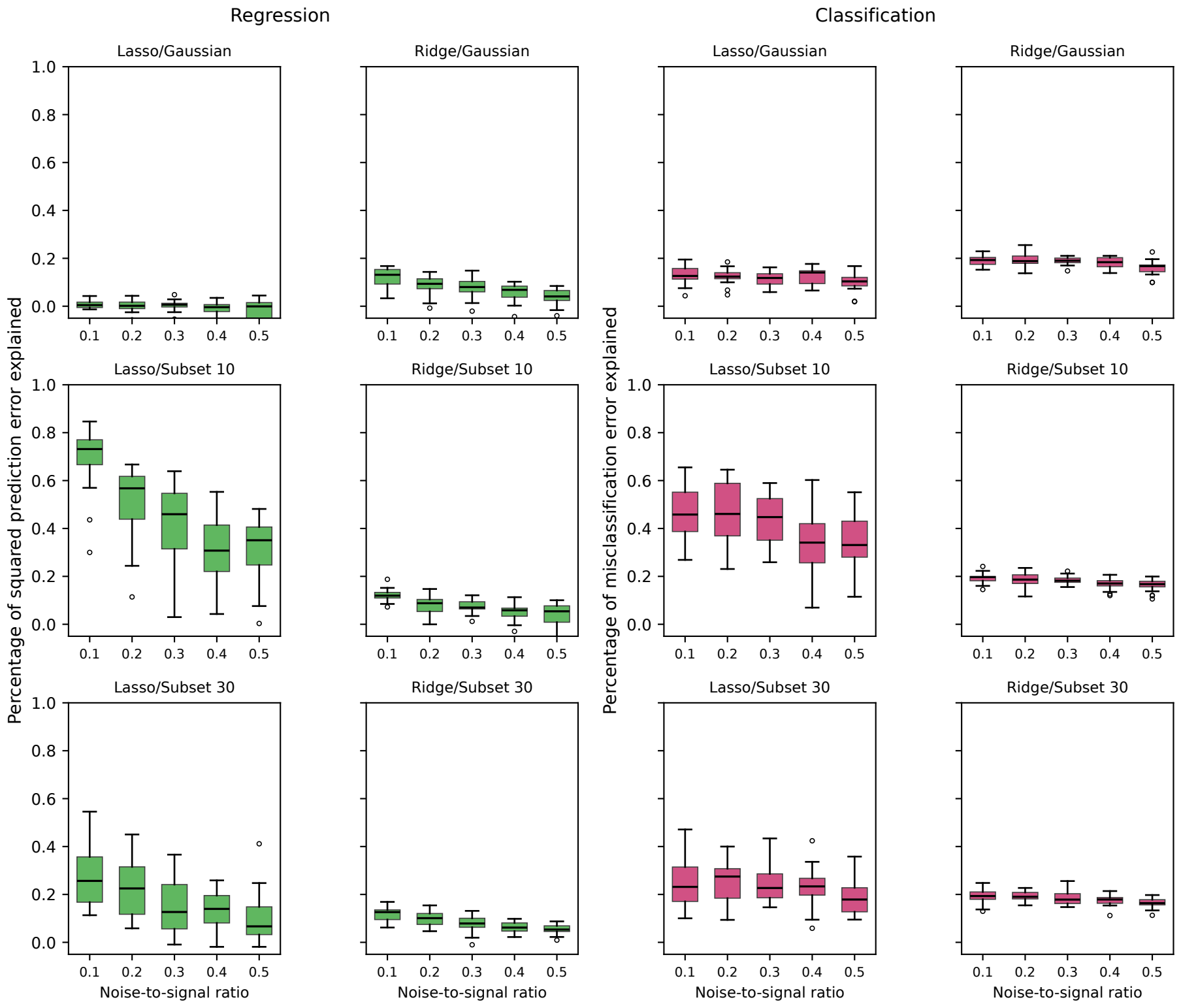

Regression
Classification
Lasso/Gaussian
Ridge/Gaussian
Lasso/Subset 10
Ridge/Subset 10
Lasso/Subset 30
Ridge/Subset 30
Percentage of squared prediction error explained
Percentage of misclassification error explained
Noise-to-signal ratio
0.0
0.2
0.4
0.6
0.8
1.0
0.1
0.2
0.3
0.4
0.5