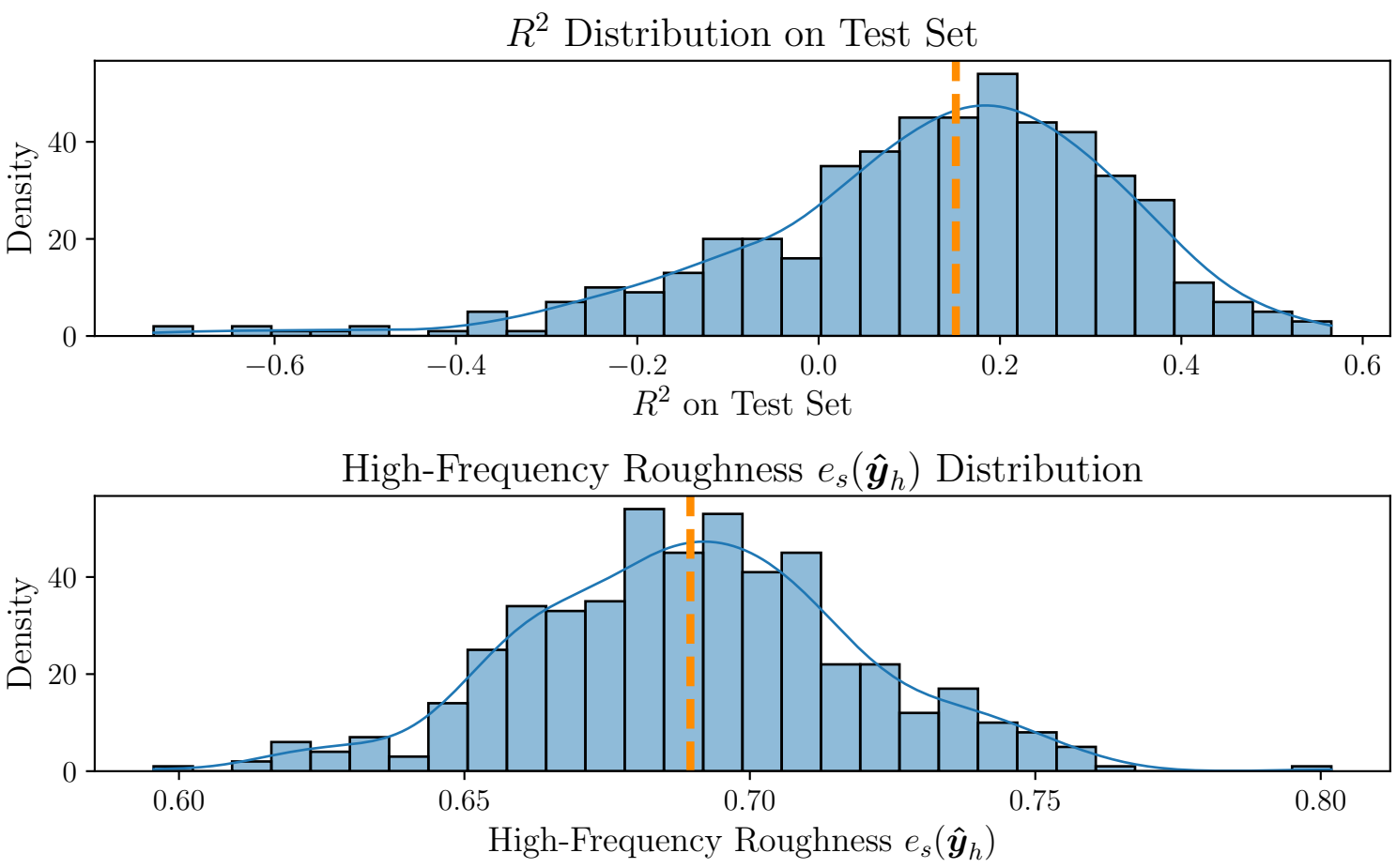
R^2 Distribution on Test Set
Density
0
20
40
−0.6
−0.4
−0.2
0.0
0.2
0.4
0.6
R^2 on Test Set
High-Frequency Roughness $e_s(\hat{\boldsymbol{y}}_h)$ Distribution
Density
0
20
40
0.60
0.65
0.70
0.75
0.80
High-Frequency Roughness $e_s(\hat{\boldsymbol{y}}_h)$