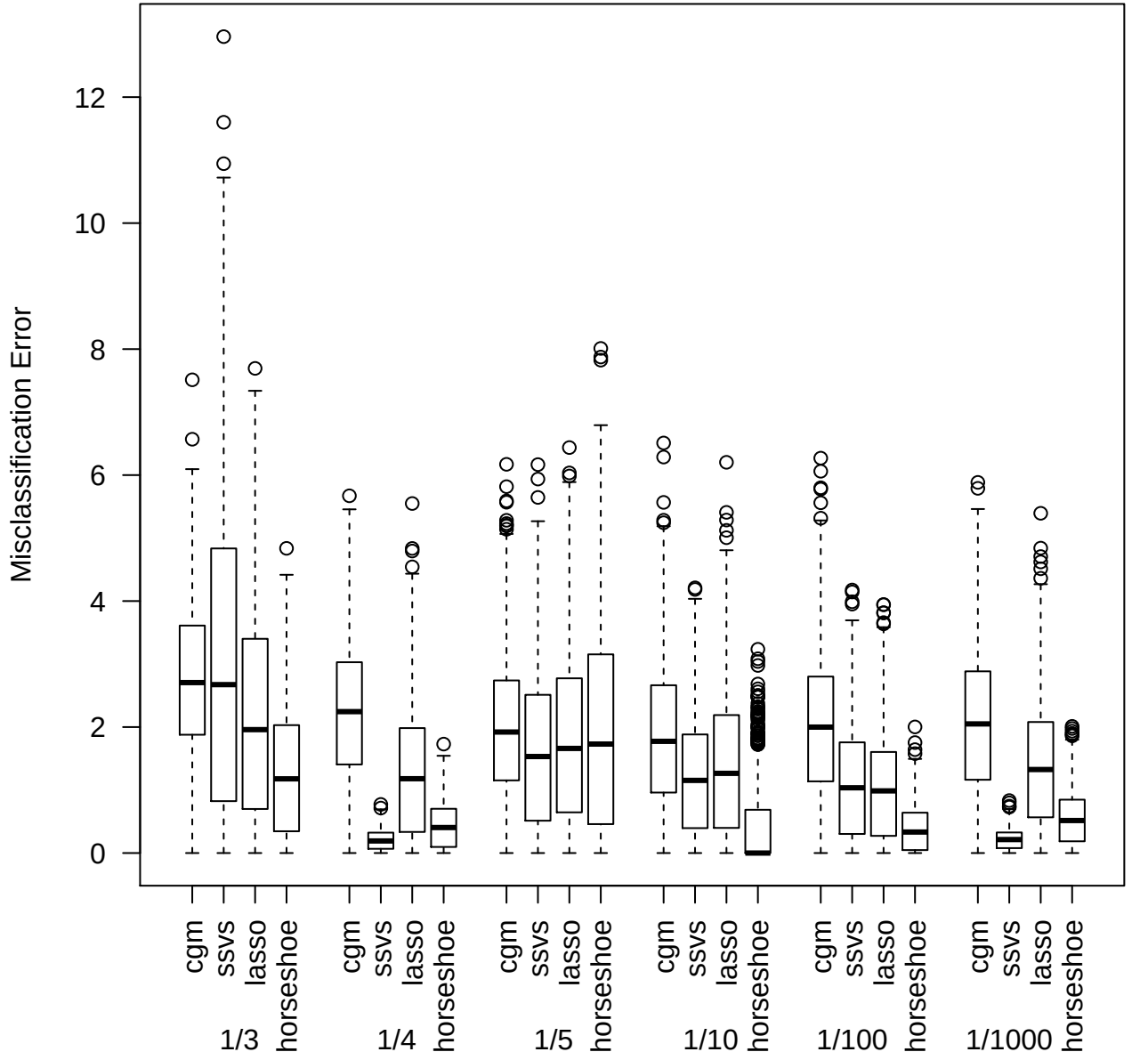
Misclassification Error
0
2
4
6
8
10
12
cgm
ssvs
lasso
horseshoe
1/3
1/4
1/5
1/10
1/100
1/1000