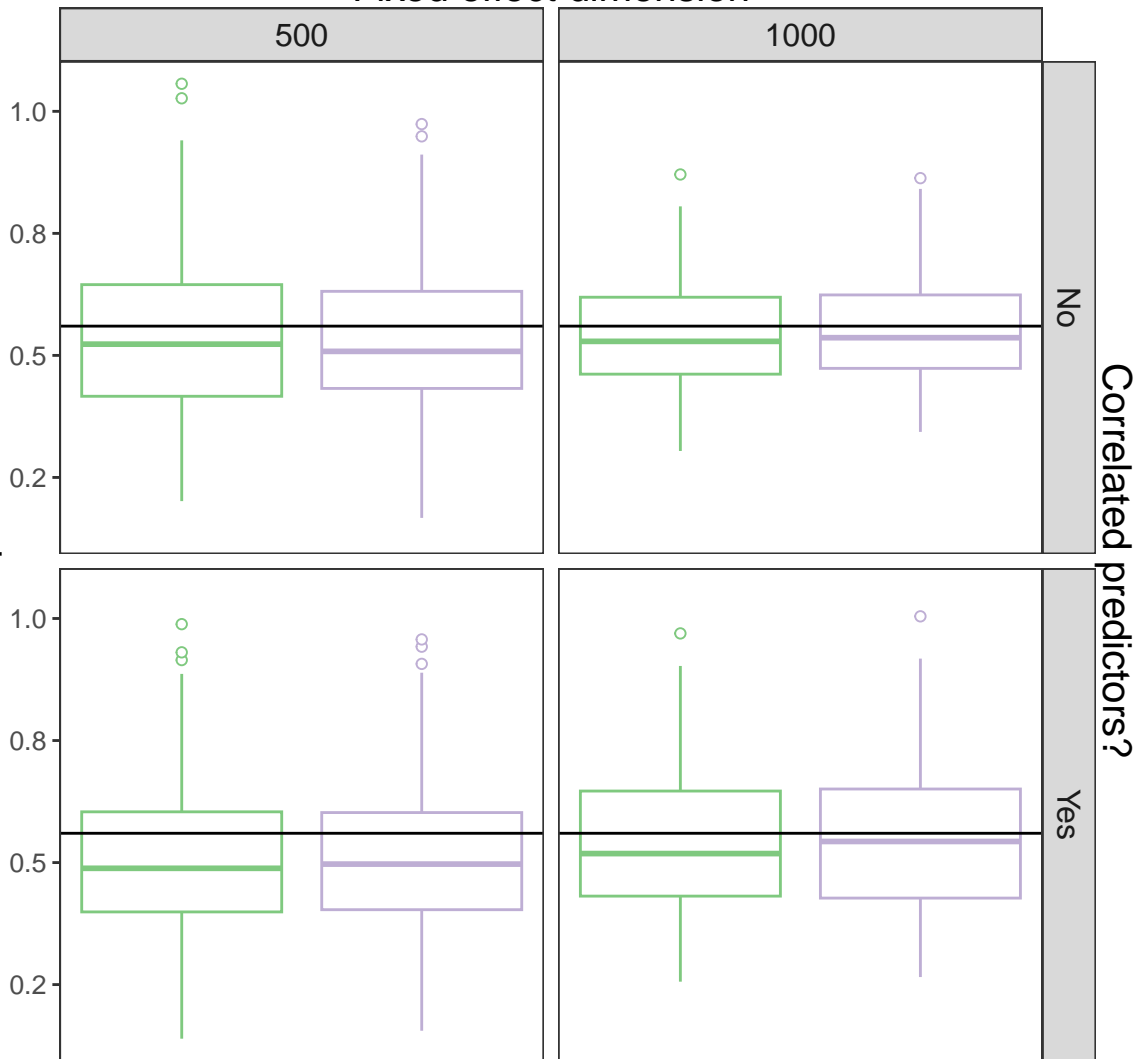


Fixed effect dimension

Estimated parameter



LASSO
SCAD

True Parameter