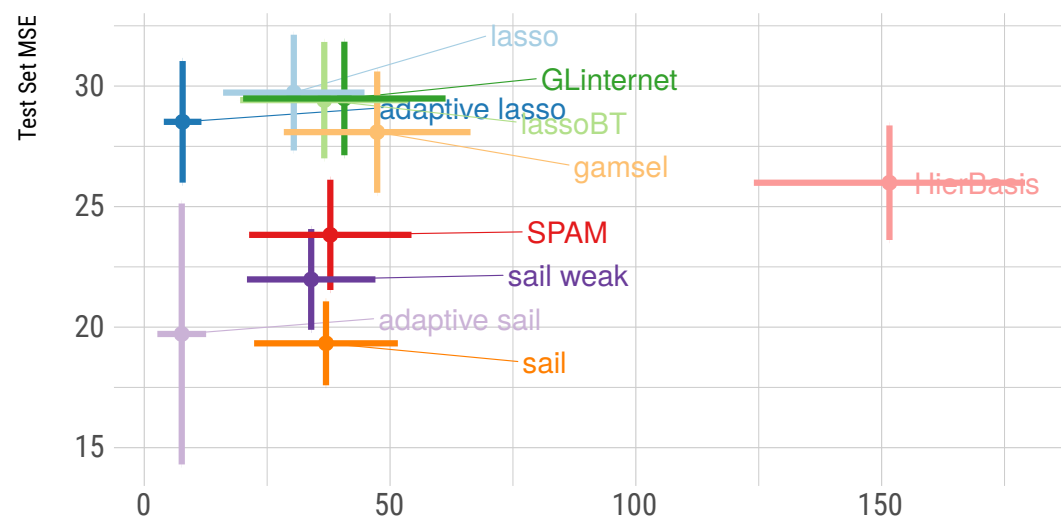


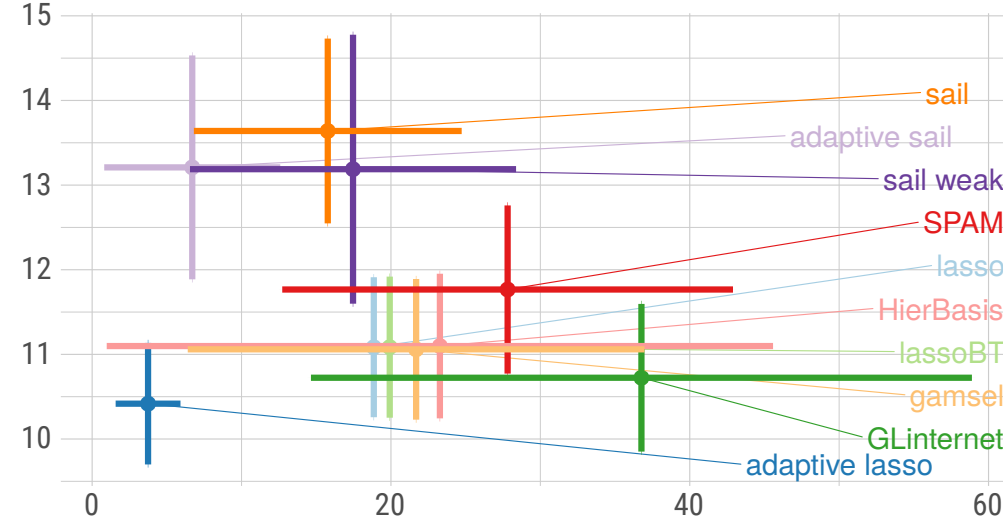
Test Set MSE vs. Number of Active Variable (Mean +/- 1 SD)

Based on 200 simulations

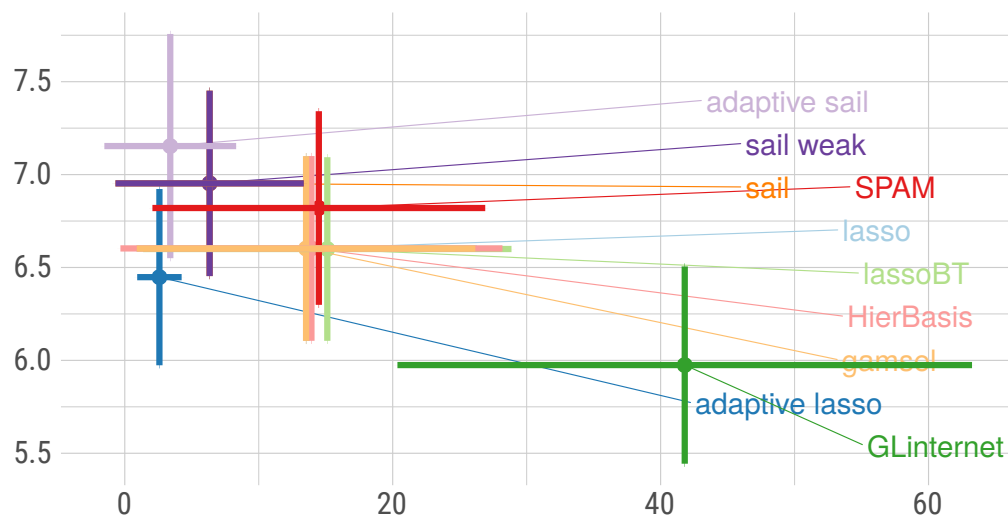
1a) Strong Heredity ($|H| = 7$)



