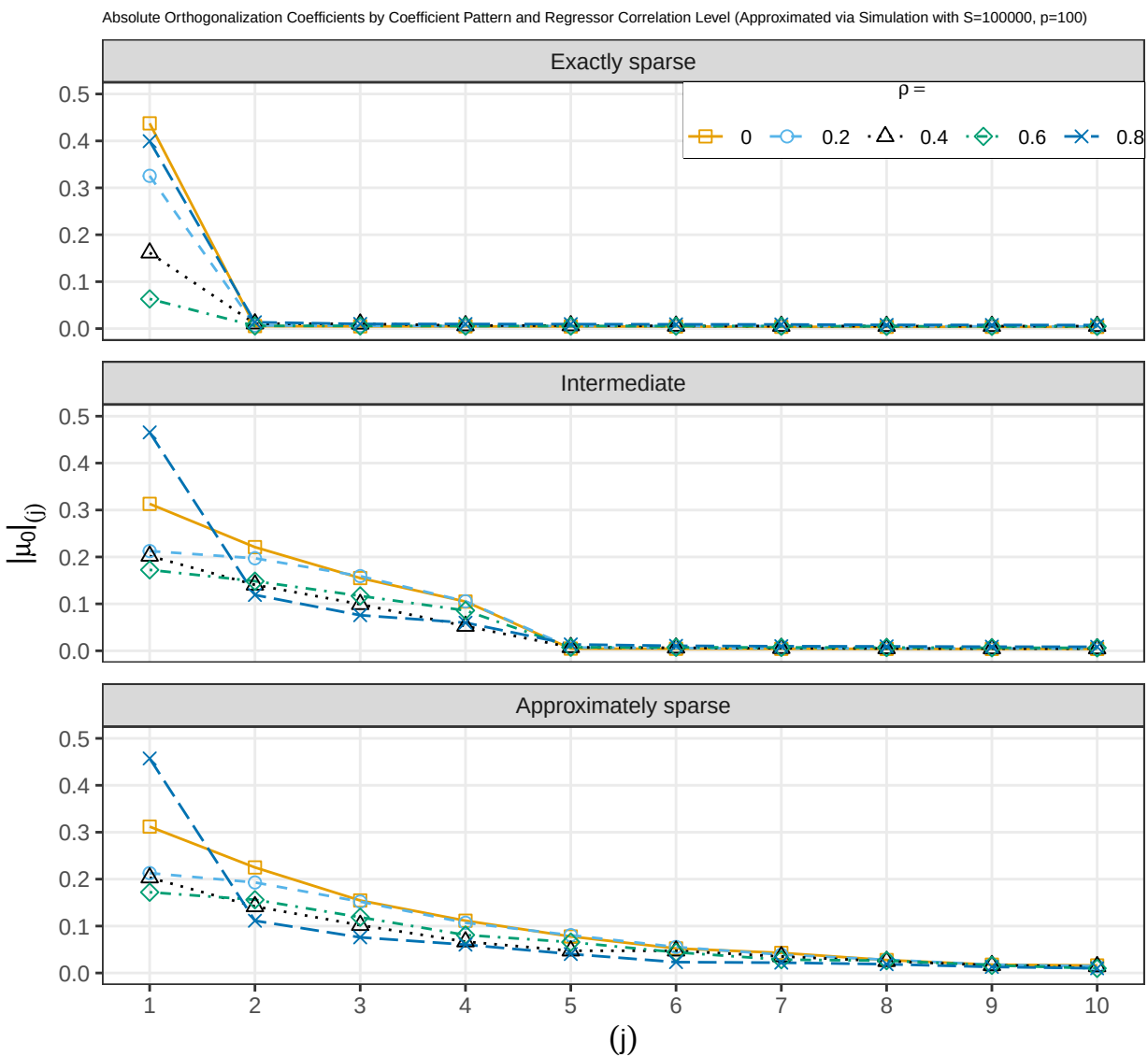
Absolute Orthogonalization Coefficients by Coefficient Pattern and Regressor Correlation Level (Approximated via Simulation with S=100000, p=100)
Exactly sparse
Intermediate
Approximately sparse
ρ =
0
0.2
0.4
0.6
0.8
|μ0|(j)
0.0
0.1
0.2
0.3
0.4
0.5
1
2
3
4
5
6
7
8
9
10
(j)