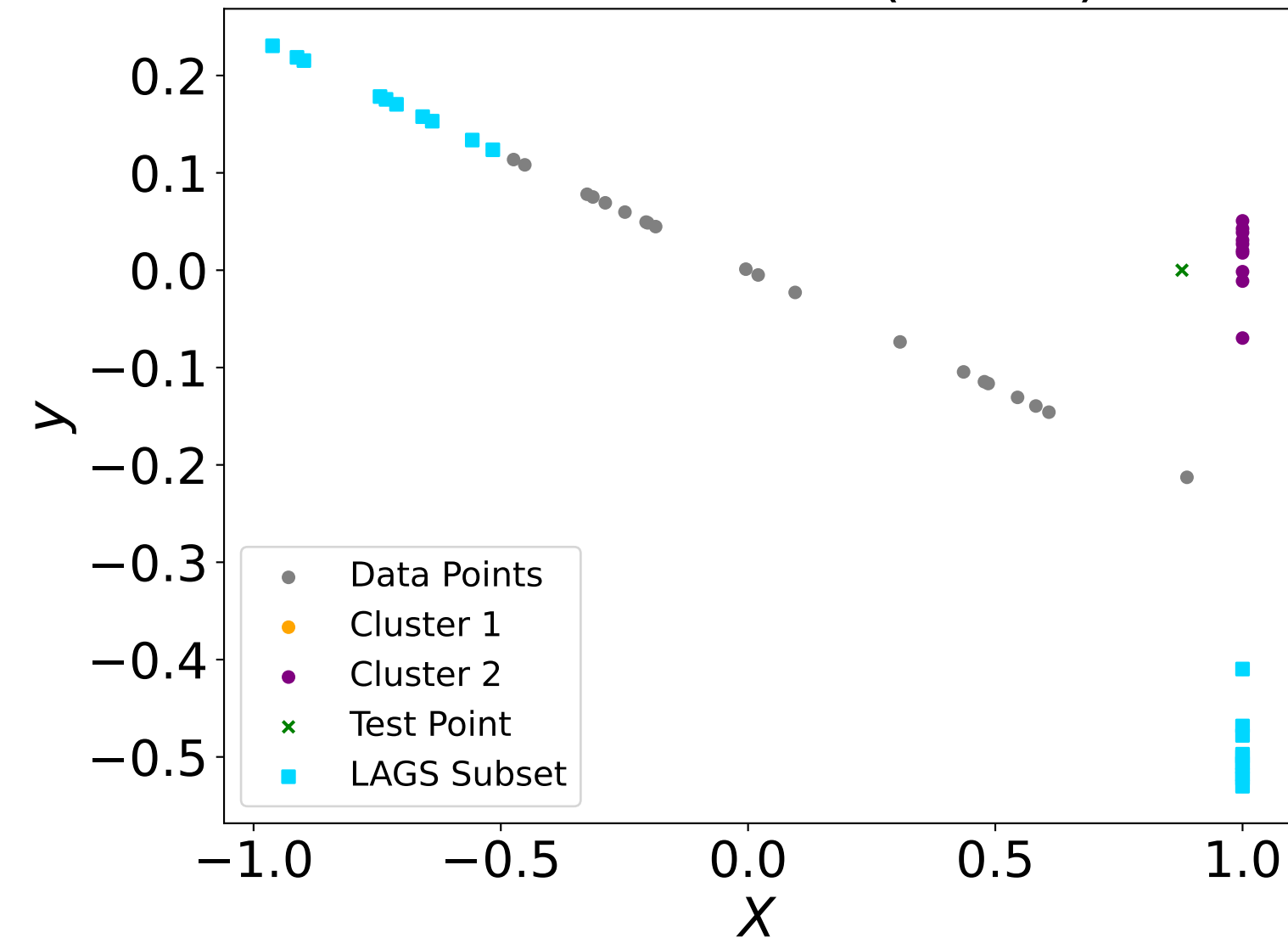Linear Regression with cancellation

LAGS Selection ($k = 2c$)

Adaptive LAGS Selection ($k = 2c$)