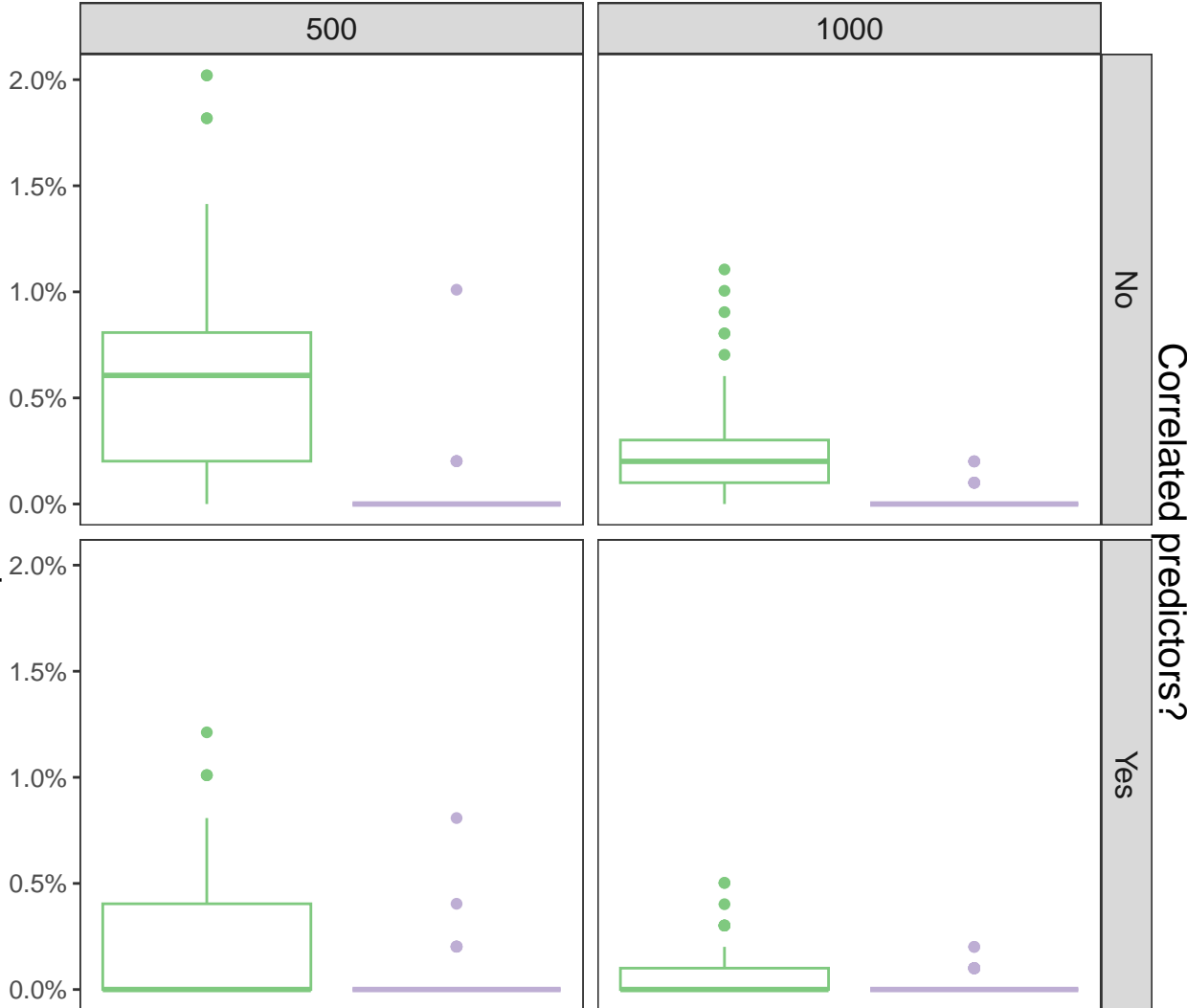


Fixed effect dimension

False positive rate



Correlated predictors?

penalty

- lasso
- scad