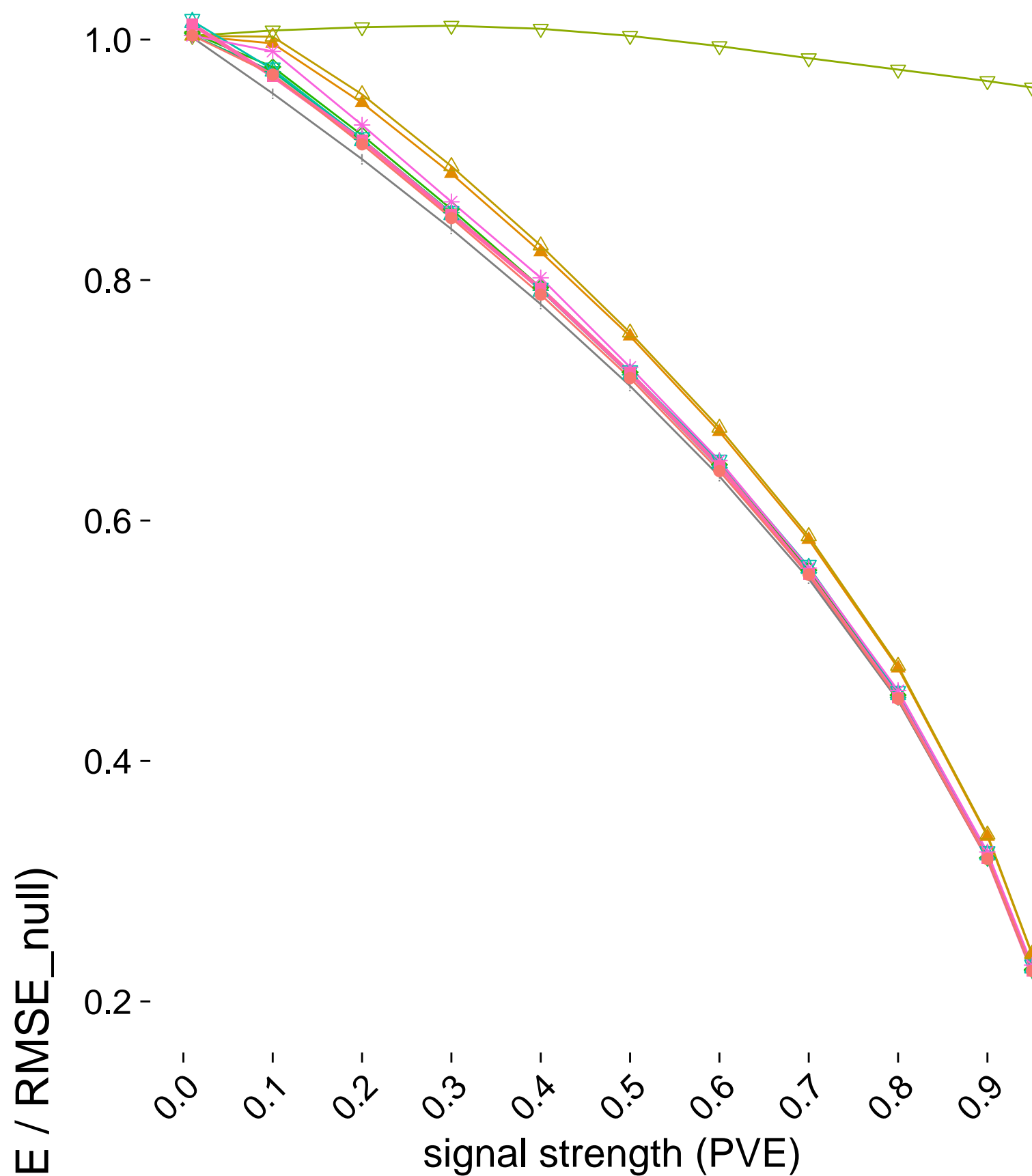
