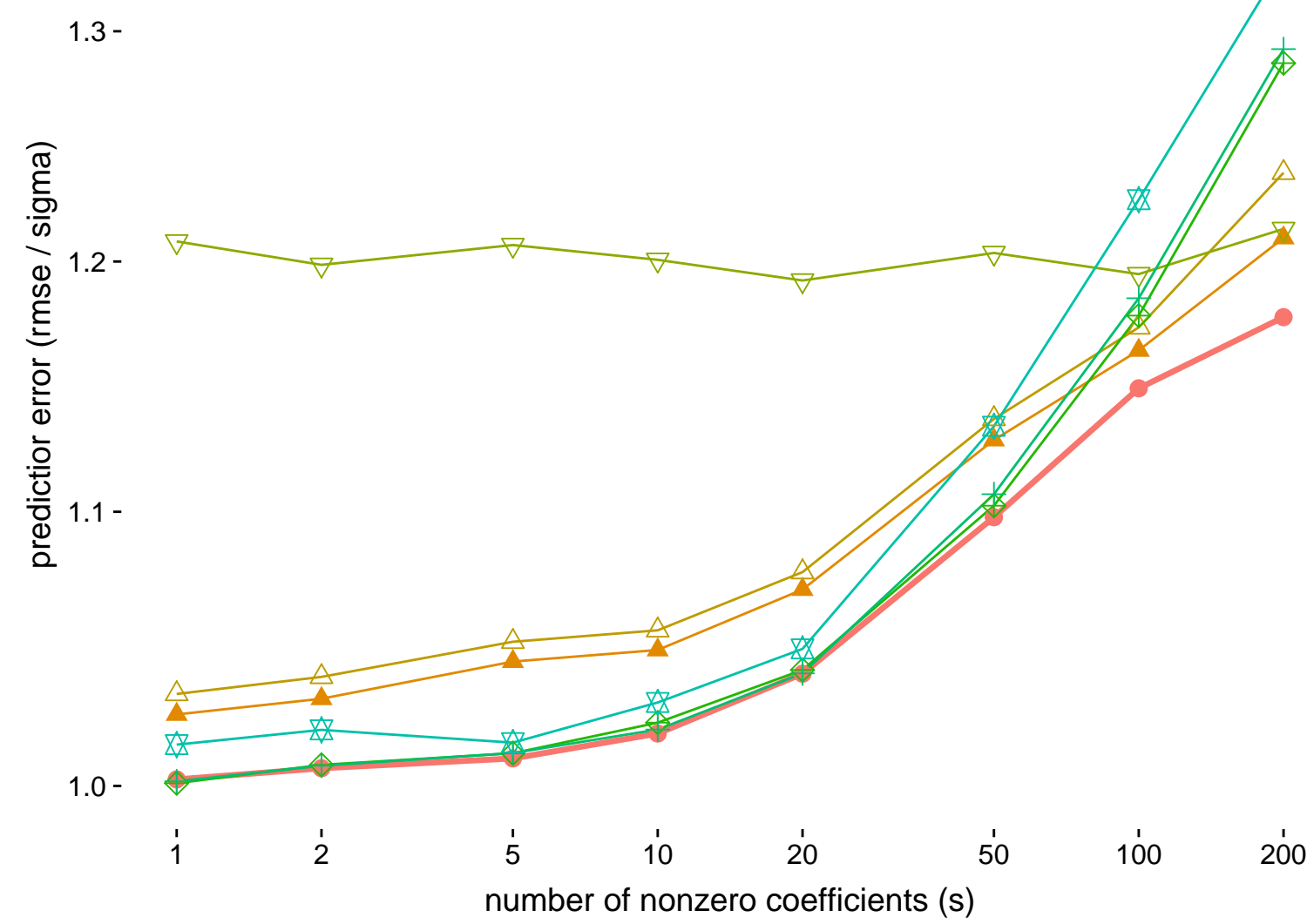


Adaptation to Sparsity

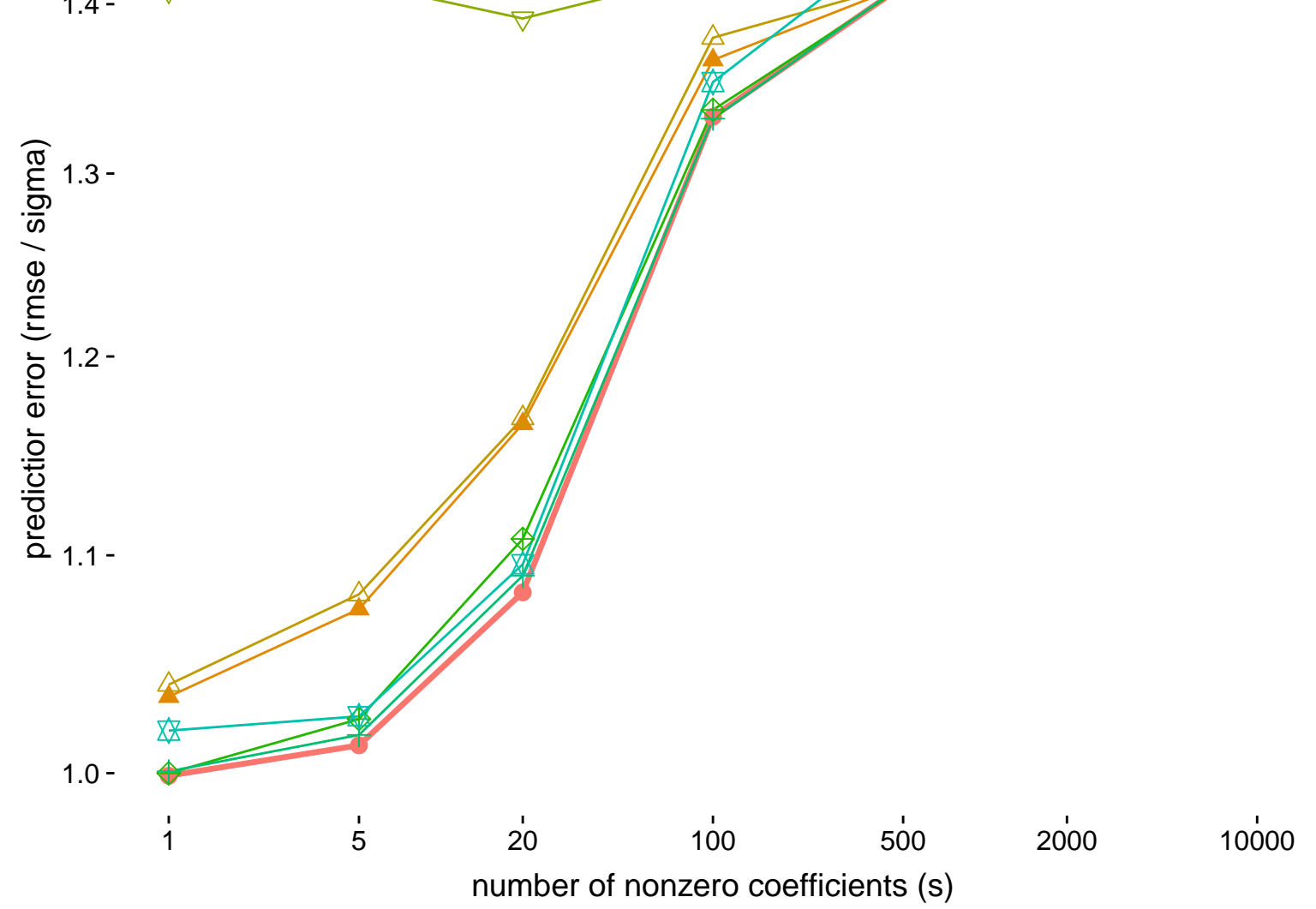
Low-dimensional Setting

Scenario: IndepGauss + PointNormal, $n = 500$, $p = 200$, $s = 1-200$, $pve = 0.5$



