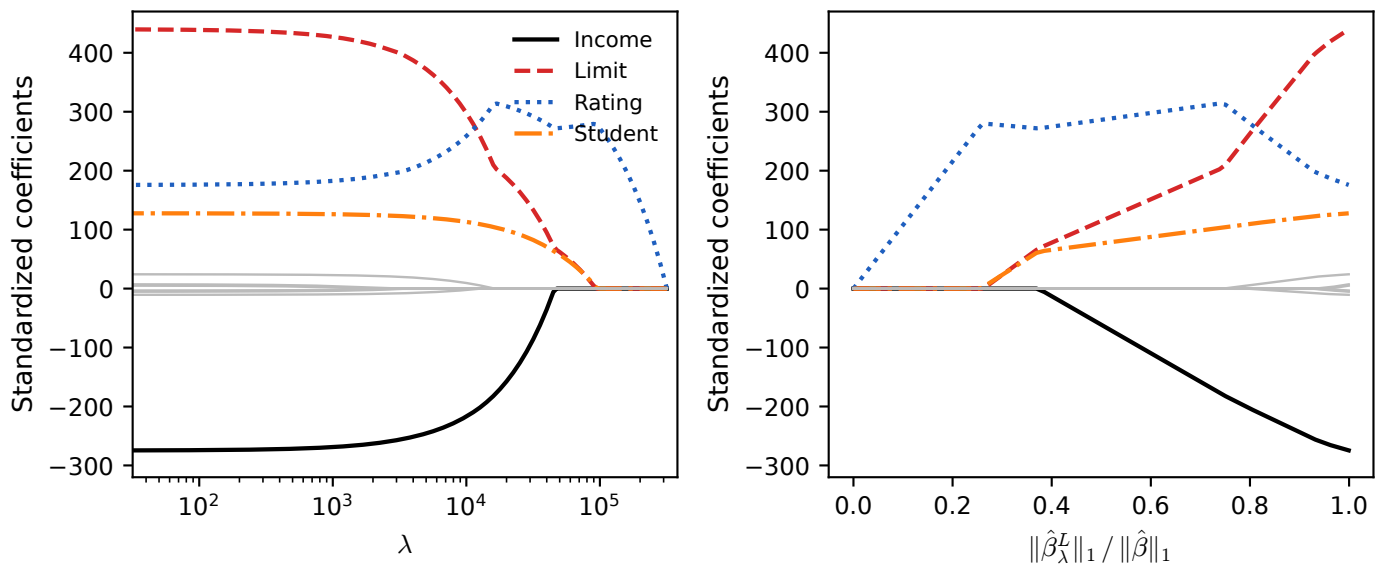

Income
Limit
Rating
Student
Standardized coefficients
400
300
200
100
0
−100
−200
−300
10^2
10^3
10^4
10^5
λ
Standardized coefficients
0.0
0.2
0.4
0.6
0.8
1.0
$\|\hat{\beta}_\lambda^L\|_1 / \|\hat{\beta}\|_1$