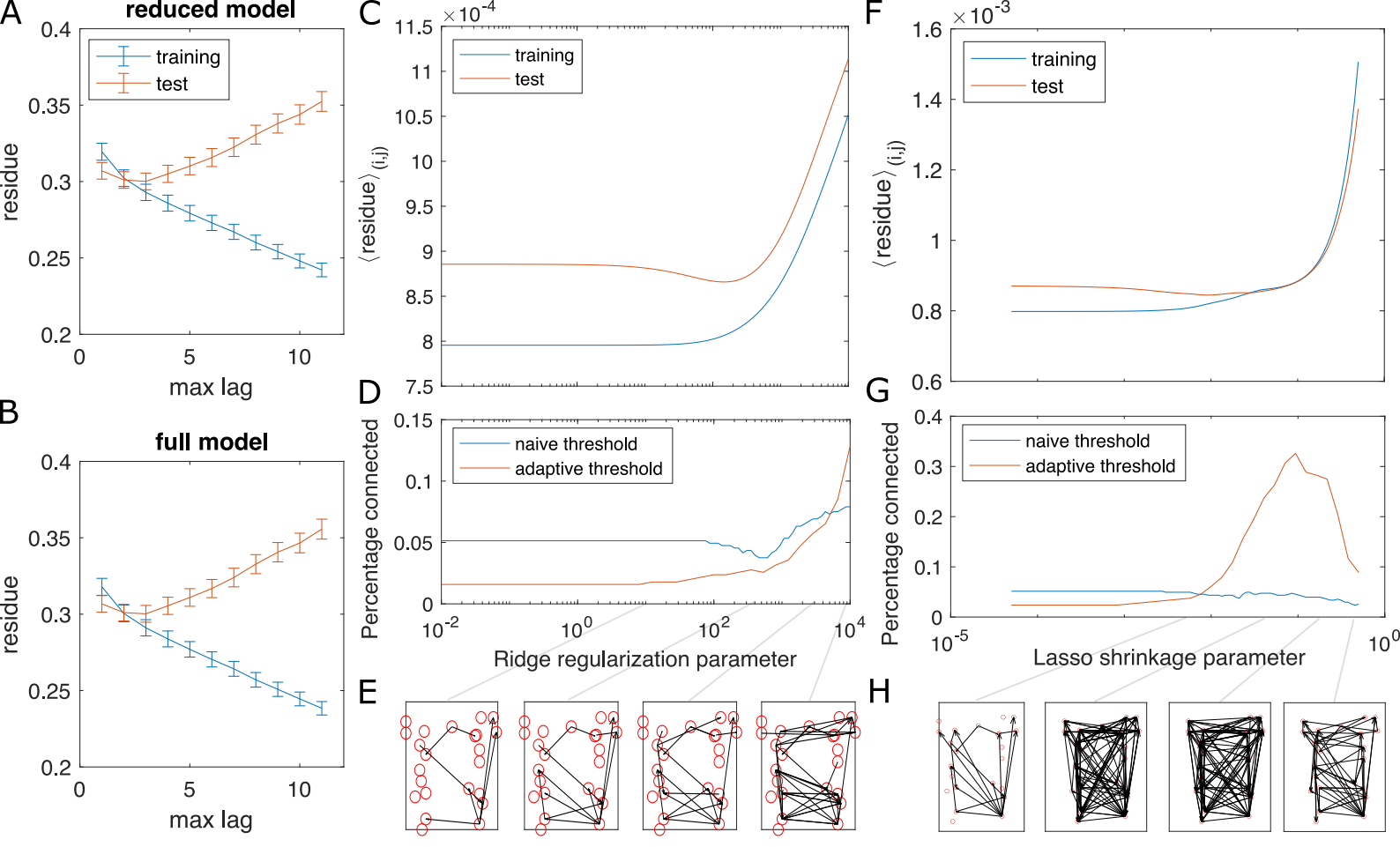
A
reduced model
training
test
residue
max lag
B
full model
residue
max lag
C
training
test
⟨residue⟩(i,j)
D
naive threshold
adaptive threshold
Percentage connected
Ridge regularization parameter
E
F
training
test
⟨residue⟩(i,j)
G
naive threshold
adaptive threshold
Percentage connected
Lasso shrinkage parameter
H