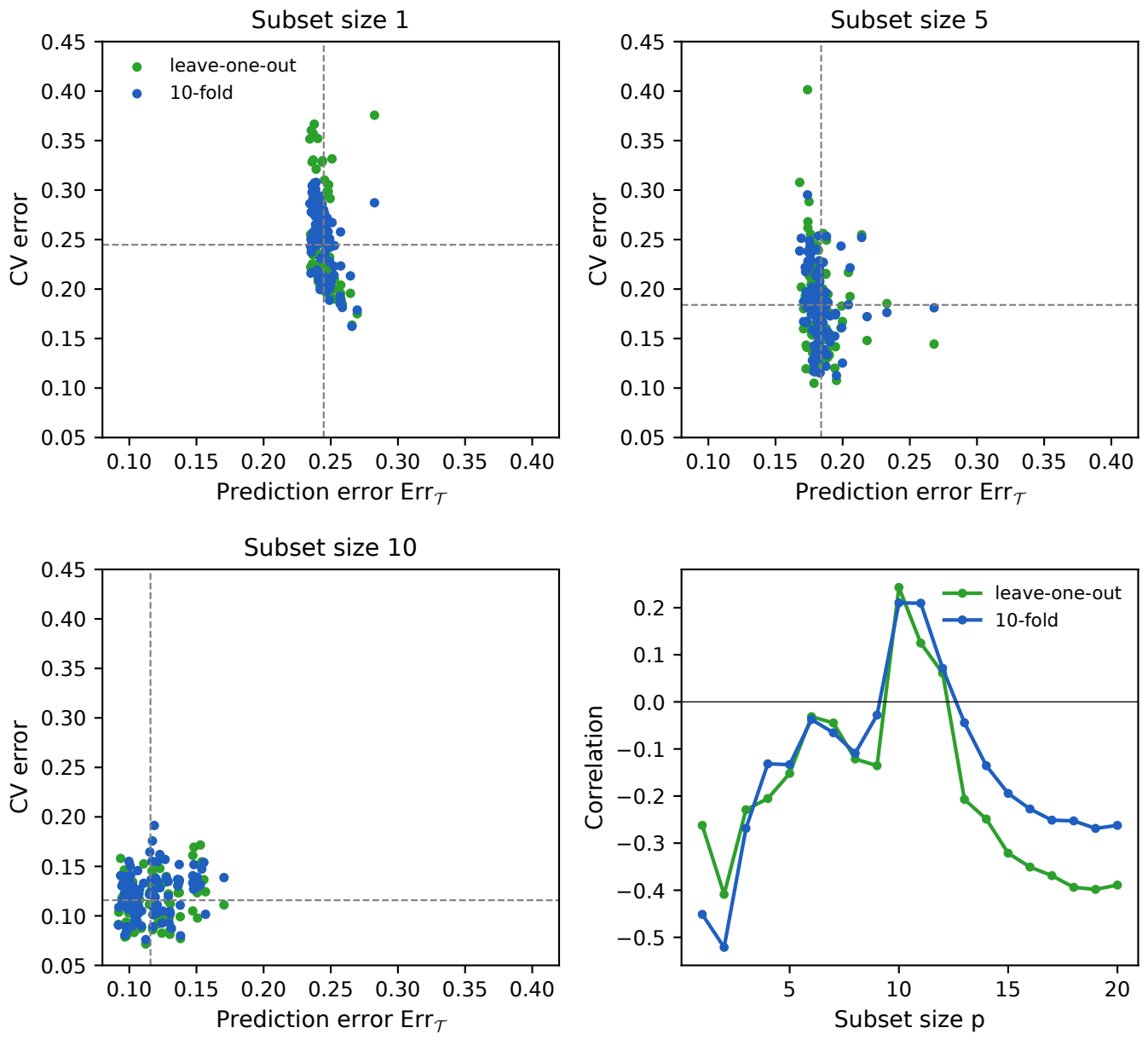

Subset size 1
leave-one-out
10-fold
CV error
Prediction error $Err_{\mathcal{T}}$
Subset size 5
CV error
Prediction error $Err_{\mathcal{T}}$
Subset size 10
CV error
Prediction error $Err_{\mathcal{T}}$
leave-one-out
10-fold
Correlation
Subset size p