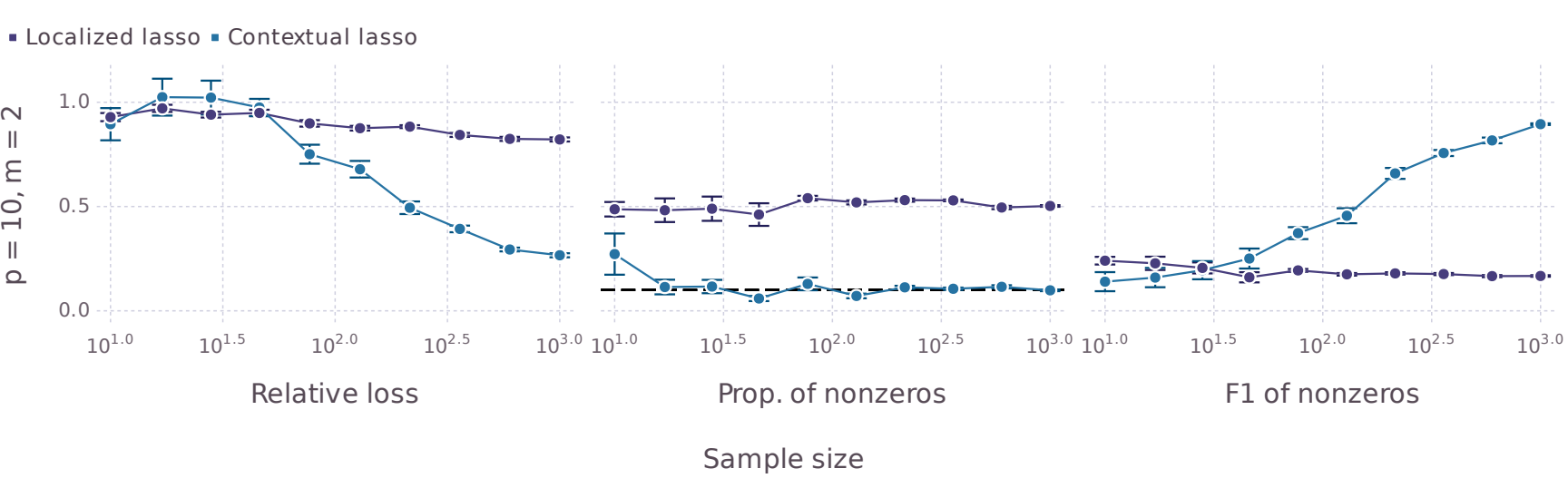
Localized lasso
Contextual lasso
p = 10, m = 2
1.0
0.5
0.0
$10^{1.0}$
$10^{1.5}$
$10^{2.0}$
$10^{2.5}$
$10^{3.0}$
Relative loss
Prop. of nonzeros
F1 of nonzeros
Sample size