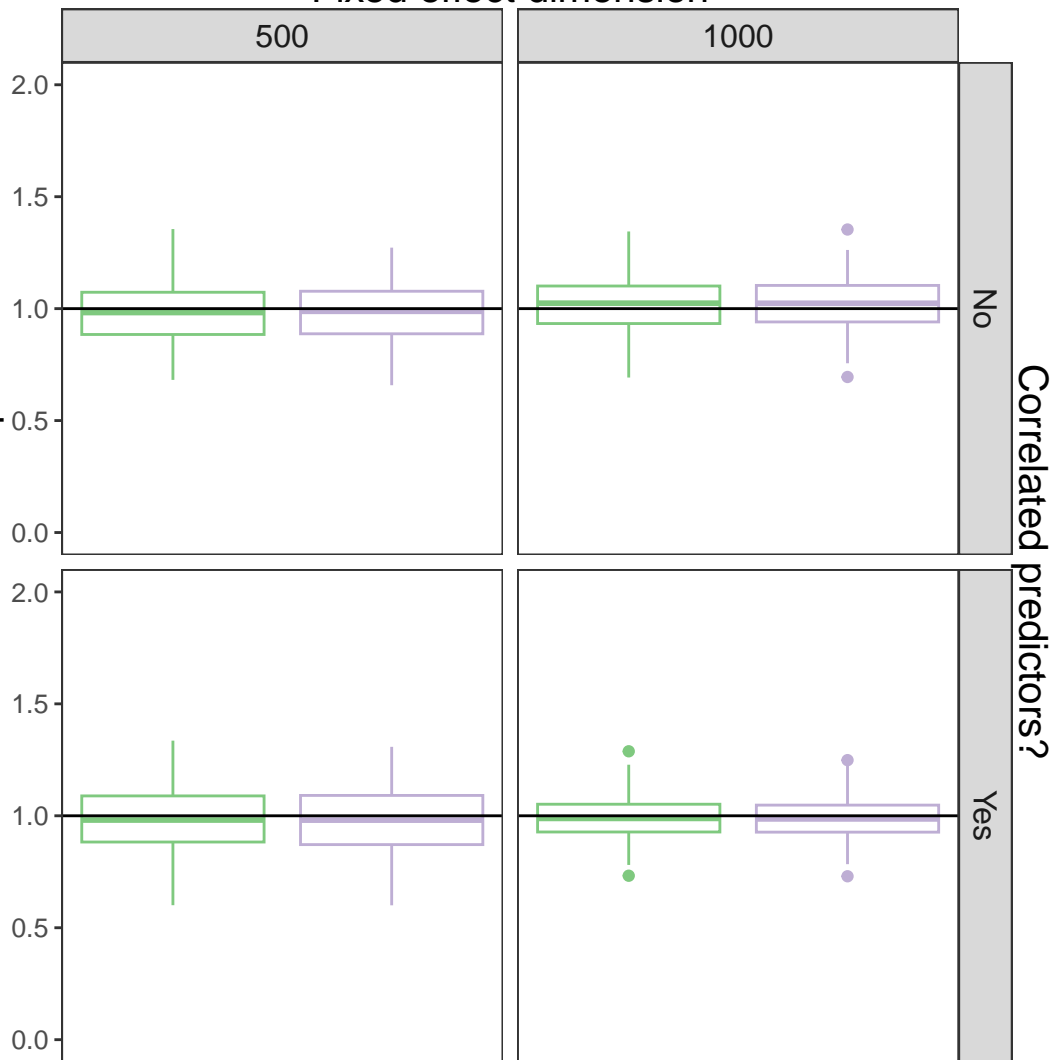


Fixed effect dimension

Estimated intercept



- Estimates with LASSO
- Estimates with SCAD
- True Parameter