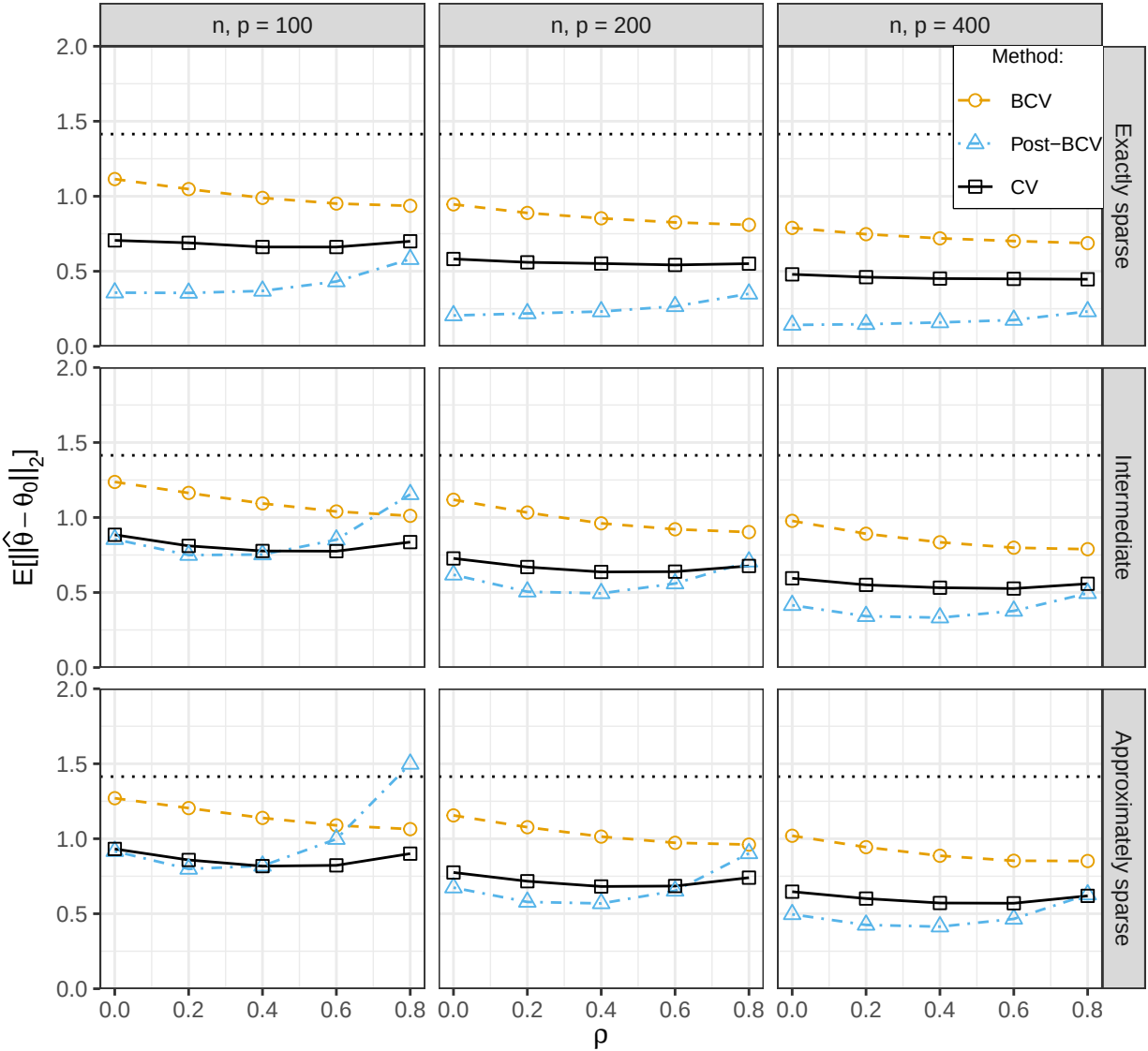
n, p = 100
n, p = 200
n, p = 400
Exactly sparse
Intermediate
Approximately sparse
Method:
BCV
Post−BCV
CV
$E[\|\hat{\theta} - \theta_0\|_2]$
ρ
0.0
0.5
1.0
1.5
2.0
0.0
0.2
0.4
0.6
0.8