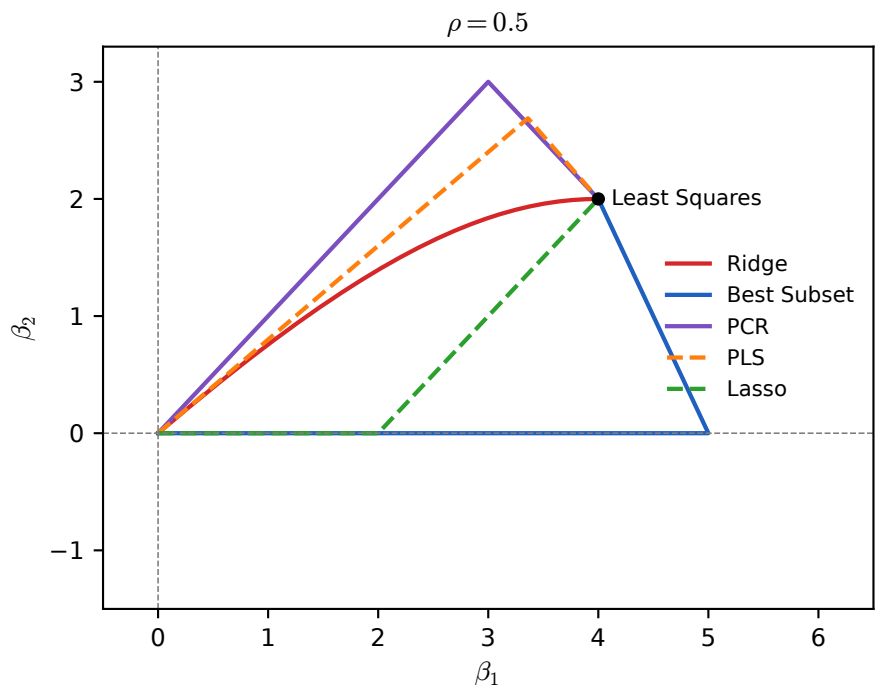
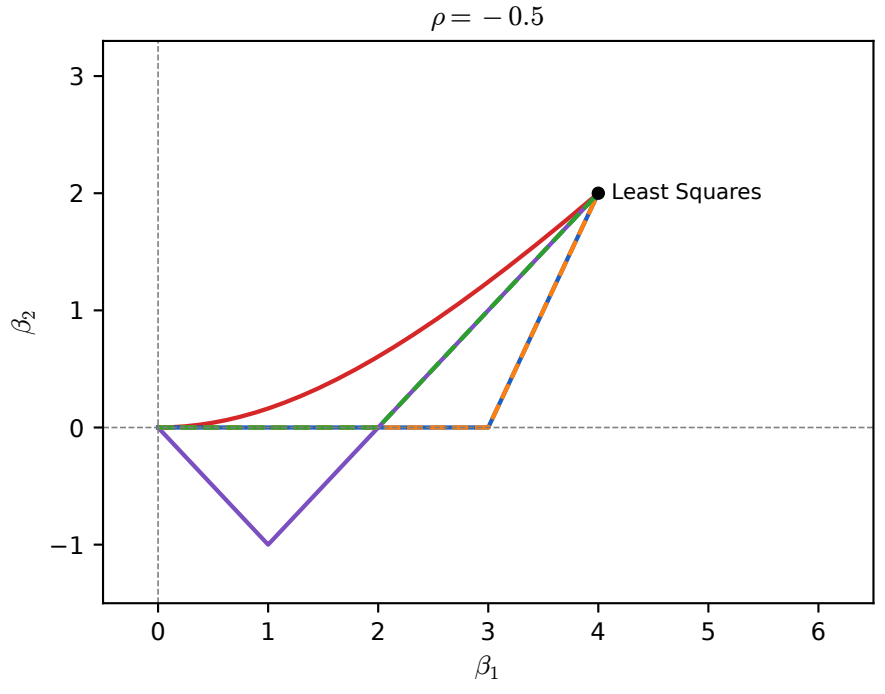

$\rho = 0.5$
Least Squares
Ridge
Best Subset
PCR
PLS
Lasso
β_1
β_2


$\rho = -0.5$
Least Squares
β_1
β_2