

- Using `my.boot.xy` or `my.boot.xy.reduce` as a guide along with `my.boot.smooth` and

`-my.cp.extract.lars1`

`-my.cp.extract.leaps1`

- Build a bootstrap function to create bootstrap prediction intervals and graphically compare them to the true values as well as the prediction line
- Add in a line showing the prediction of the bagged beta on the true data
- Run it on `x.auto2a.train` and test for both leaps and lars
- Which gives best prediction in terms of predictive correlation??
- Provide code and results of running it.
- Also compare the bagged beta to the original.