"Log-Profile-Likelihood" and Variable Selection Probabilities Under LASSO 1se (thick: observed, thin: oracle LS) _Log__Likelihood" 100 -75 **-**Prob 1.00 Variable - 05 0.75 0.50 0.25 0.00 25 **-**0 -0.5 0.0 1.5 2.0 1.0 Gamma