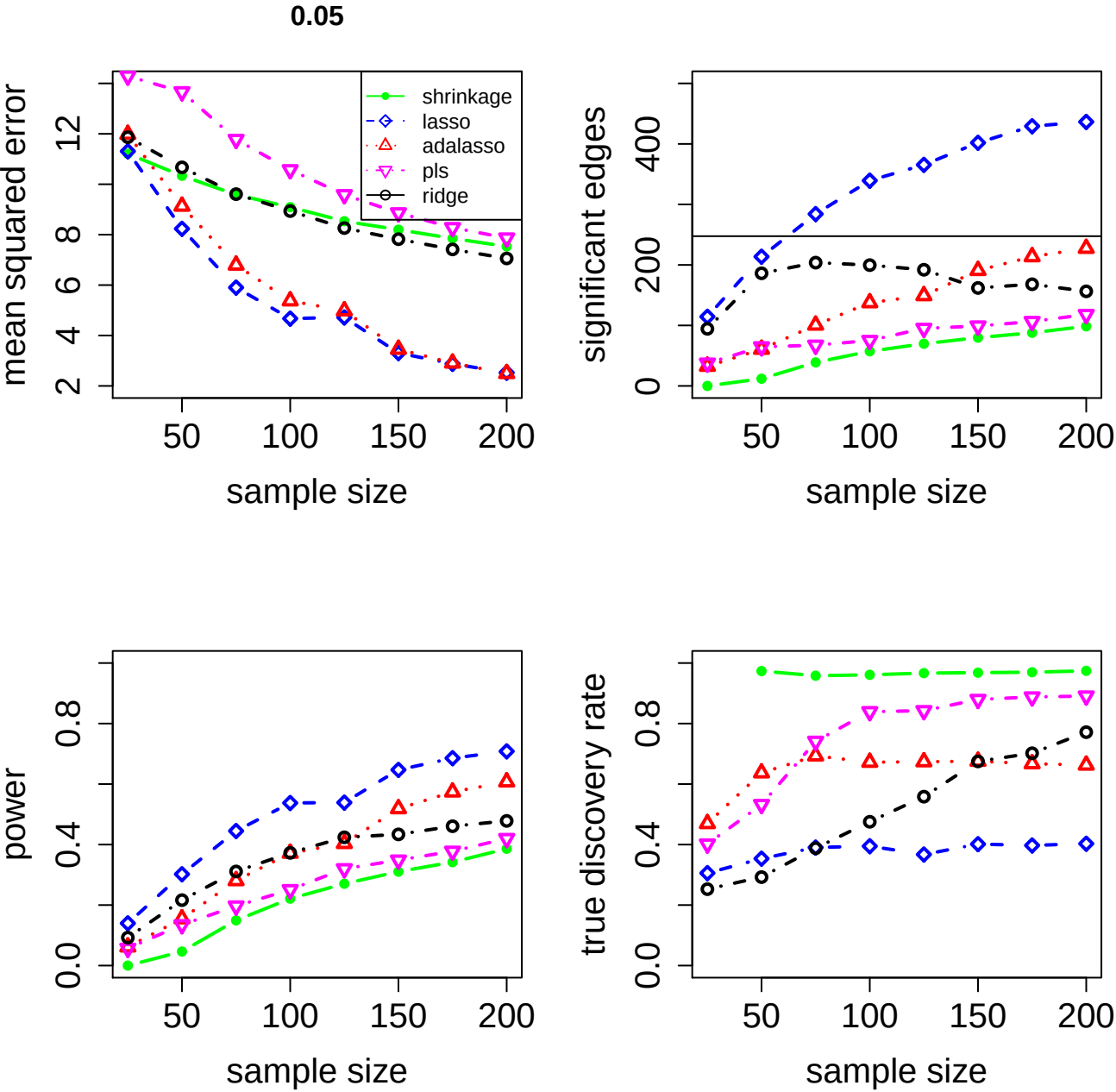
0.05
mean squared error
2
4
6
8
12
shrinkage
lasso
adalasso
pls
ridge
50
100
150
200
sample size
significant edges
0
200
400
50
100
150
200
sample size
power
0.0
0.4
0.8
50
100
150
200
sample size
true discovery rate
0.0
0.4
0.8
50
100
150
200
sample size