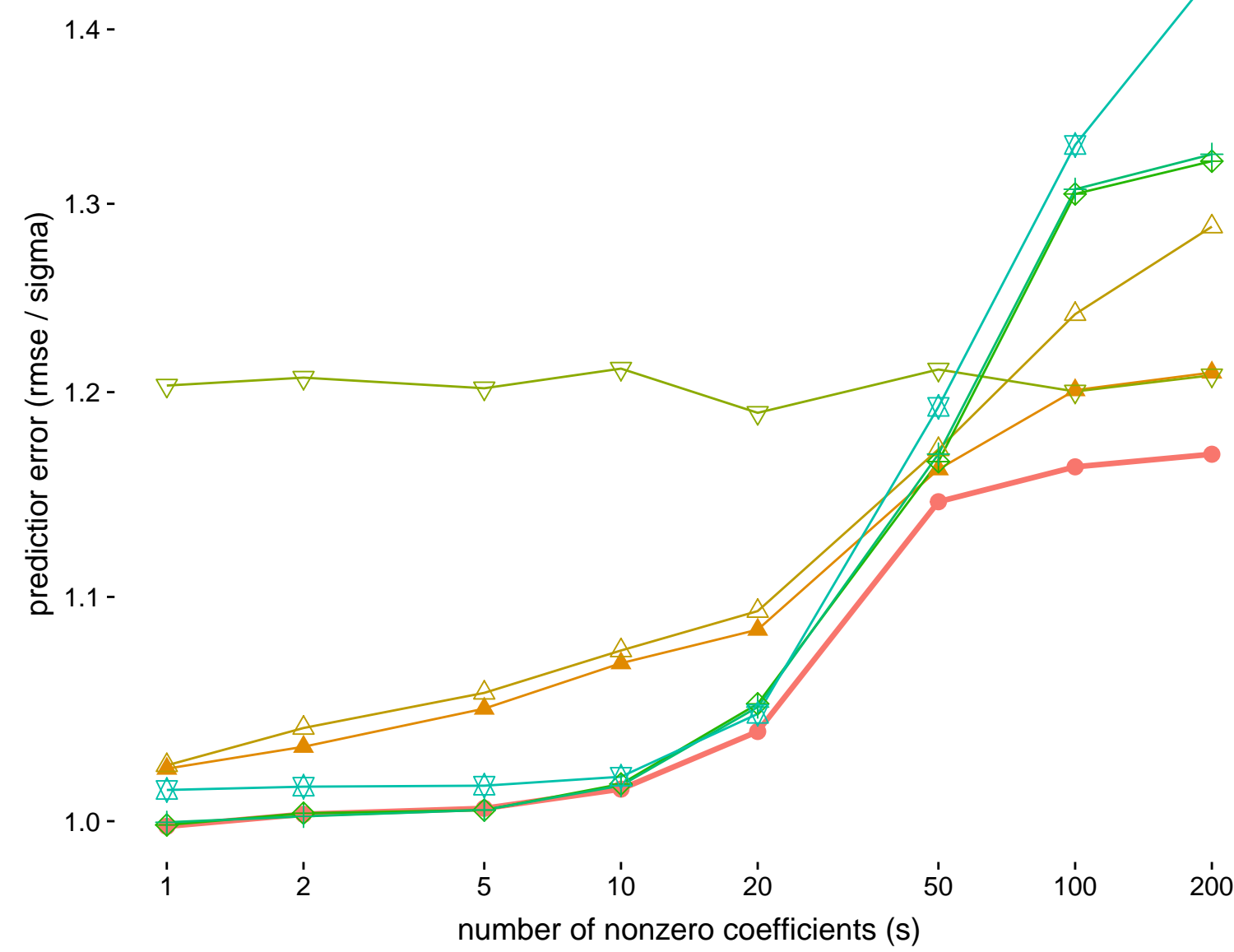
High-dimensional Setting

Scenario: IndepGauss + PointNormal, $n = 500$, $p = 10000$, $s = 1-10000$, $pve = 0.5$



