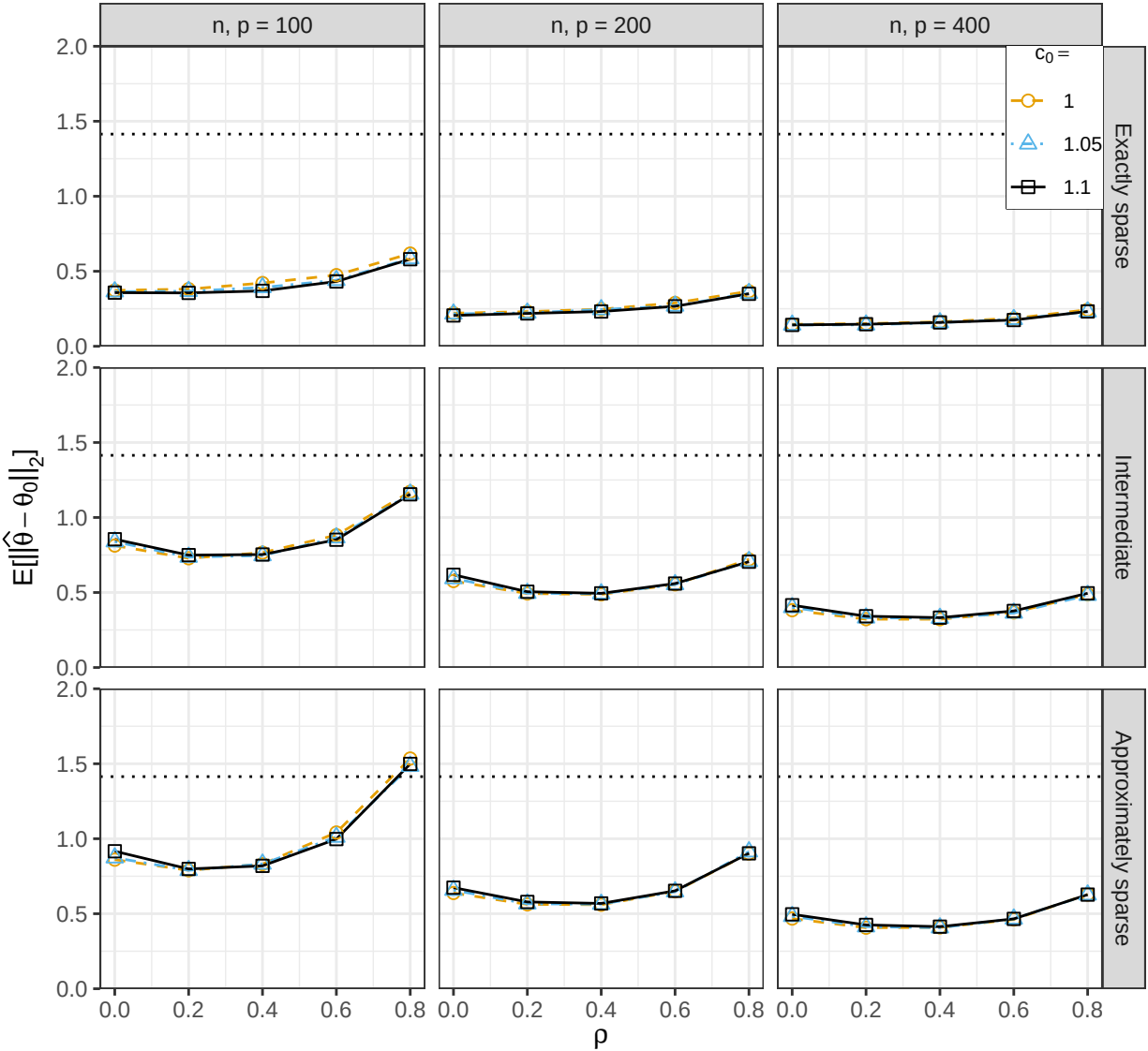
n, p = 100
n, p = 200
n, p = 400
Exactly sparse
Intermediate
Approximately sparse
c0 =
1
1.05
1.1
E[||θ̂ − θ0||2]
ρ
0.0
0.5
1.0
1.5
2.0
0.0
0.2
0.4
0.6
0.8