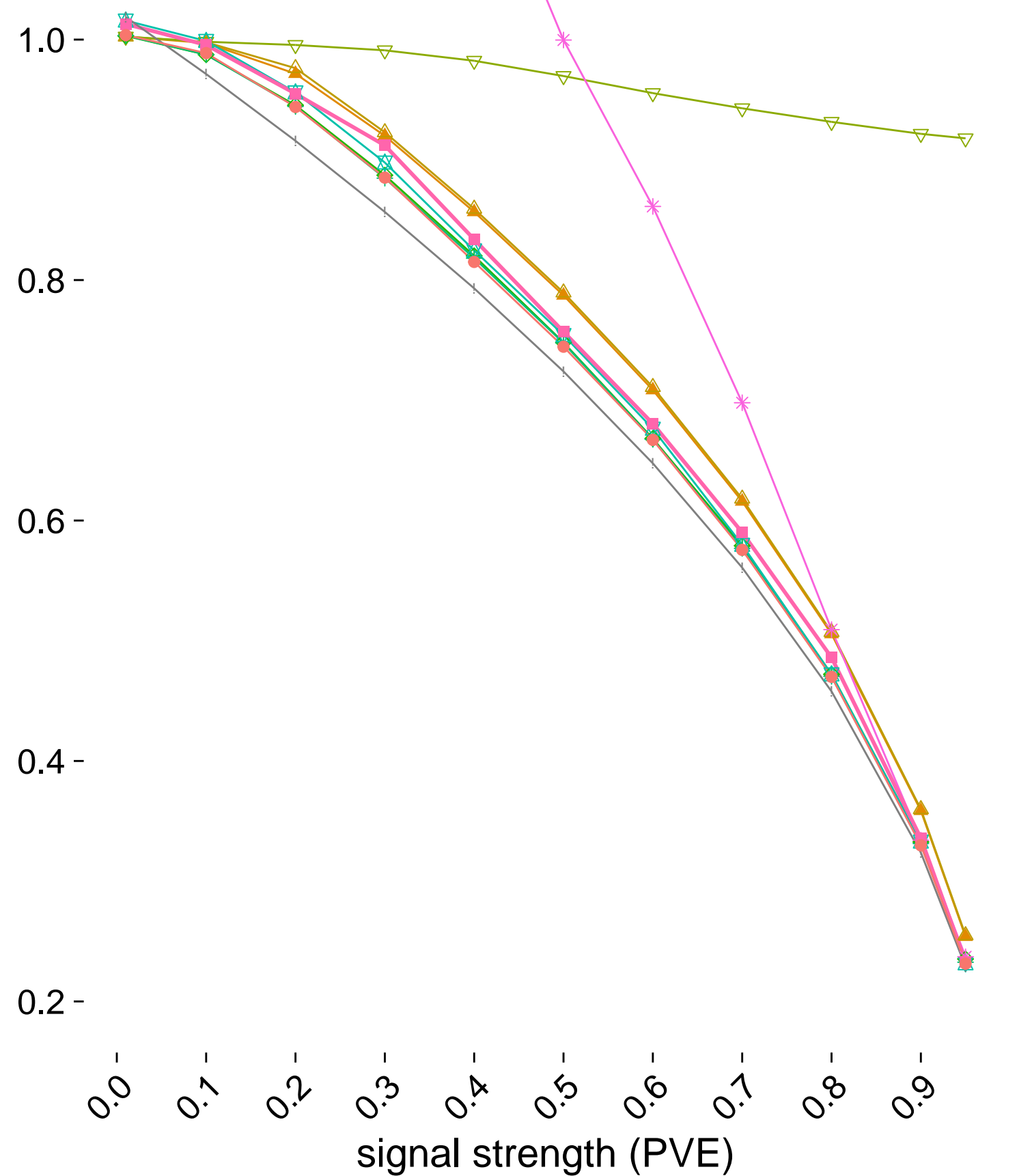


