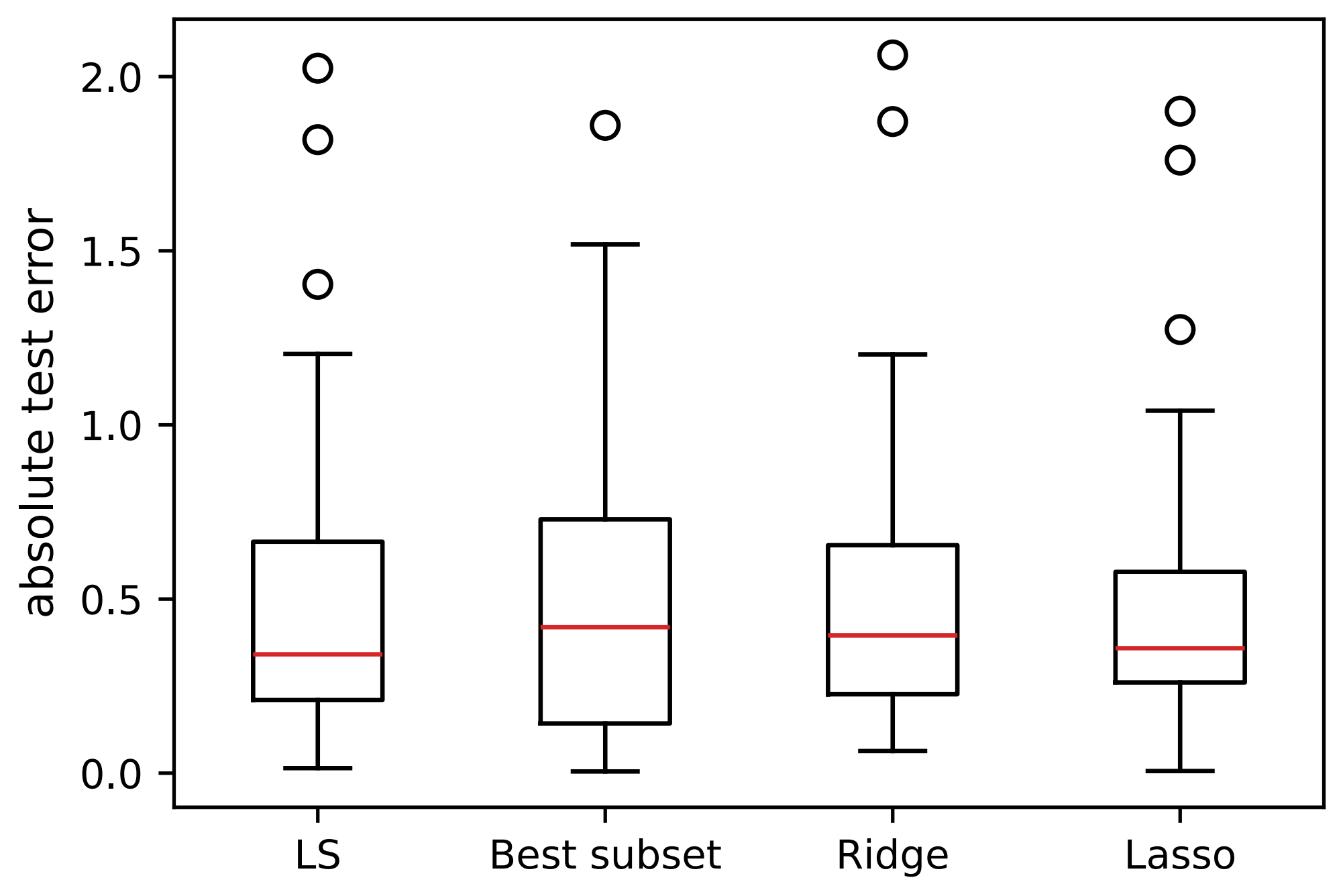

absolute test error
2.0
1.5
1.0
0.5
0.0
LS
Best subset
Ridge
Lasso