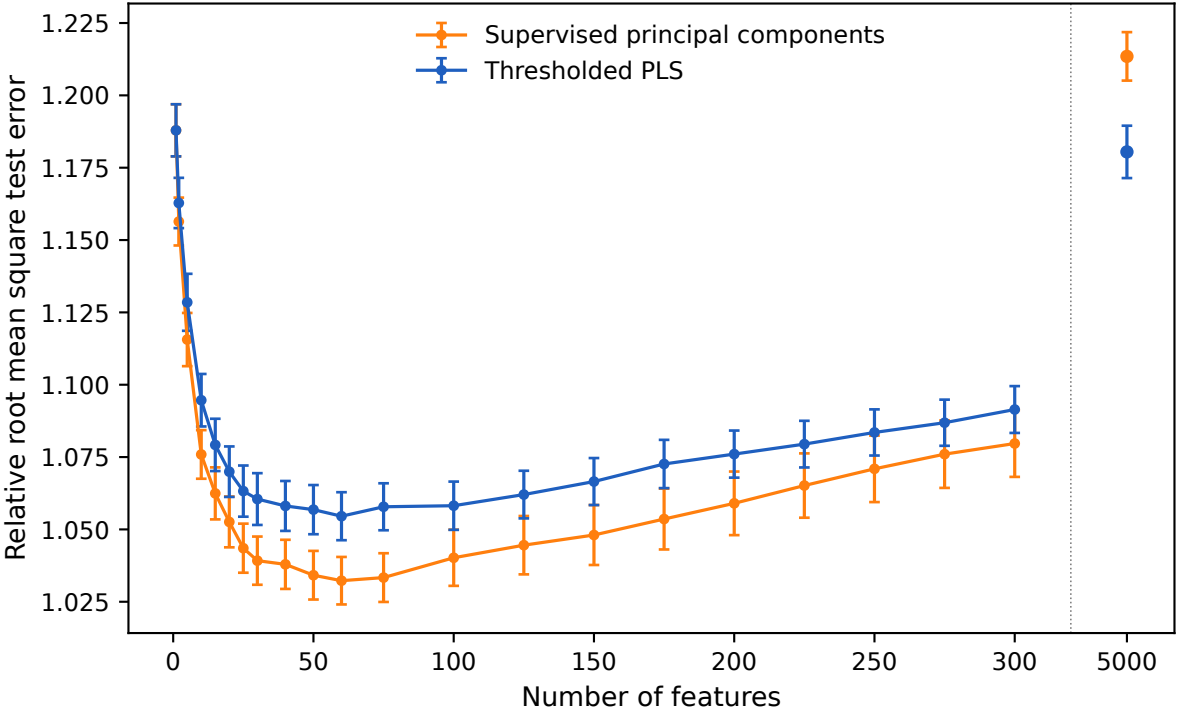

Supervised principal components
Thresholded PLS
Relative root mean square test error
1.225
1.200
1.175
1.150
1.125
1.100
1.075
1.050
1.025
0
50
100
150
200
250
300
5000
Number of features