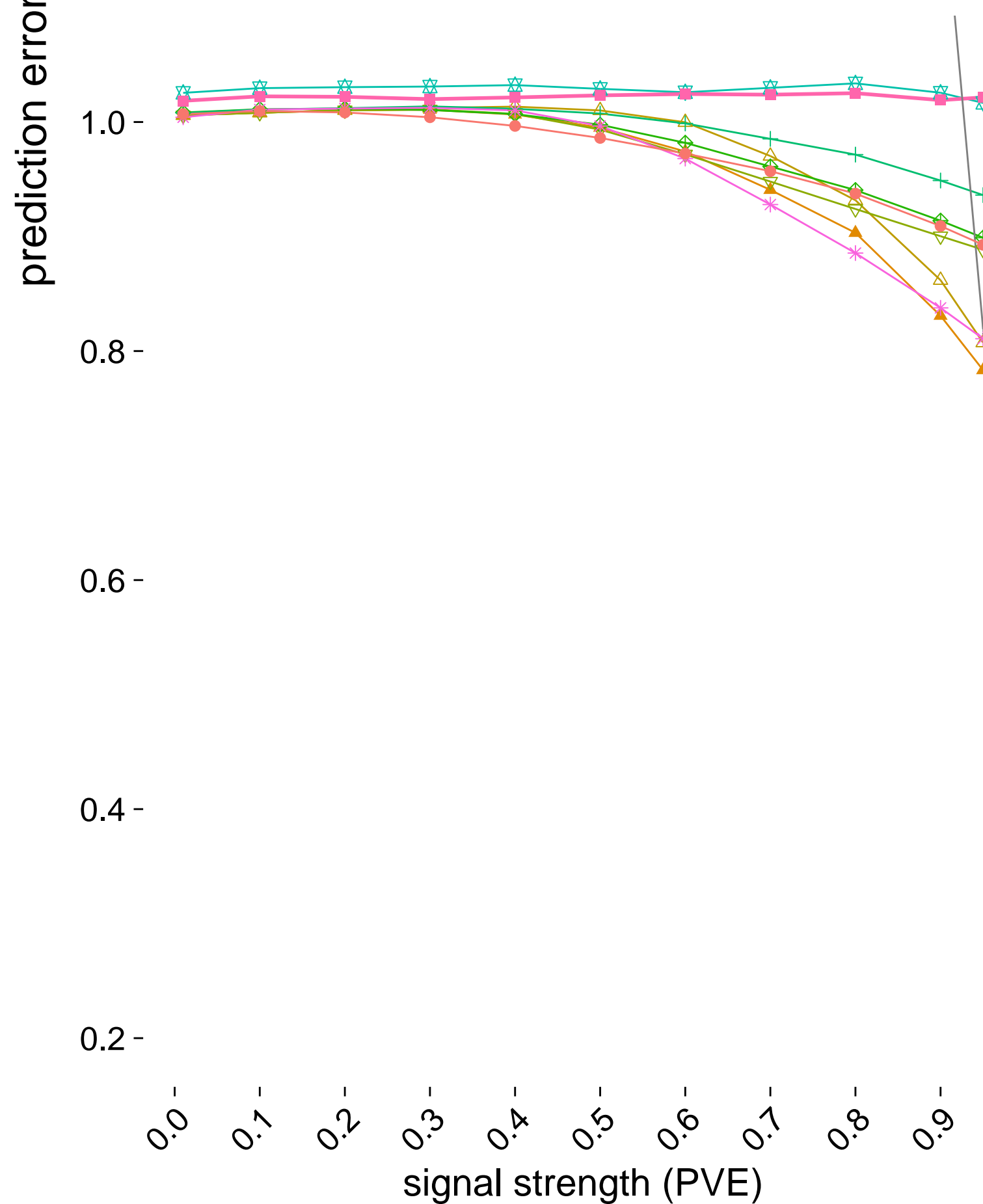
Very sparse, $s = 5$



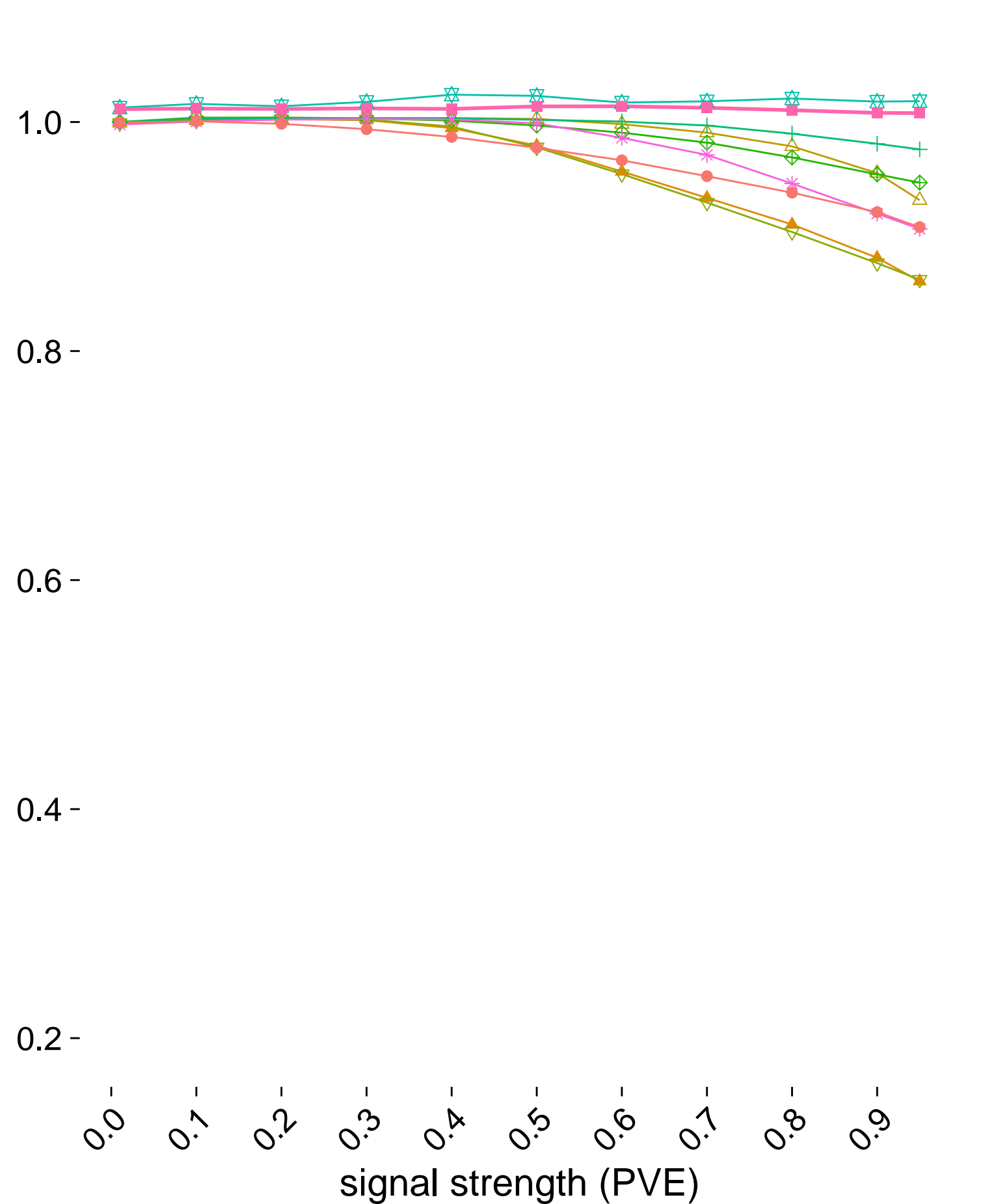
Sparse, $s = 20$



Half dense, $s = 500$



Full dense, $s = 1000$



fit

- ▲— E-NET
- △— Lasso
- ▽— Ridge
- ◇— SCAD
- +— MCP
- *— L0Learn
- *— SSLasso
- TrimLasso
- +— OracleOLS
- Mr.ASH

PVE