Predictor Set	OLS	Ridge Regression	Lasso	Principal Components
Small ($k = 4$)				
Estimated λ or p	—	—	—	—
In-sample root MSPE	53.6	—	—	—
Out-of-sample root MSPE	52.9	—	—	—
Large ($k = 817$)				
Estimated λ or p	—	2233	4527	46
In-sample root MSPE	78.2	39.5	39.7	39.7
Out-of-sample root MSPE	64.4	38.9	39.1	39.5
Very large ($k = 2065$)				
Estimated λ or p	—	3362	4221	69
In-sample root MSPE	—	39.2	39.2	39.6
Out-of-sample root MSPE	—	39.0	39.1	39.6