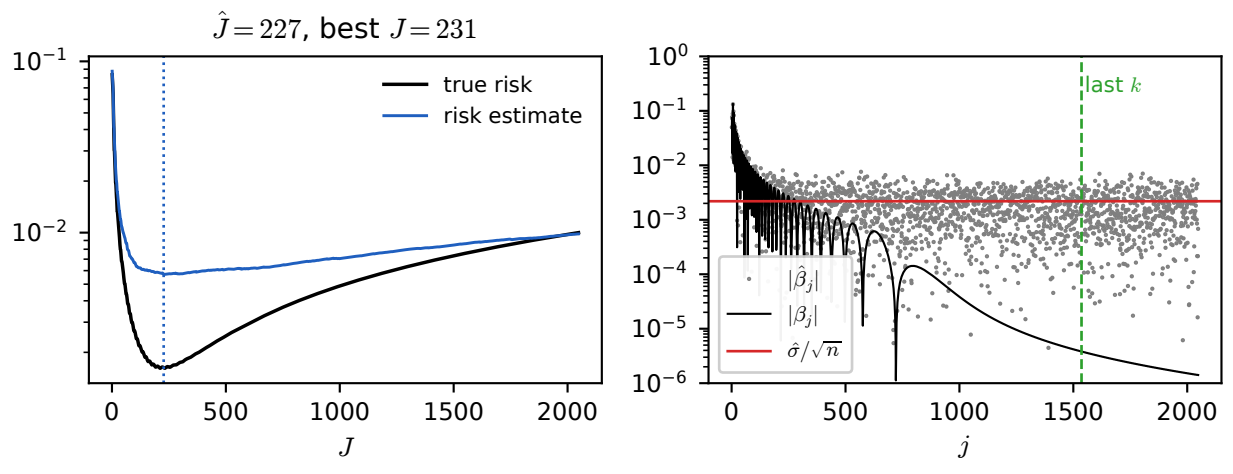

$\hat{J} = 227$, best $J = 231$
true risk
risk estimate
10^{-1}
10^{-2}
0
500
1000
1500
2000
J
10^{0}
10^{-1}
10^{-2}
10^{-3}
10^{-4}
10^{-5}
10^{-6}
last k
$|\hat{\beta}_j|$
$|\beta_j|$
$\hat{\sigma}/\sqrt{n}$
0
500
1000
1500
2000
j