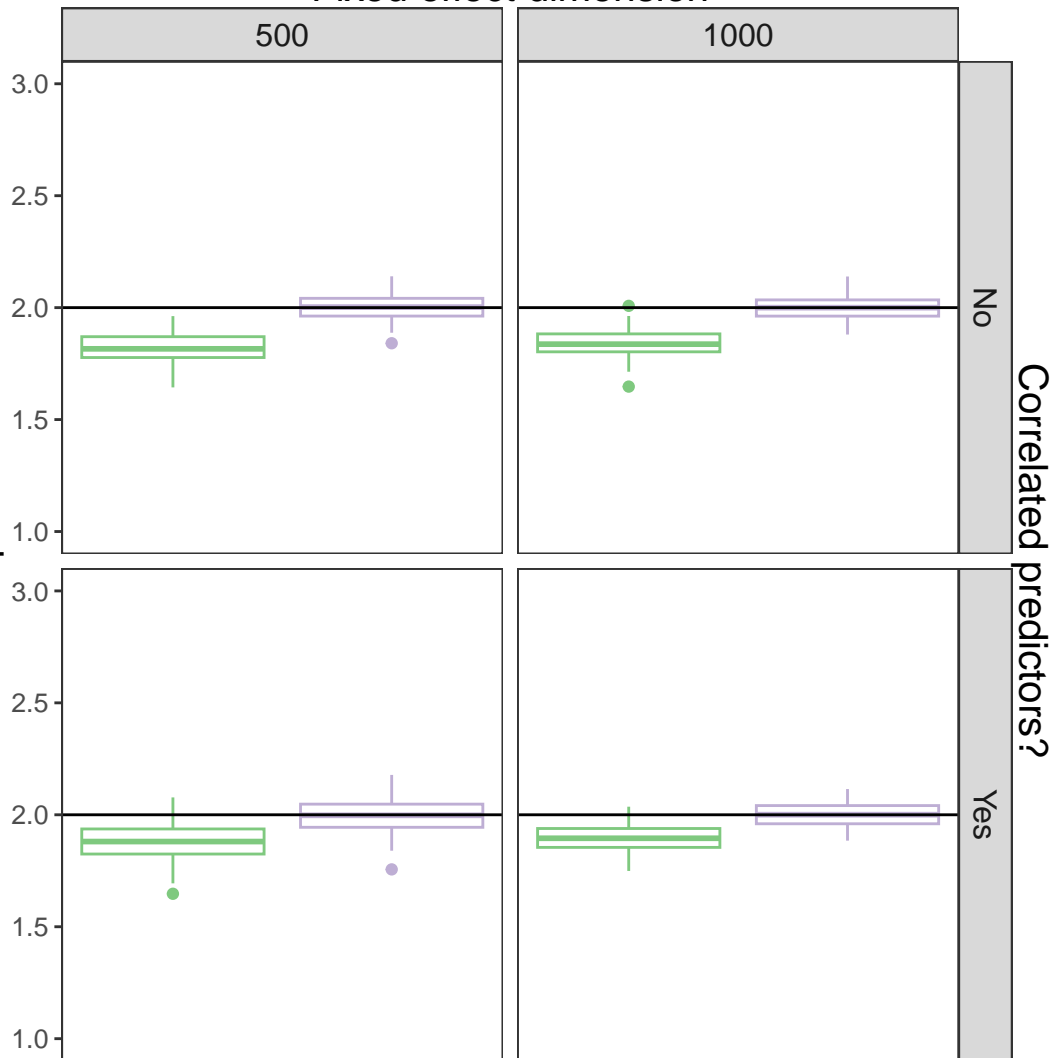


Fixed effect dimension

Estimated parameter



Correlated predictors?

No

Yes

- Estimates with LASSO
- Estimates with SCAD
- True Parameter