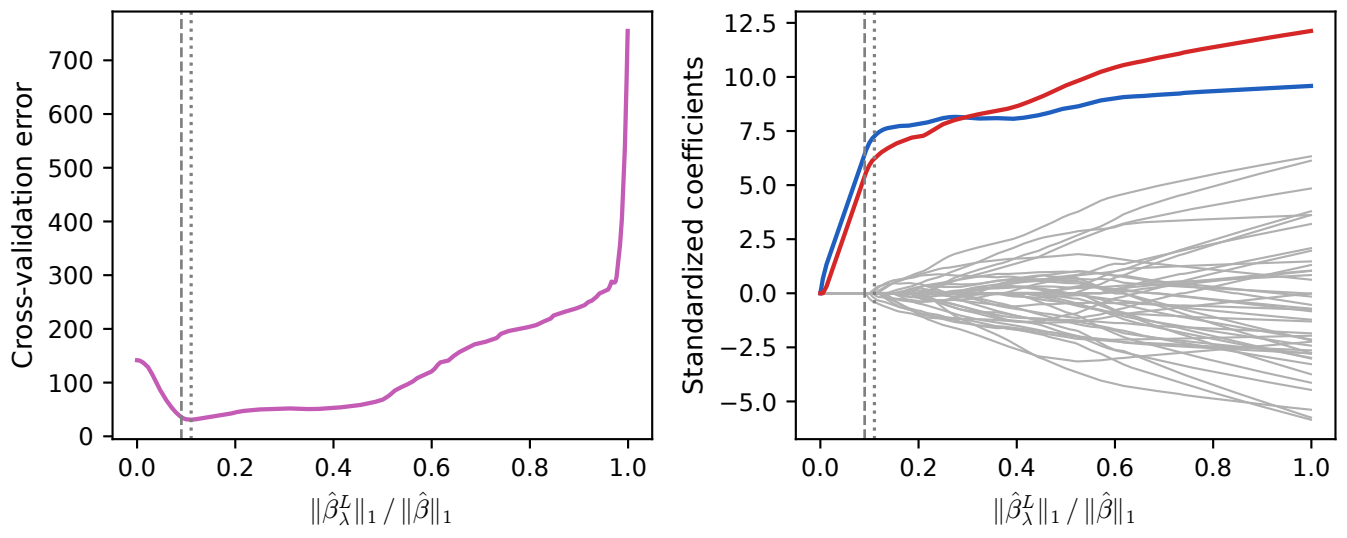

Cross-validation error
0
100
200
300
400
500
600
700
0.0
0.2
0.4
0.6
0.8
1.0
$\|\hat{\beta}^L_\lambda\|_1 / \|\hat{\beta}\|_1$
Standardized coefficients
12.5
10.0
7.5
5.0
2.5
0.0
−2.5
−5.0
0.0
0.2
0.4
0.6
0.8
1.0
$\|\hat{\beta}^L_\lambda\|_1 / \|\hat{\beta}\|_1$