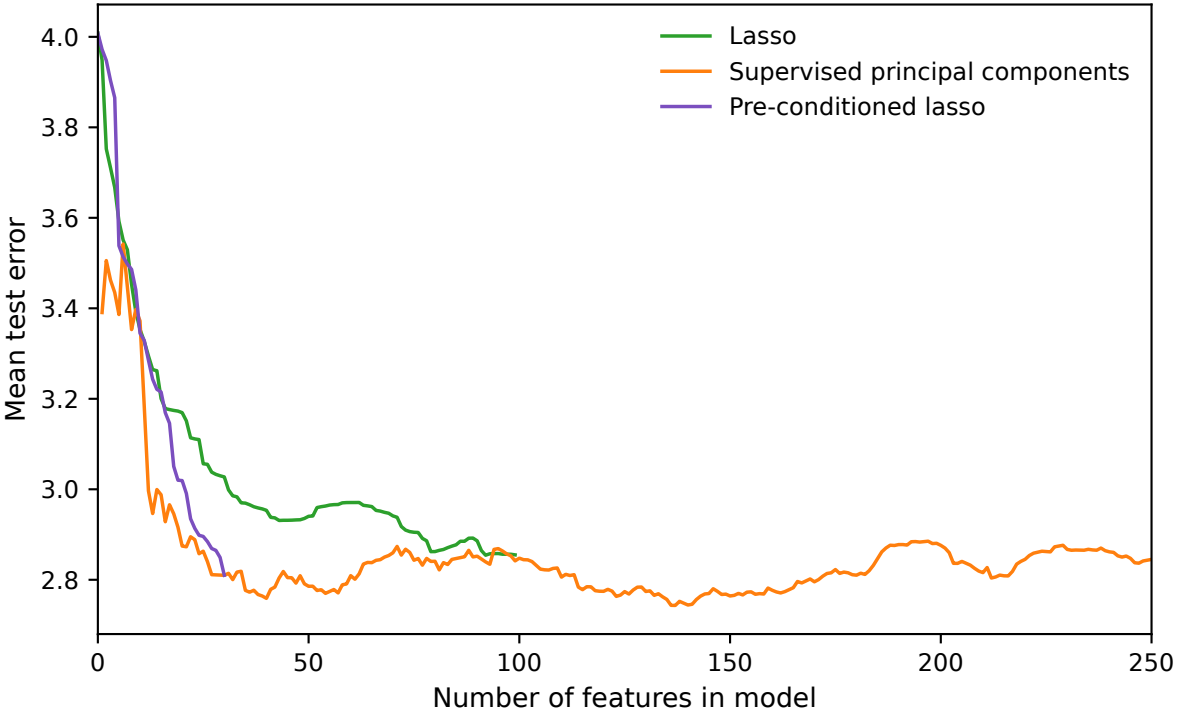

Lasso
Supervised principal components
Pre-conditioned lasso
Mean test error
4.0
3.8
3.6
3.4
3.2
3.0
2.8
0
50
100
150
200
250
Number of features in model