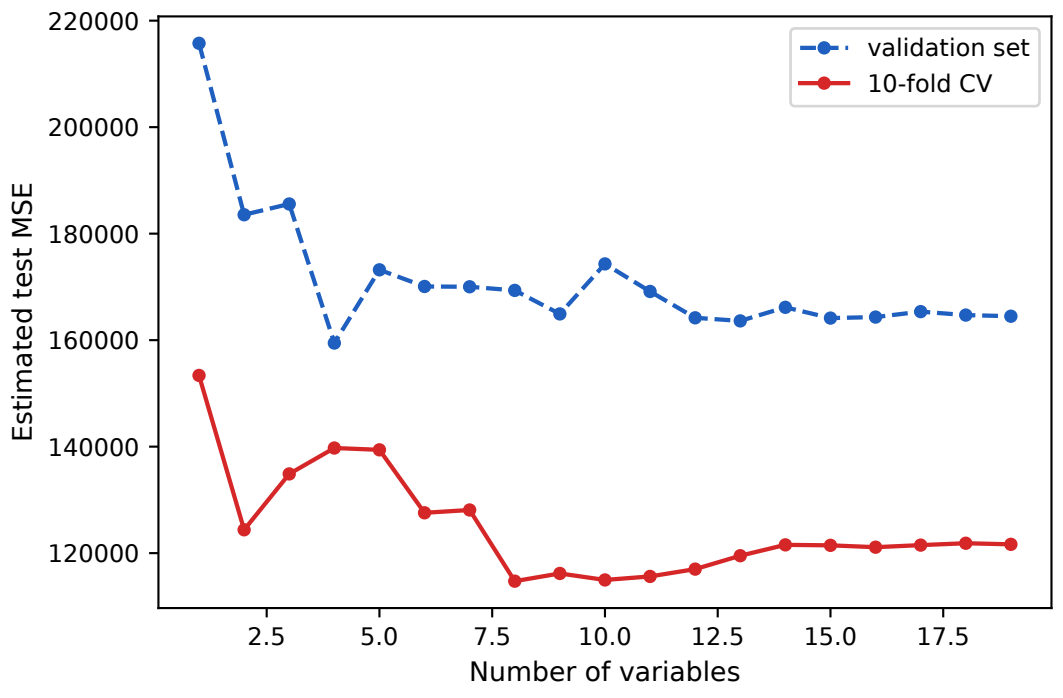

validation set
10-fold CV
Estimated test MSE
Number of variables
220000
200000
180000
160000
140000
120000
2.5
5.0
7.5
10.0
12.5
15.0
17.5