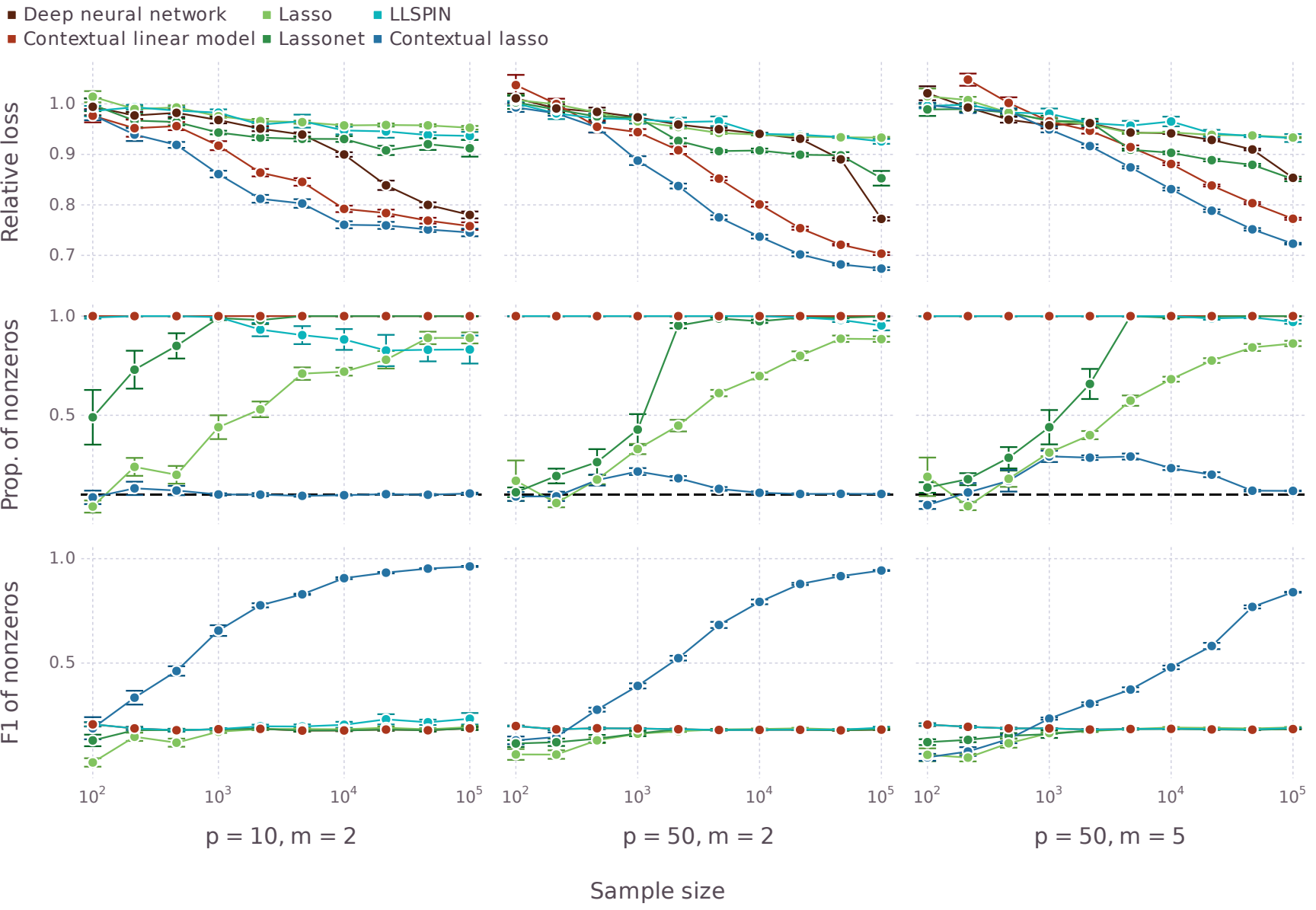
Deep neural network
Lasso
LLSPIN
Contextual linear model
Lassonet
Contextual lasso
Relative loss
Prop. of nonzeros
F1 of nonzeros
1.0
0.9
0.8
0.7
0.5
10^2
10^3
10^4
10^5
p = 10, m = 2
p = 50, m = 2
p = 50, m = 5
Sample size