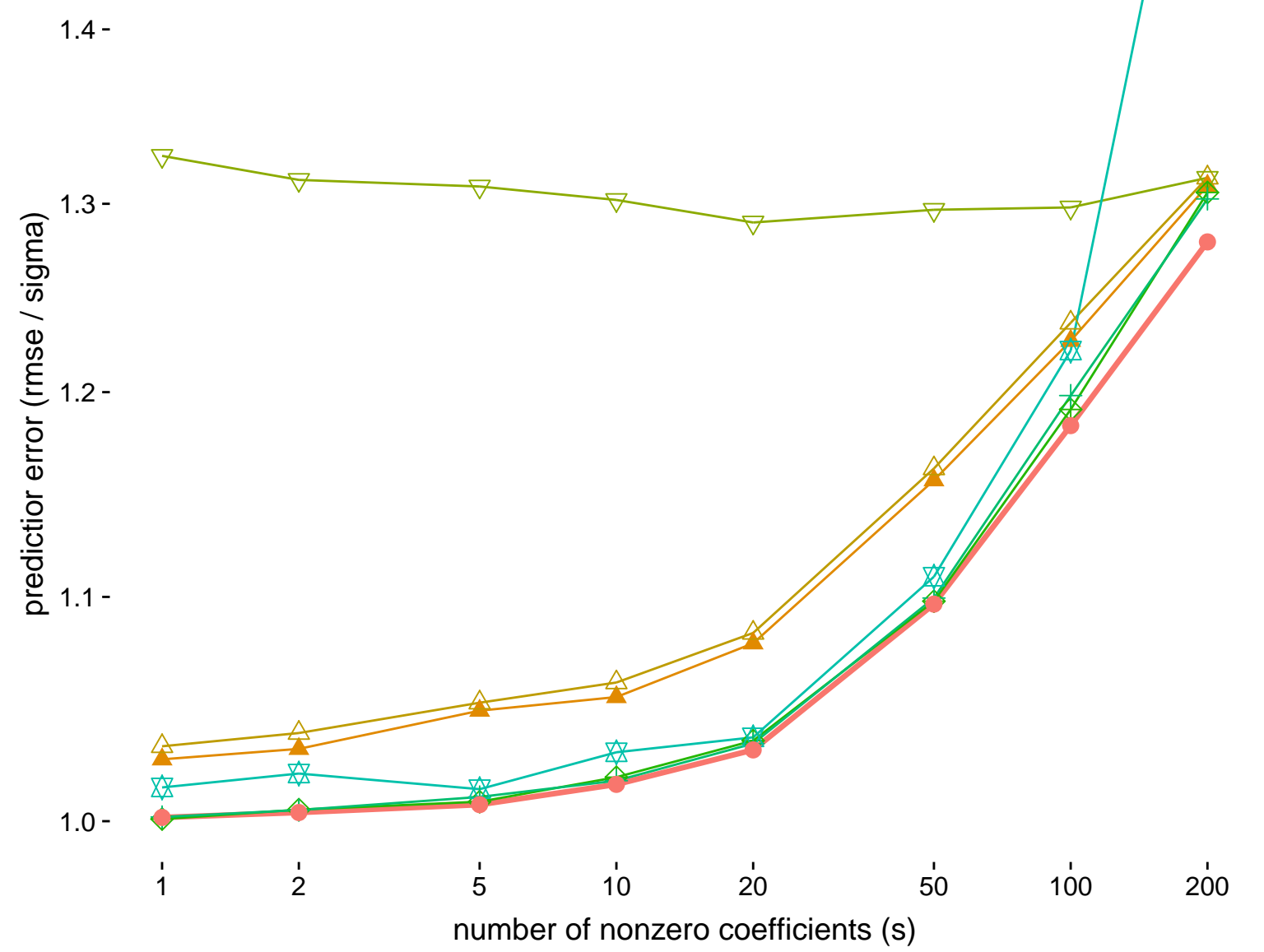
Sparse + Constant Signal

Scenario: IndepGauss + PointConst, $n = 500$, $p = 200$, $s = 1-200$, $pve = 0.5$



High Proportion of Variance (or R squared)

Scenario: IndepGauss + PointNormal, $n = 500$, $p = 200$, $s = 1-200$, $pve = 0.9$

