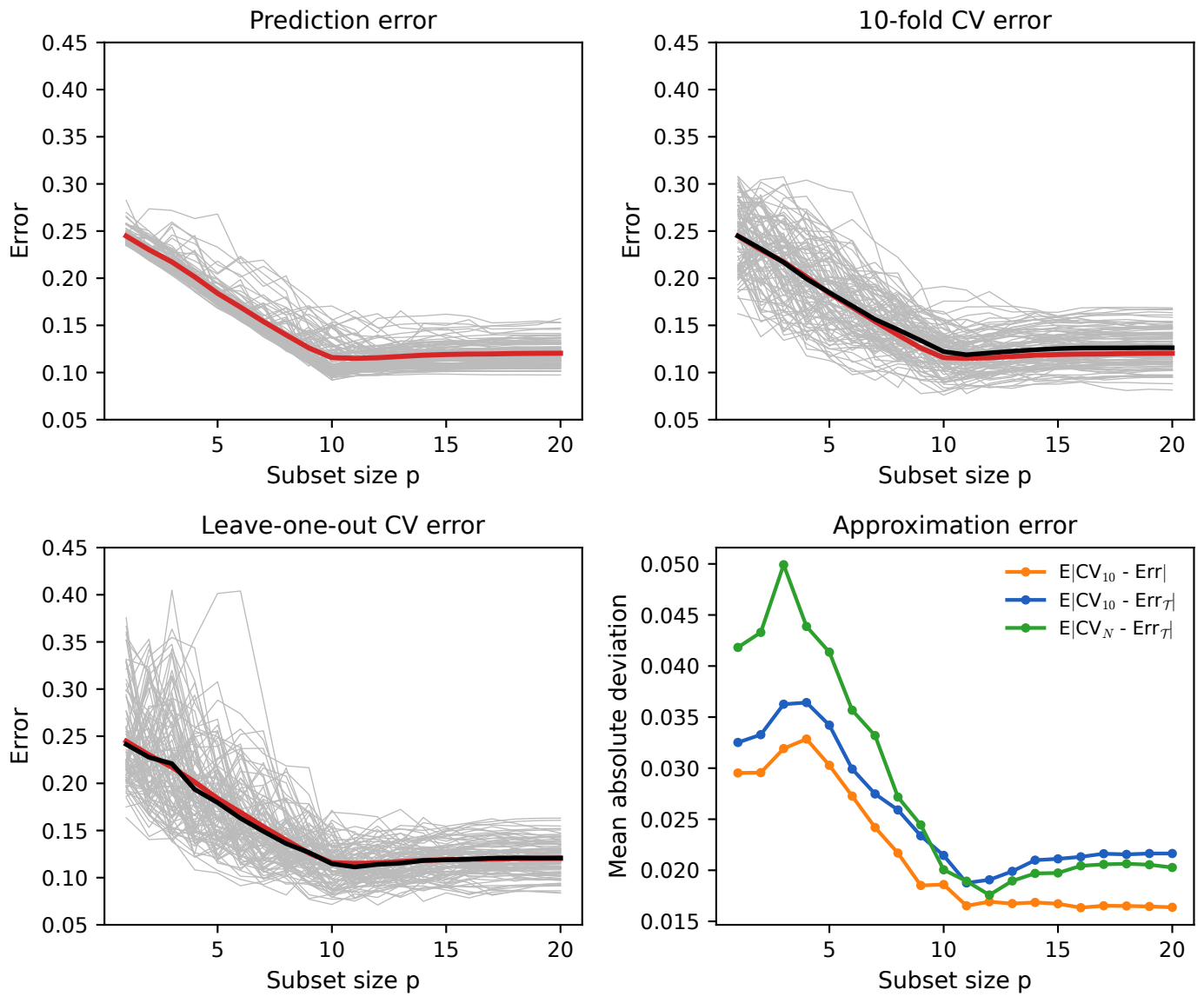

Prediction error
10-fold CV error
Leave-one-out CV error
Approximation error
Error
Mean absolute deviation
Subset size p
0.45
0.40
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.050
0.045
0.040
0.035
0.030
0.025
0.020
0.015
5
10
15
20
E|CV10 - Err|
E|CV10 - Err𝒯|
E|CVN - Err𝒯|