, q=3/2
MAE = 0.22
$\hat{\beta}_i$
Regularization path λ
2.5
2
1.5
1
0.5
0
-0.5
-1
-1.5
-2
-2.5
4
6
8
10
12
14
16
18
20