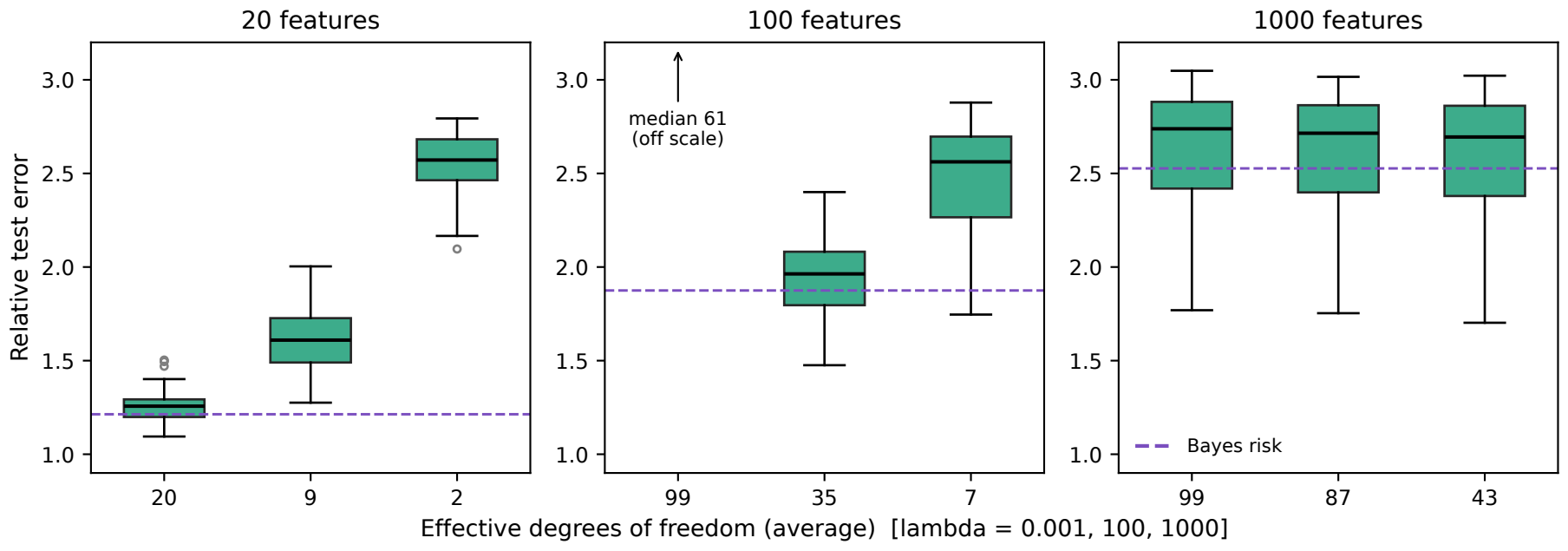

20 features
100 features
1000 features
Relative test error
3.0
2.5
2.0
1.5
1.0
median 61
(off scale)
Bayes risk
20
9
2
99
35
7
99
87
43
Effective degrees of freedom (average) [lambda = 0.001, 100, 1000]