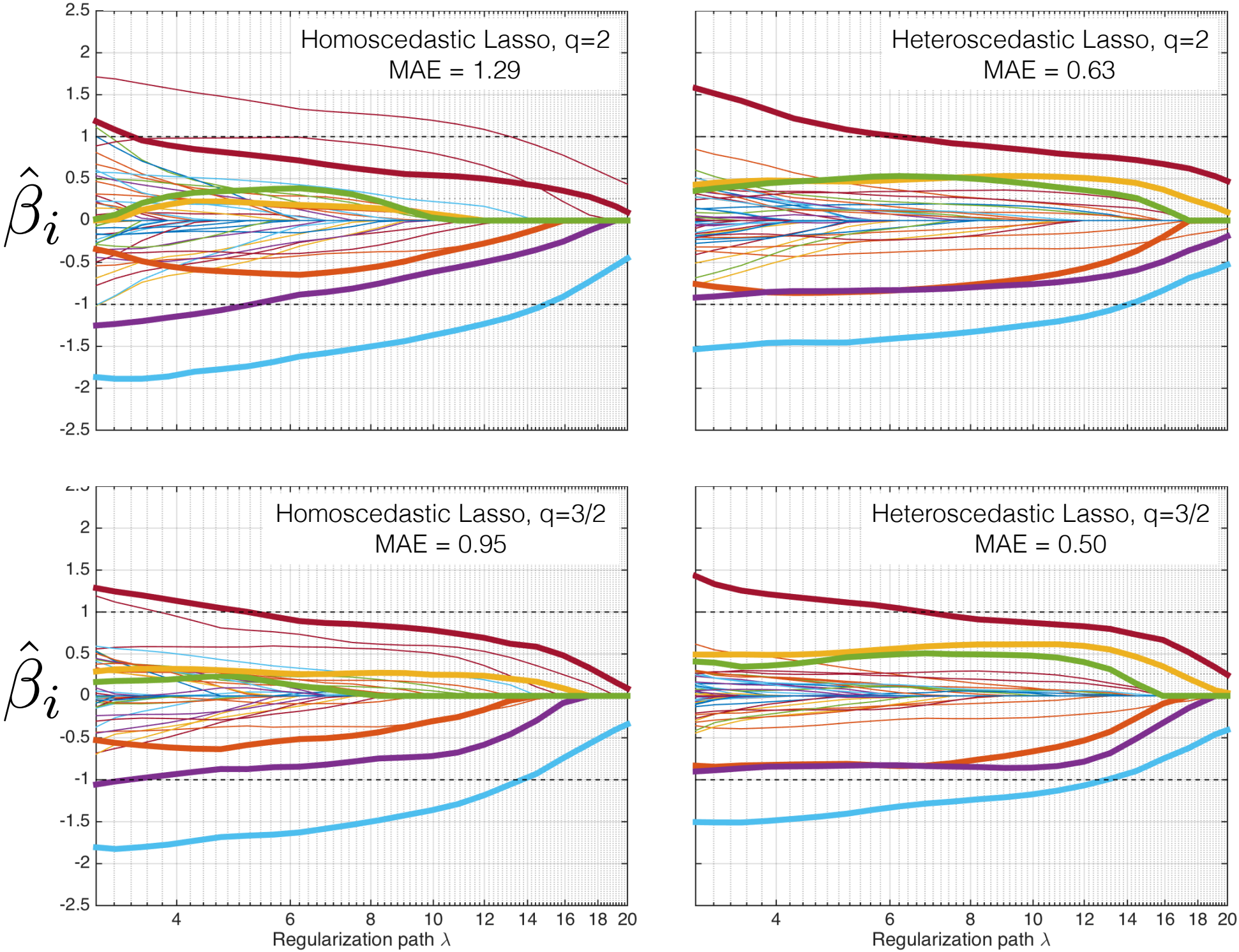
Homoscedastic Lasso, q=2
MAE = 1.29
Heteroscedastic Lasso, q=2
MAE = 0.63
Homoscedastic Lasso, q=3/2
MAE = 0.95
Heteroscedastic Lasso, q=3/2
MAE = 0.50
$\hat{\beta}_i$
$\hat{\beta}_i$
Regularization path λ
Regularization path λ
2.5
2
1.5
1
0.5
0
-0.5
-1
-1.5
-2
-2.5
4
6
8
10
12
14
16
18
20