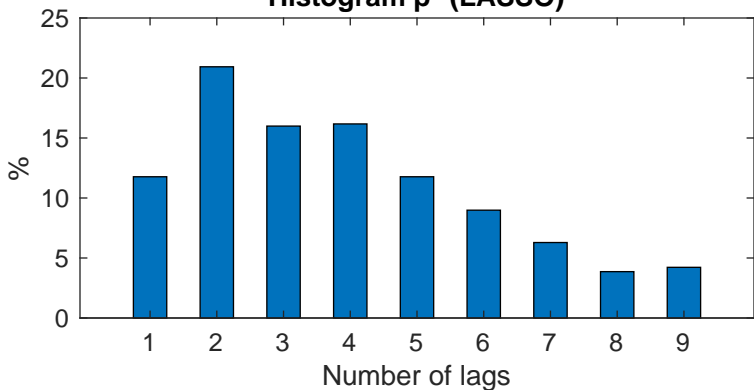
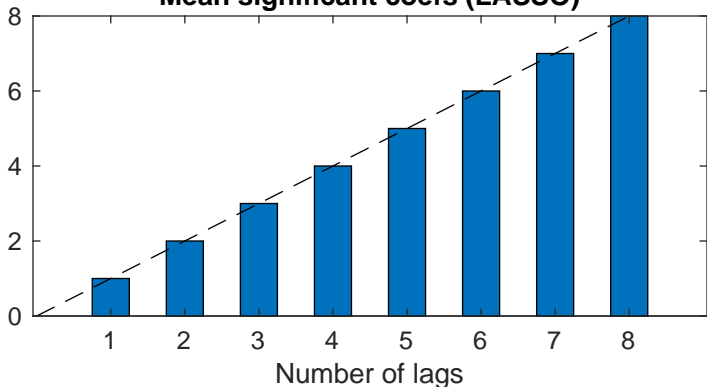


AR[0.4,-0.3,0.2,-0.1] T=30 rep=2000 pmax=8

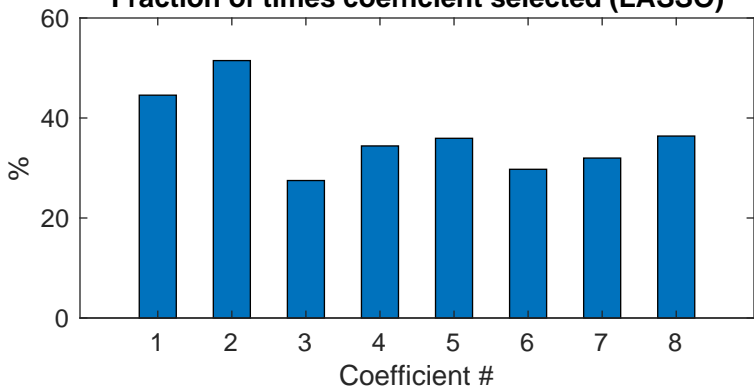
**Histogram  $p^*$  (LASSO)**



**Mean significant coefs (LASSO)**



**Fraction of times coefficient selected (LASSO)**



**Average coefficient value (LASSO)**

