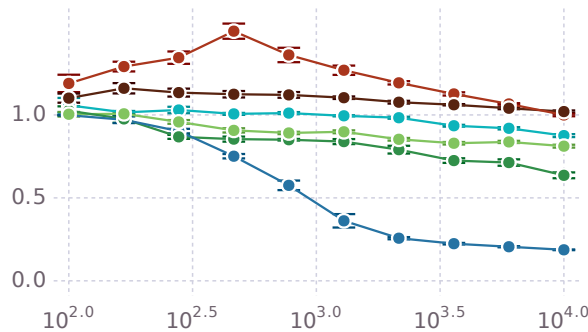
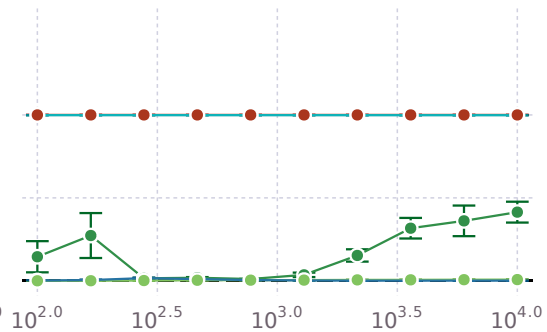
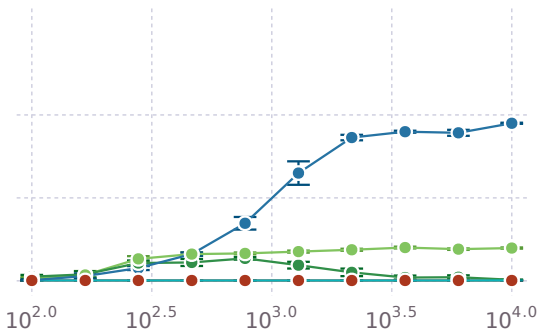
Legend:
- Deep neural network
- Contextual linear model
- Lasso
- Lassonet
- LLSPIN
- Contextual lasso

$p = 1000, m = 2$

Relative loss

Prop. of nonzeros

F1 of nonzeros

Sample size