Out-of-sample MAE Comparison

Legend:
- $\lambda = 0.1$; $L^1 = $ false
- $\lambda = 1.0$; $L^1 = $ false
- $\lambda = 0.1$; $L^1 = $ true
- $\lambda = 1.0$; $L^1 = $ true
- Logit

MAE (y-axis)

N of simulated consumers (x-axis)