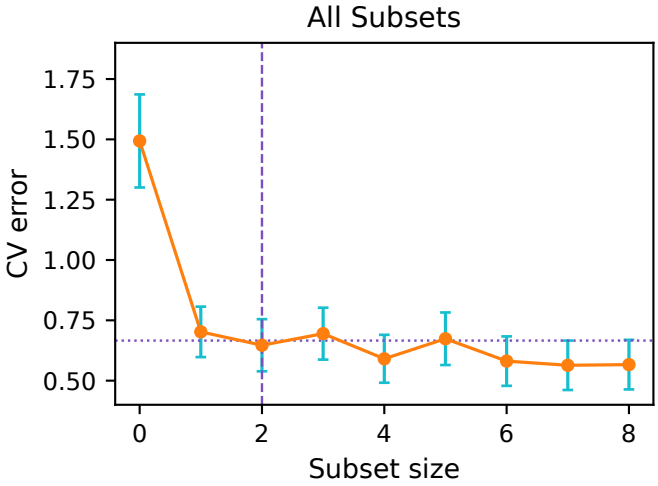
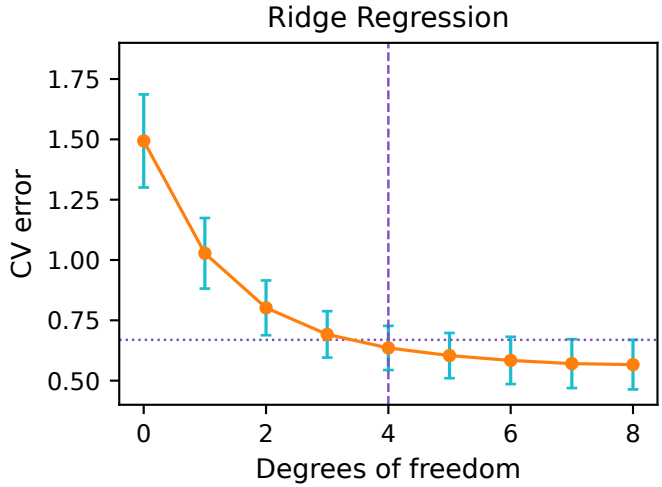
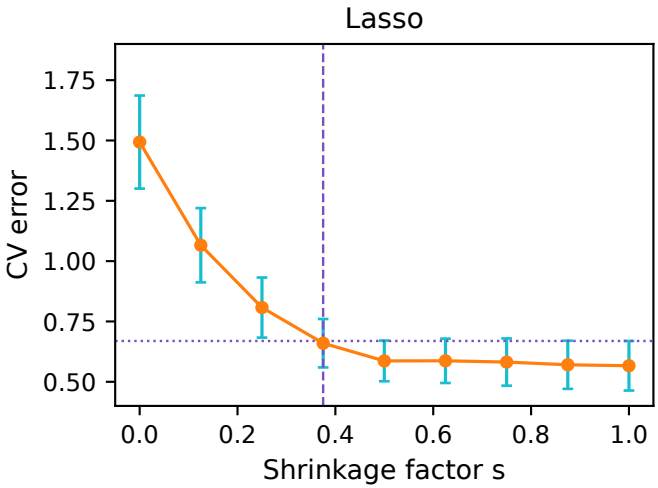
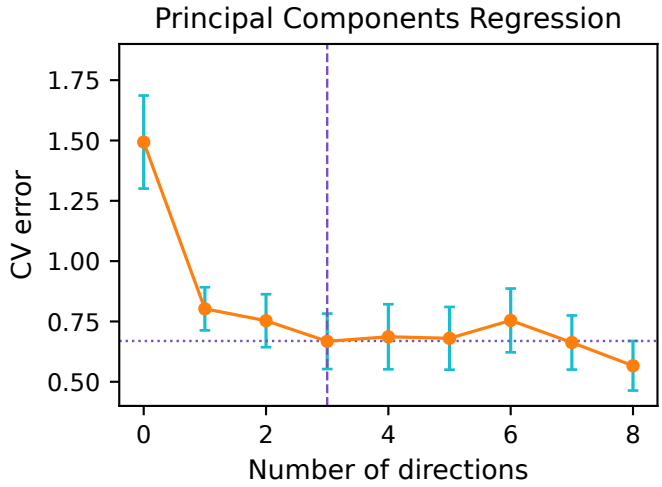
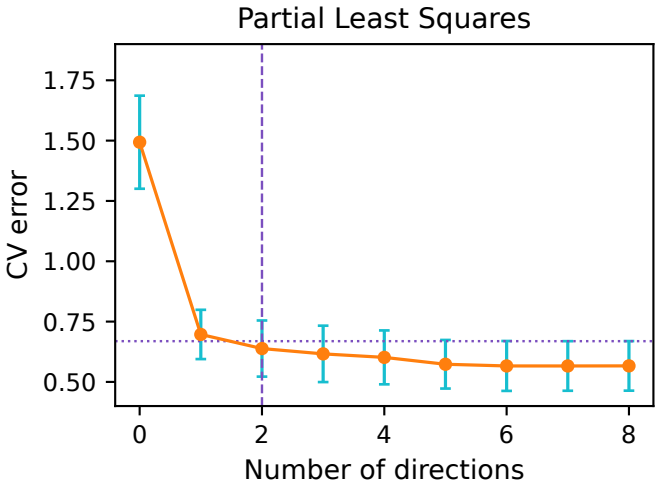

All Subsets
CV error
1.75
1.50
1.25
1.00
0.75
0.50
0
2
4
6
8
Subset size


Ridge Regression
CV error
1.75
1.50
1.25
1.00
0.75
0.50
0
2
4
6
8
Degrees of freedom


Lasso
CV error
1.75
1.50
1.25
1.00
0.75
0.50
0.0
0.2
0.4
0.6
0.8
1.0
Shrinkage factor s


Principal Components Regression
CV error
1.75
1.50
1.25
1.00
0.75
0.50
0
2
4
6
8
Number of directions


Partial Least Squares
CV error
1.75
1.50
1.25
1.00
0.75
0.50
0
2
4
6
8
Number of directions