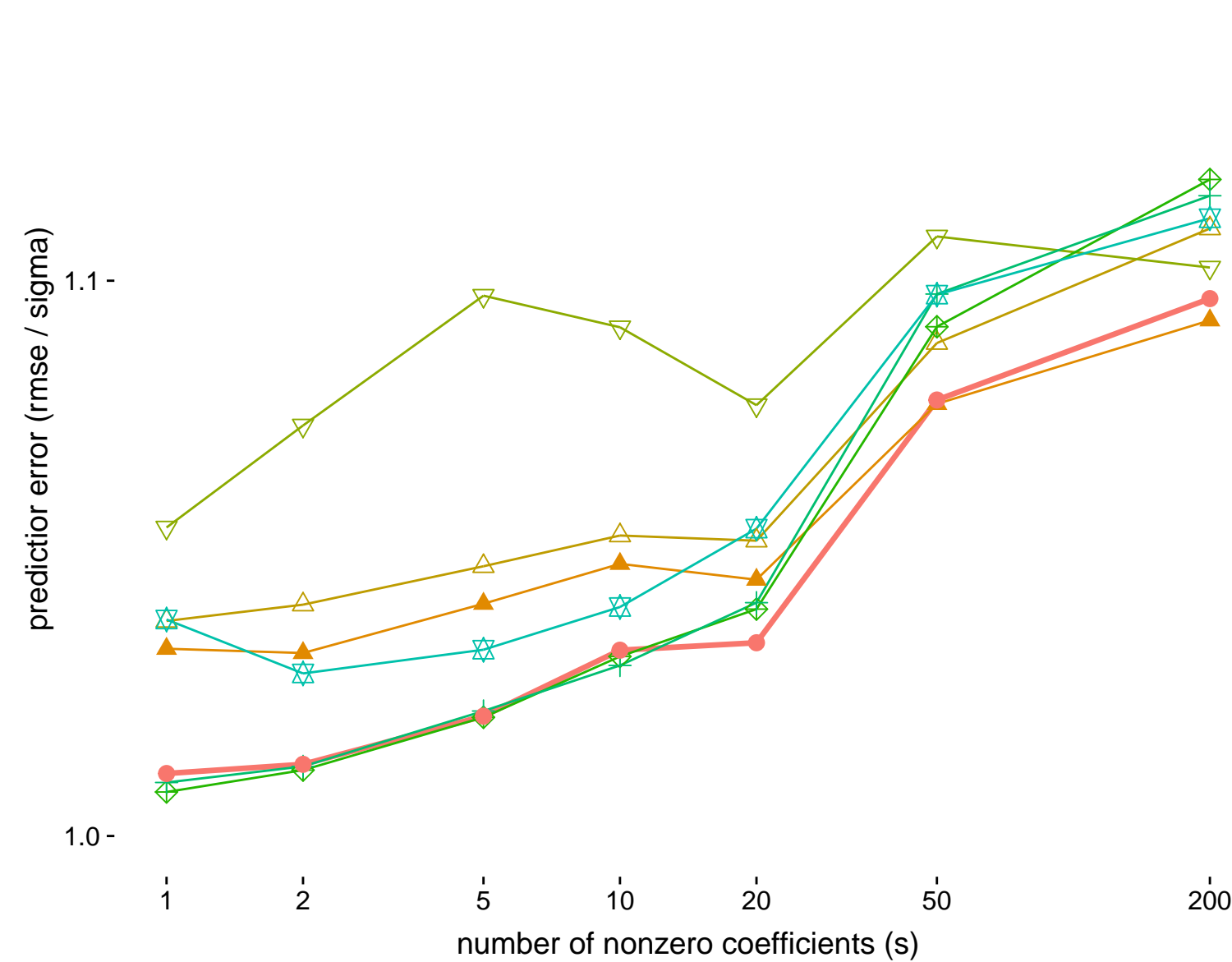


fit

- Mr.ASH
- E-NET
- Lasso
- Ridge
- SCAD
- MCP
- L0Learn

Equicorrelated Design (rho = 0.95)

Scenario: EquicorrGauss + PointNormal, $n = 500$, $p = 200$, $s = 1-200$, $pve = 0.5$



Equicorrelated Design (rho = 0.95)

Scenario: EquicorrGauss + PointNormal, $n = 500$, $p = 2000$, $s = 1-2000$, $pve = 0.5$

