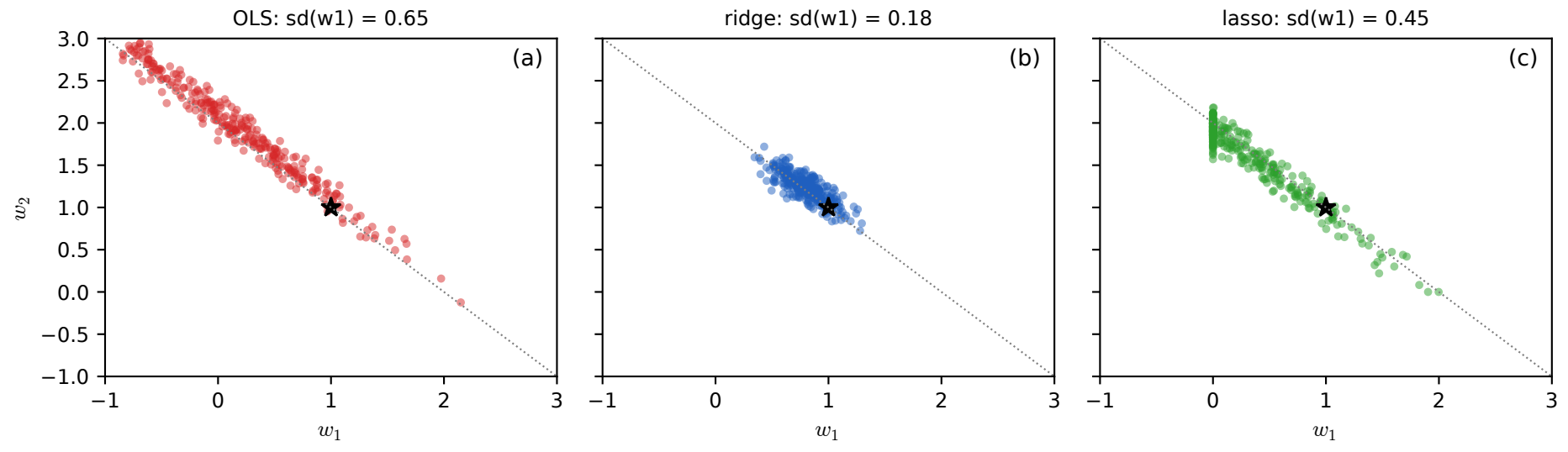

OLS: sd(w1) = 0.65
ridge: sd(w1) = 0.18
lasso: sd(w1) = 0.45
(a)
(b)
(c)
w_2
w_1
w_1
w_1
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.5
−1.0
−1
0
1
2
3