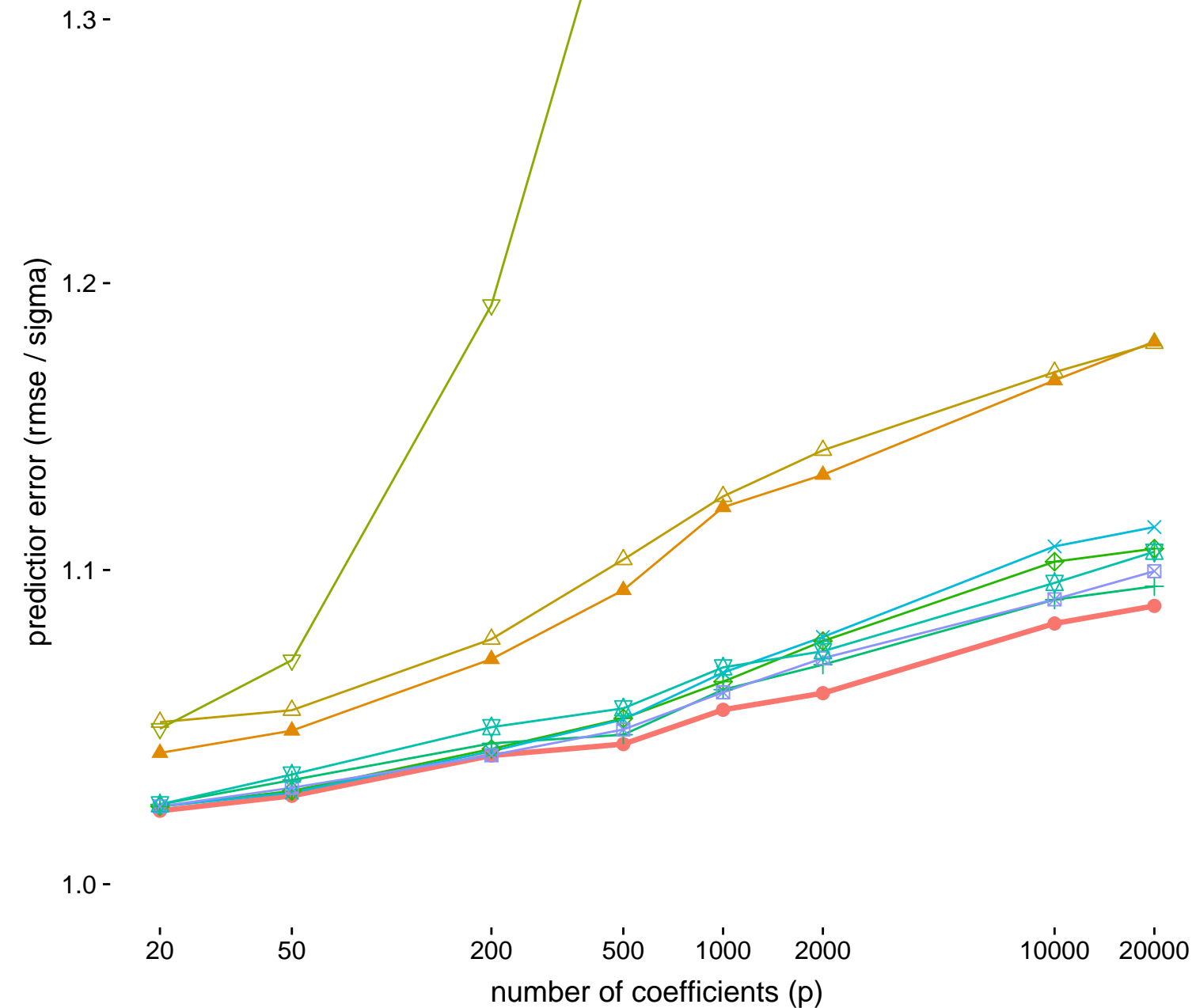


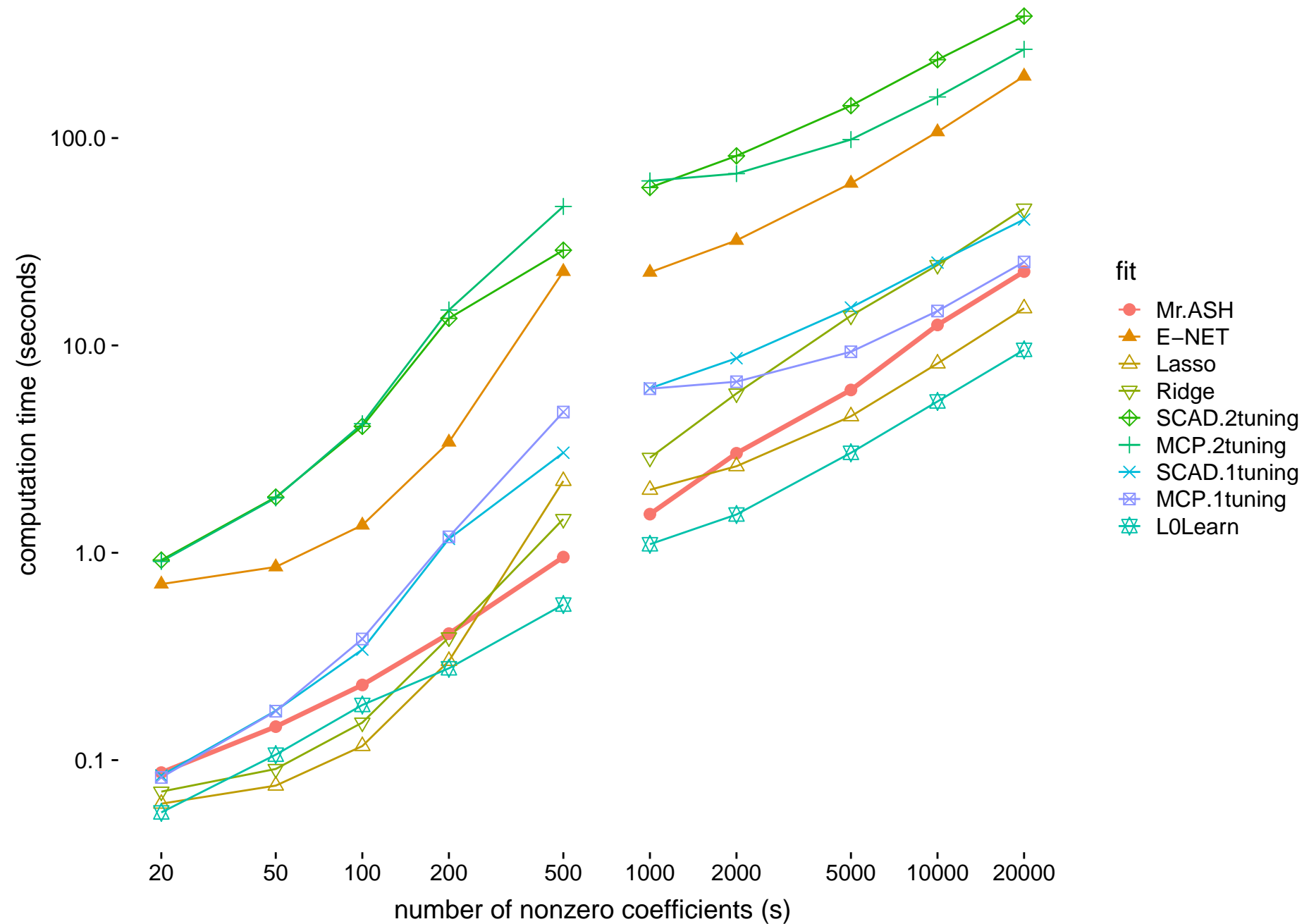
Varying p (Scenario: n = 500, p = 20–20000, s = 20, pve = 0.5)

Varying p

Scenario: IndepGauss + PointNormal, n = 500, p = 20–20000, s = 20, pve = 0.5



Computation Time (seconds)



fit

- Mr.ASH
- E-NET
- Lasso
- Ridge
- SCAD.2tuning
- MCP.2tuning
- SCAD.1tuning
- MCP.1tuning
- L0Learn