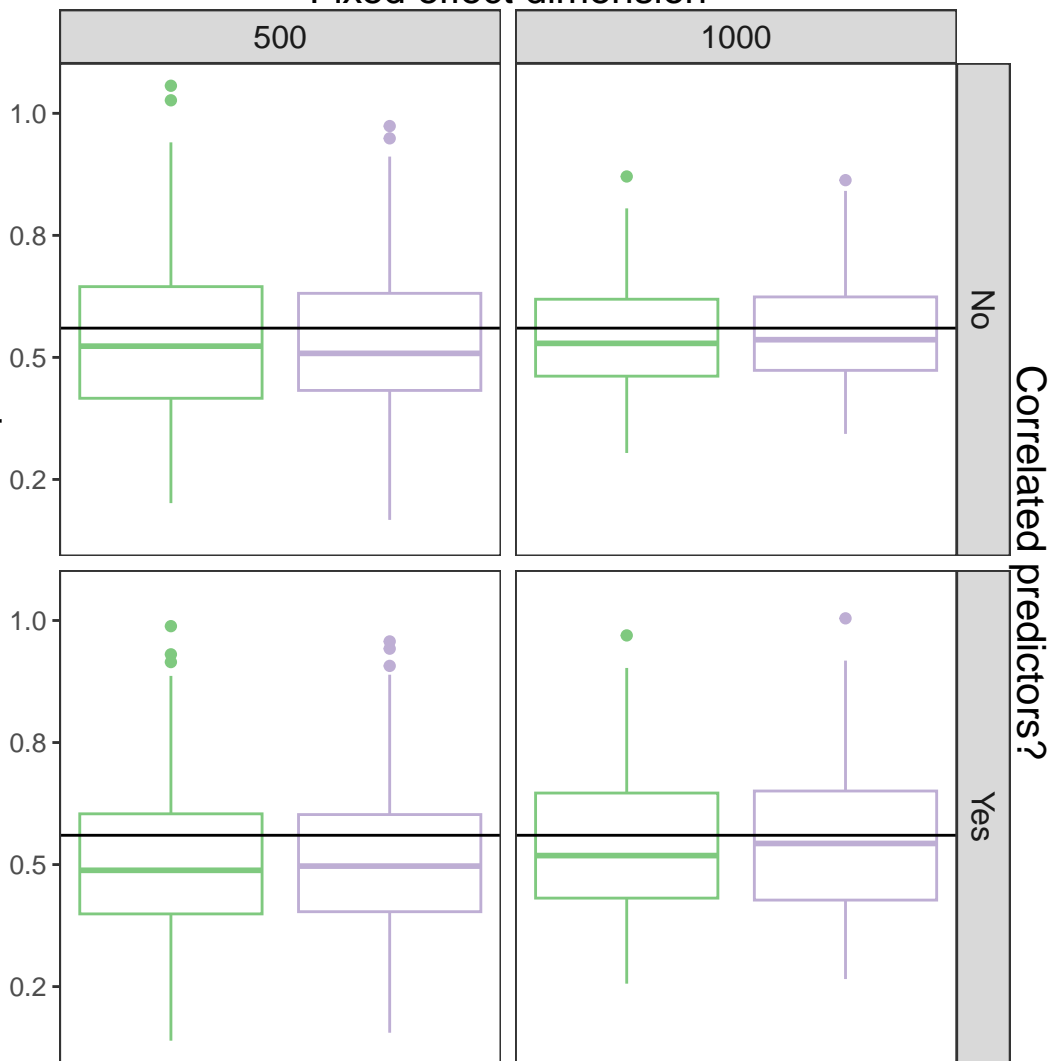


Fixed effect dimension

Estimated intercept



Estimates with LASSO

Estimates with SCAD

True Parameter