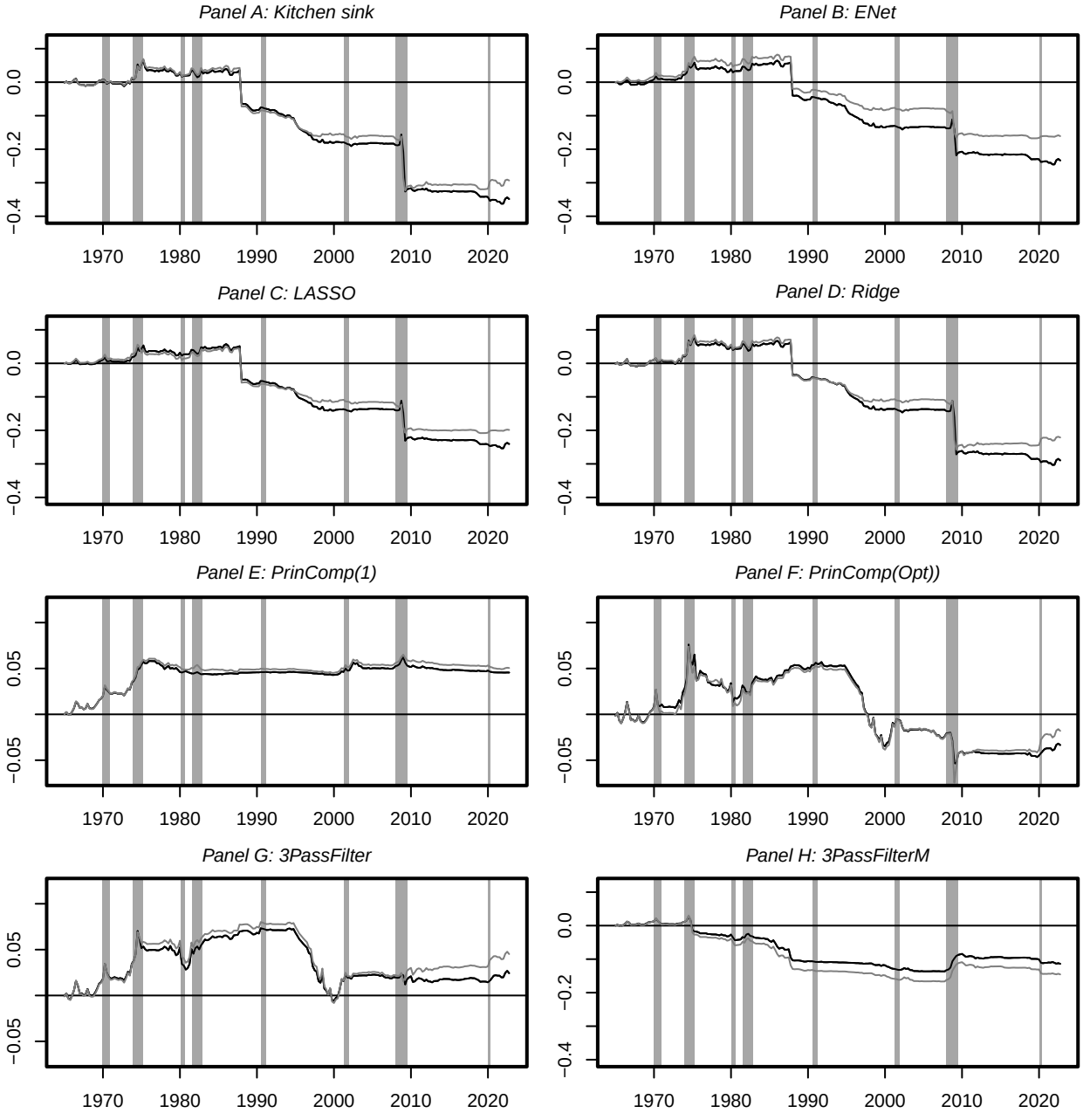
Panel A: Kitchen sink
Panel B: ENet
Panel C: LASSO
Panel D: Ridge
Panel E: PrinComp(1)
Panel F: PrinComp(Opt))
Panel G: 3PassFilter
Panel H: 3PassFilterM
0.0
−0.2
−0.4
0.05
−0.05
1970
1980
1990
2000
2010
2020