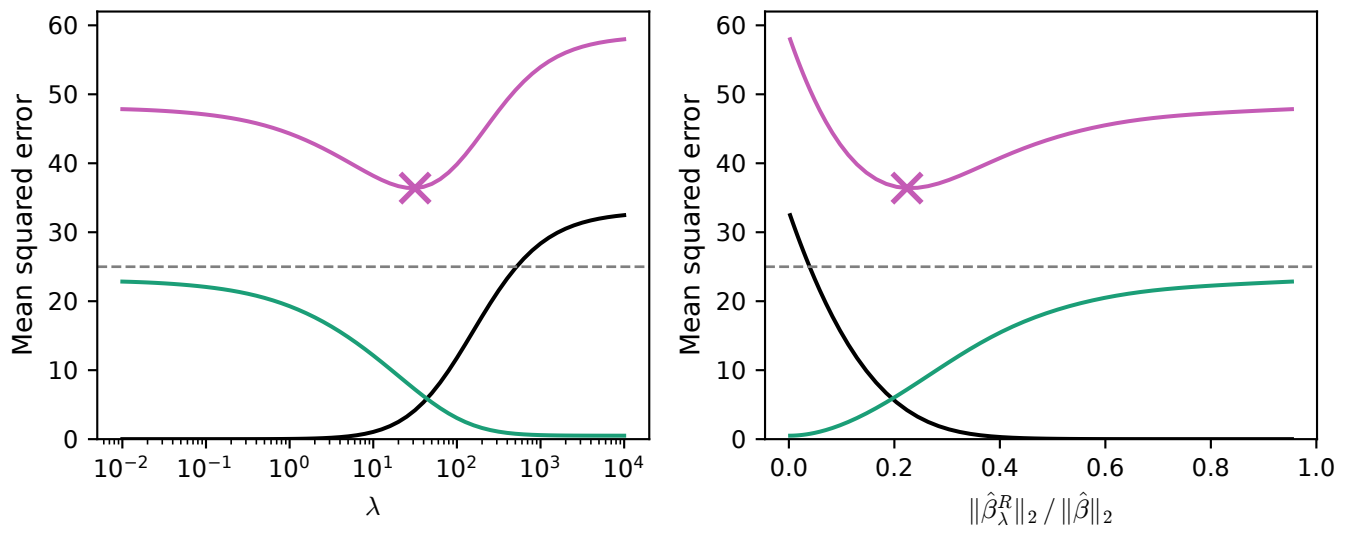

Mean squared error
60
50
40
30
20
10
0
10^{-2}
10^{-1}
10^{0}
10^{1}
10^{2}
10^{3}
10^{4}
λ
Mean squared error
0.0
0.2
0.4
0.6
0.8
1.0
$\|\hat{\beta}^R_\lambda\|_2 \,/\, \|\hat{\beta}\|_2$