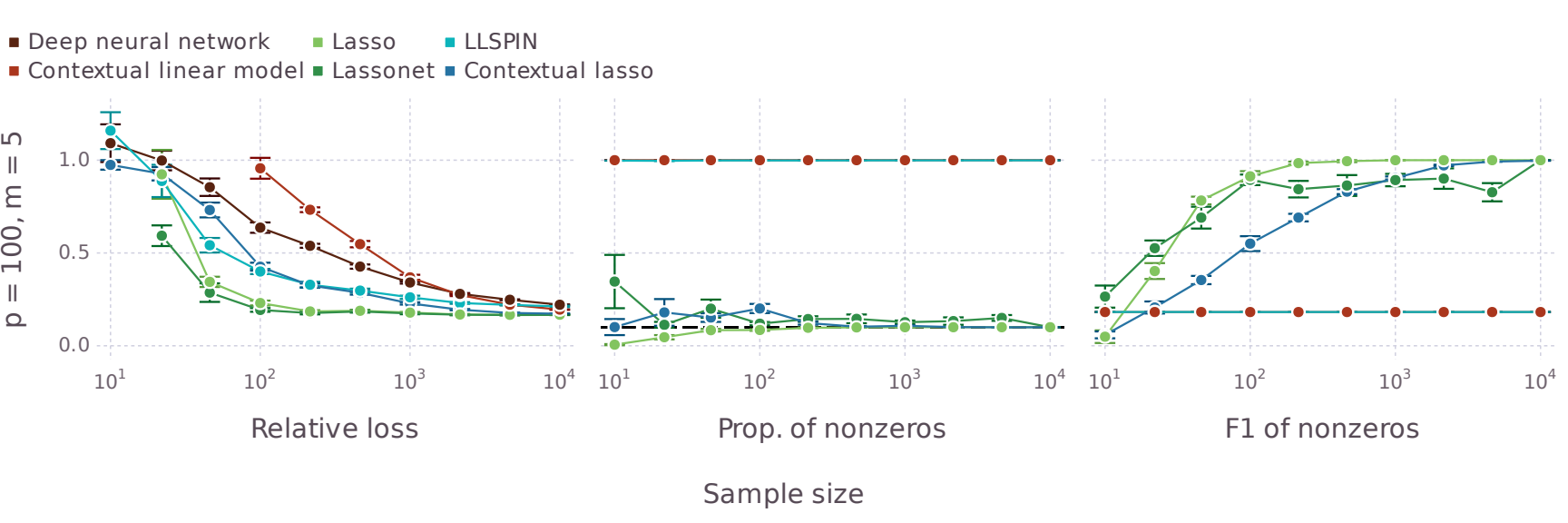
Deep neural network
Lasso
LLSPIN
Contextual linear model
Lassonet
Contextual lasso
p = 100, m = 5
1.0
0.5
0.0
10^1
10^2
10^3
10^4
Relative loss
Prop. of nonzeros
F1 of nonzeros
Sample size