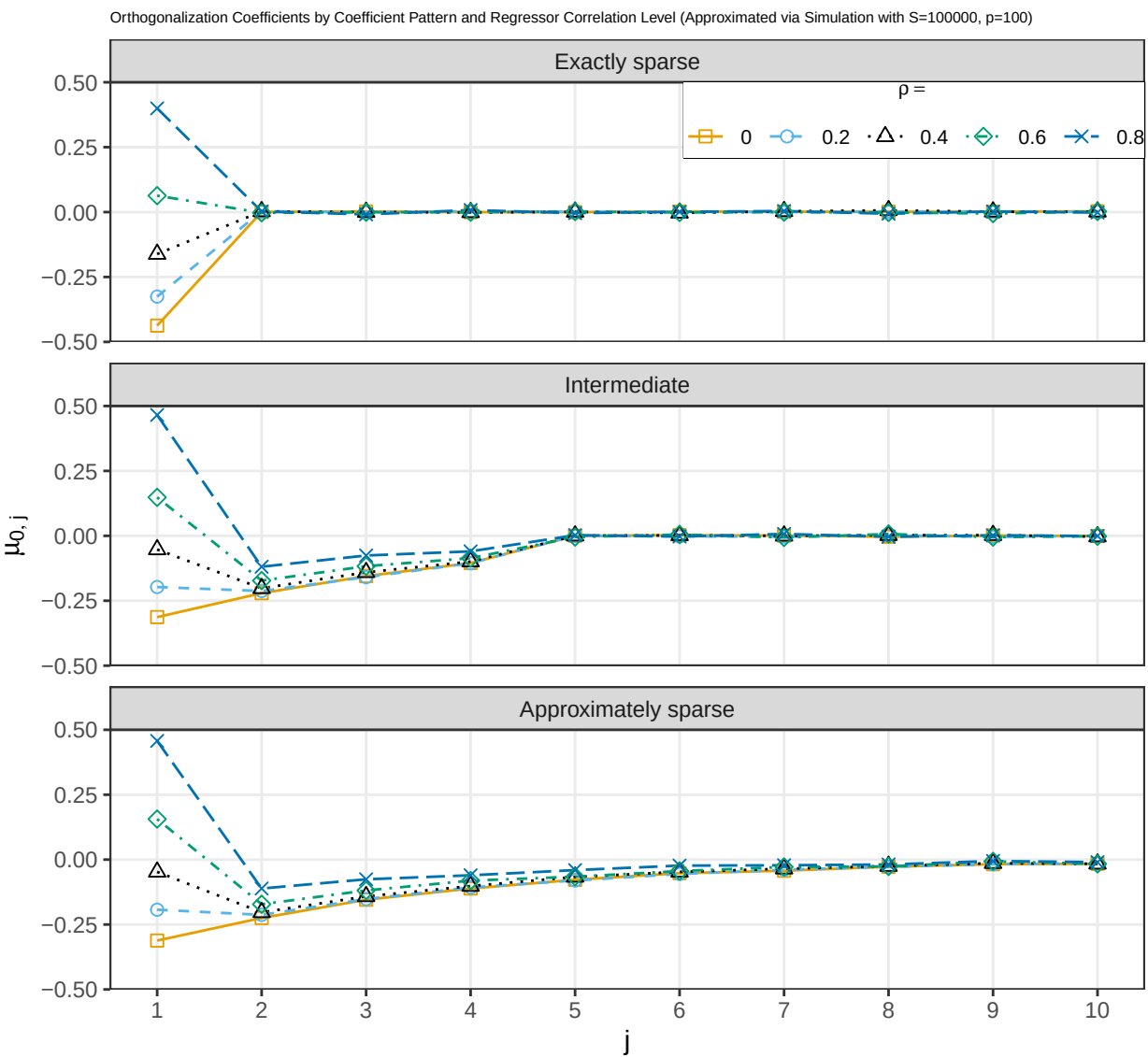
Orthogonalization Coefficients by Coefficient Pattern and Regressor Correlation Level (Approximated via Simulation with S=100000, p=100)
Exactly sparse
Intermediate
Approximately sparse
ρ =
0
0.2
0.4
0.6
0.8
μ0, j
j
0.50
0.25
0.00
−0.25
−0.50
1
2
3
4
5
6
7
8
9
10