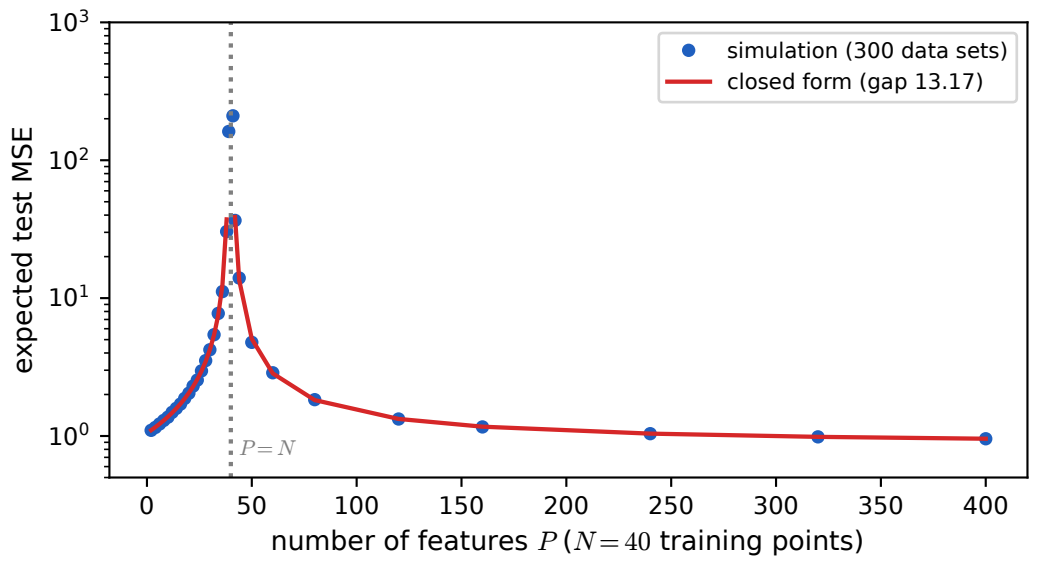

simulation (300 data sets)
closed form (gap 13.17)
expected test MSE
10^3
10^2
10^1
10^0
$P = N$
0
50
100
150
200
250
300
350
400
number of features P ($N = 40$ training points)