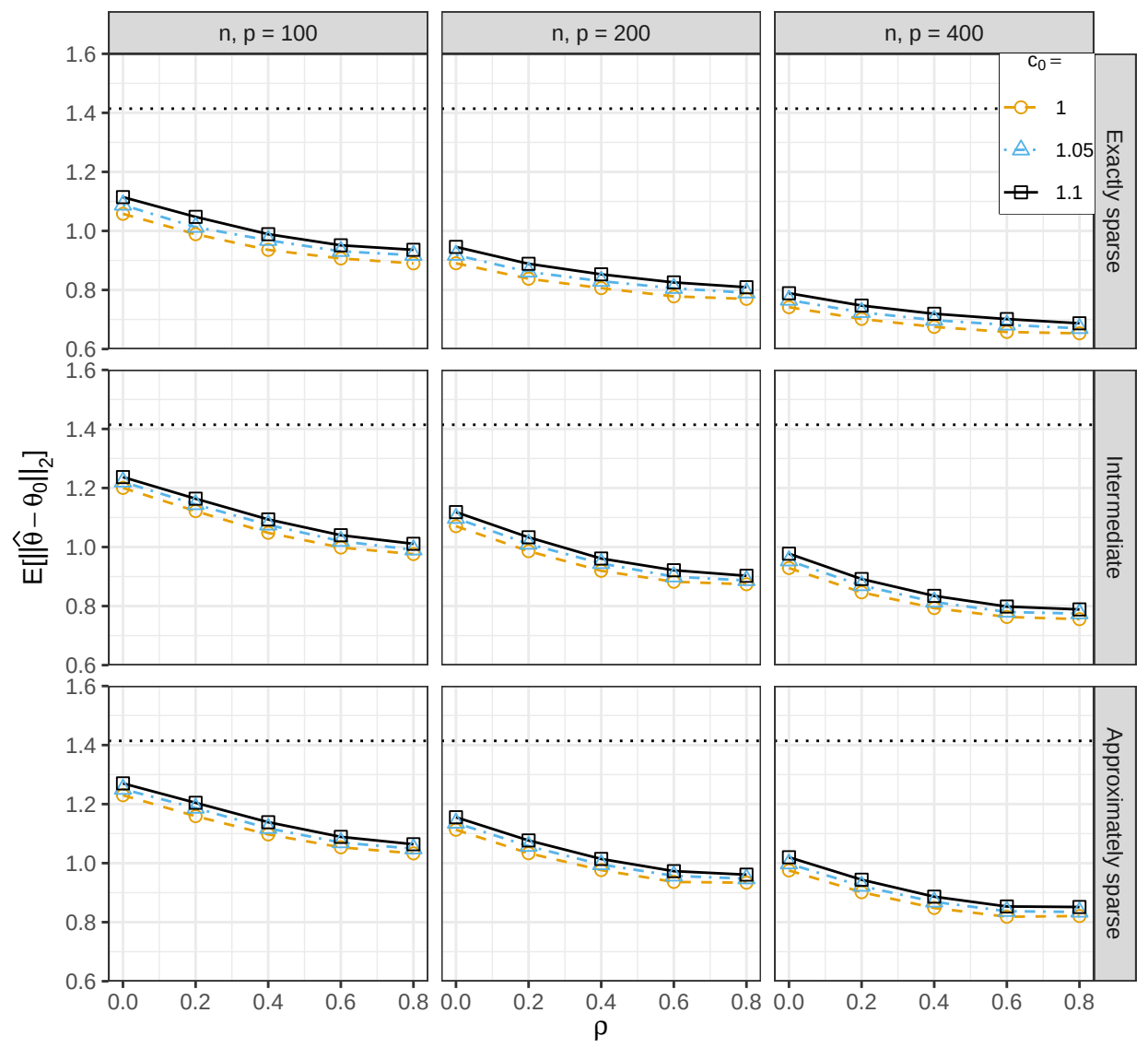
n, p = 100
n, p = 200
n, p = 400
Exactly sparse
Intermediate
Approximately sparse
c_0 =
1
1.05
1.1
$E[\|\hat{\theta} - \theta_0\|_2]$
ρ
0.6
0.8
1.0
1.2
1.4
1.6
0.0
0.2
0.4
0.6
0.8