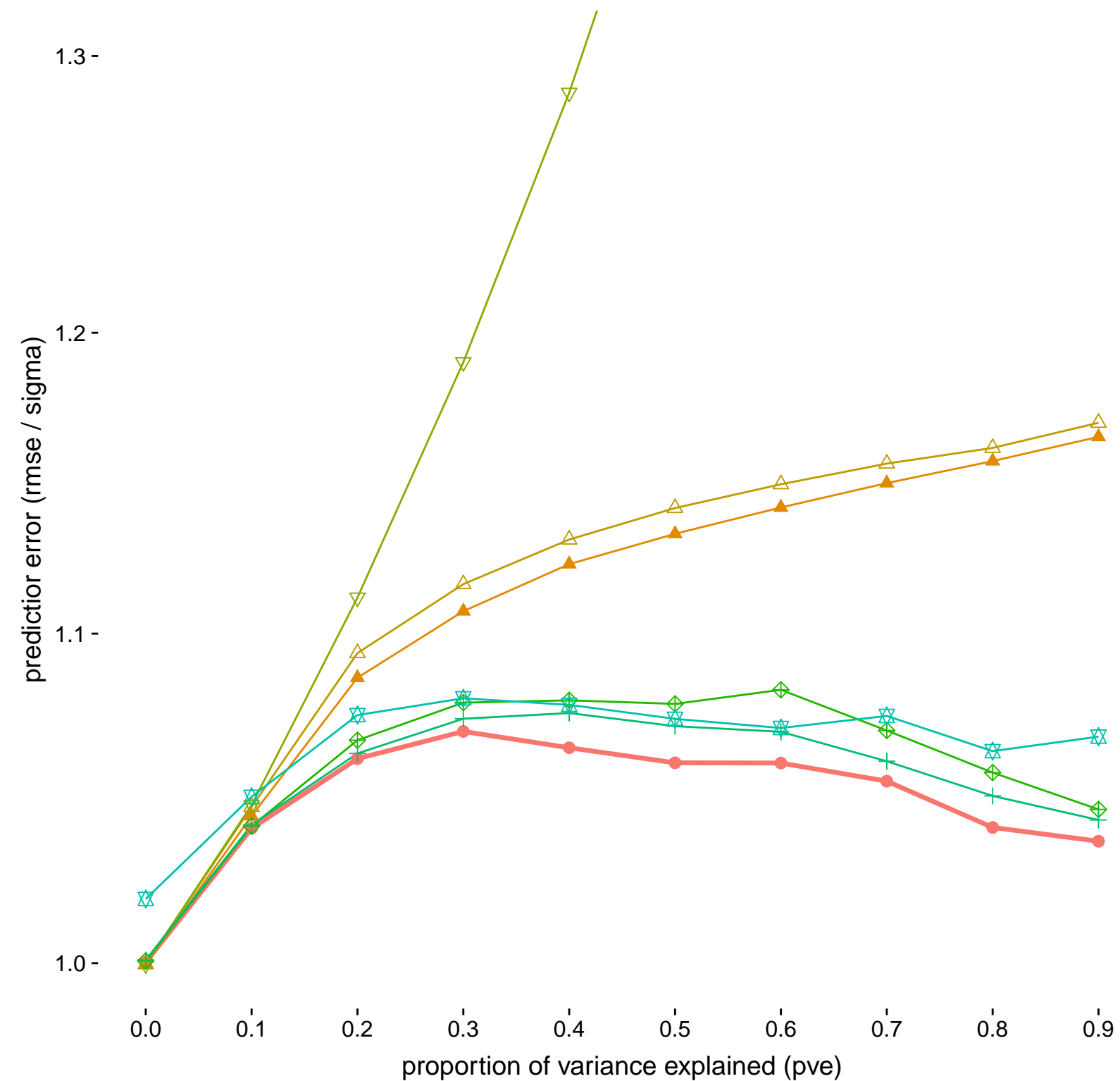# Prediction Error (log-scale)

Scenario: IndepGauss + PointNormal, n = 500, p = 2000, s = 20, pve = 0 − 0.9

Scenario: IndepGauss + SparseNormal, n = 500, p = 50, 500, 5000, 50000, pve = 0.5

fit
- Mr.ASH
- E−NET
- Lasso
- SCAD
- MCP
- L0Learn