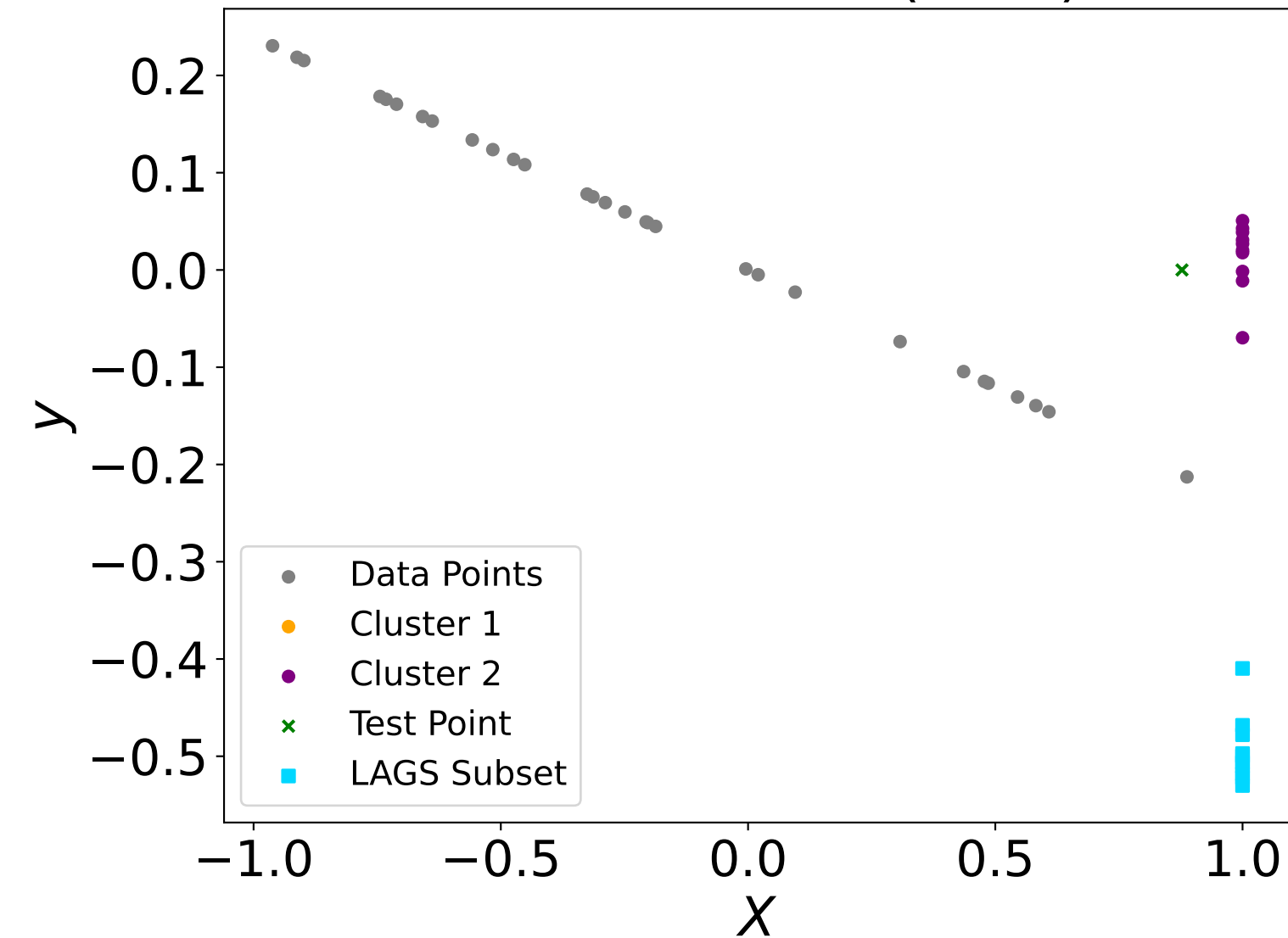Linear Regression with cancellation

LAGS Selection ($k = c$)

Adaptive LAGS Selection ($k = c$)

Legend (left panel):
- Data Points
- Cluster 1
- Cluster 2
- Test Point
- LAGS Subset

Legend (right panel):
- Data Points
- Cluster 1
- Cluster 2
- Test Point
- Adaptive LAGS Subset