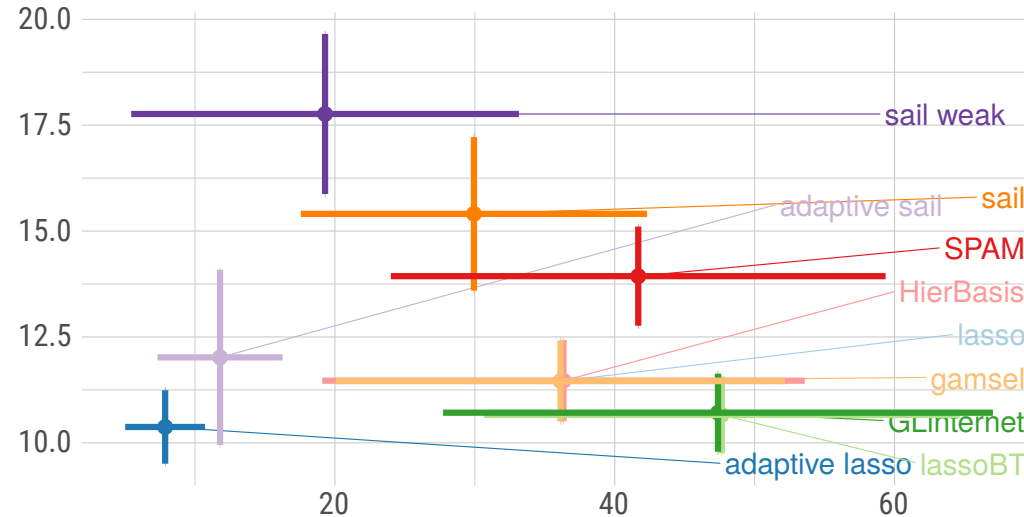
1b) Weak Heredity ($|H| = 5$)



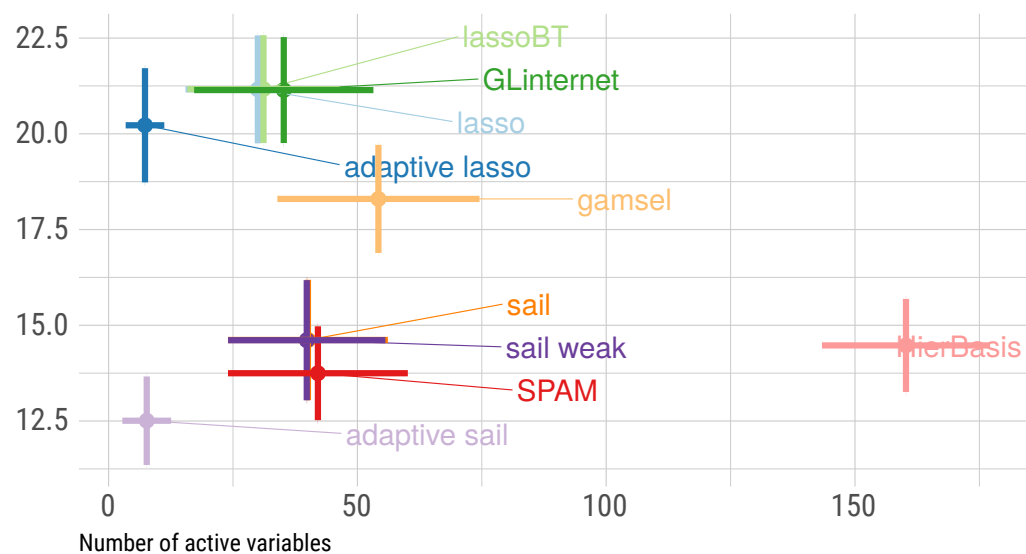
1c) Interactions Only ($|H| = 2$)



2) Linear Effects ($|H| = 7$)



3) Main Effects Only ($|H| = 5$)



method

