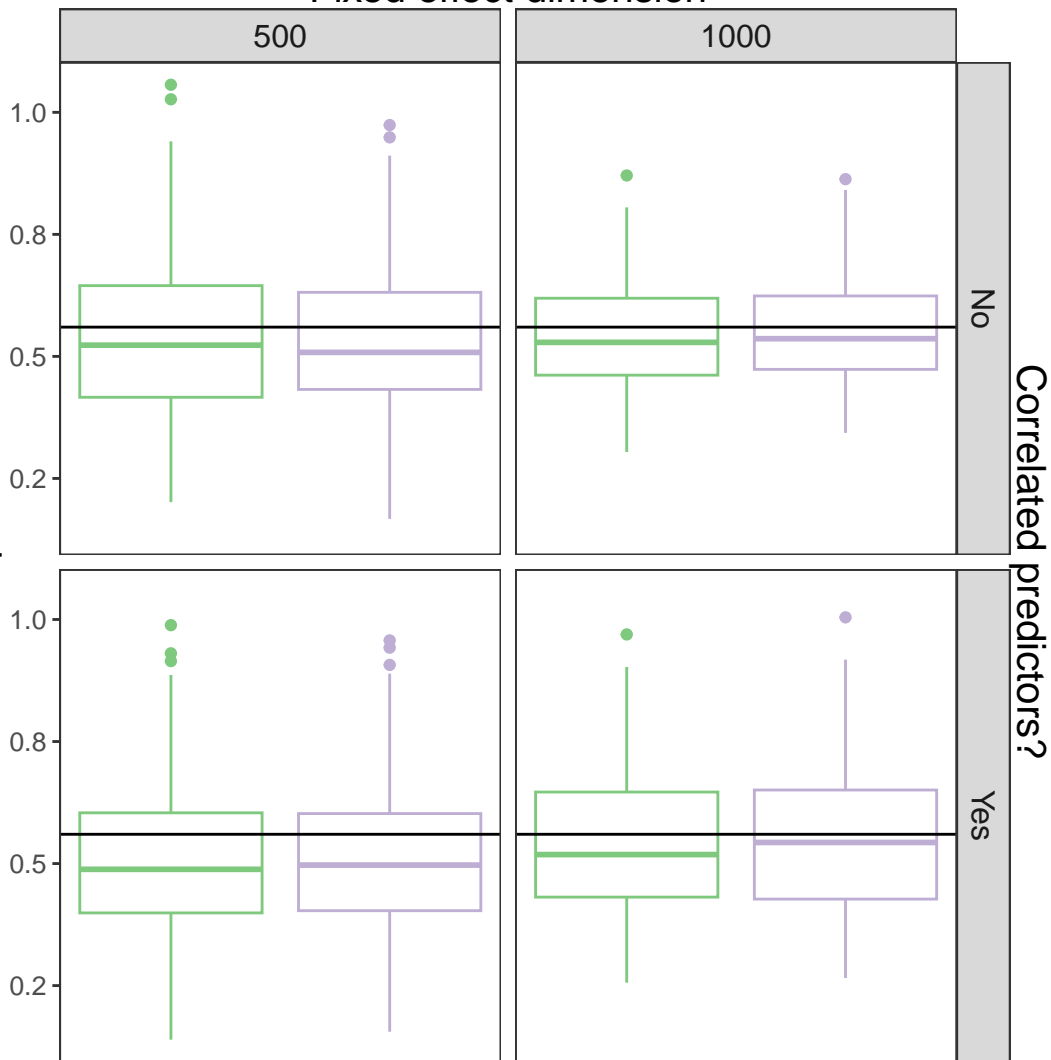


Fixed effect dimension

Estimated parameter



Estimates with LASSO

Estimates with SCAD

True Parameter