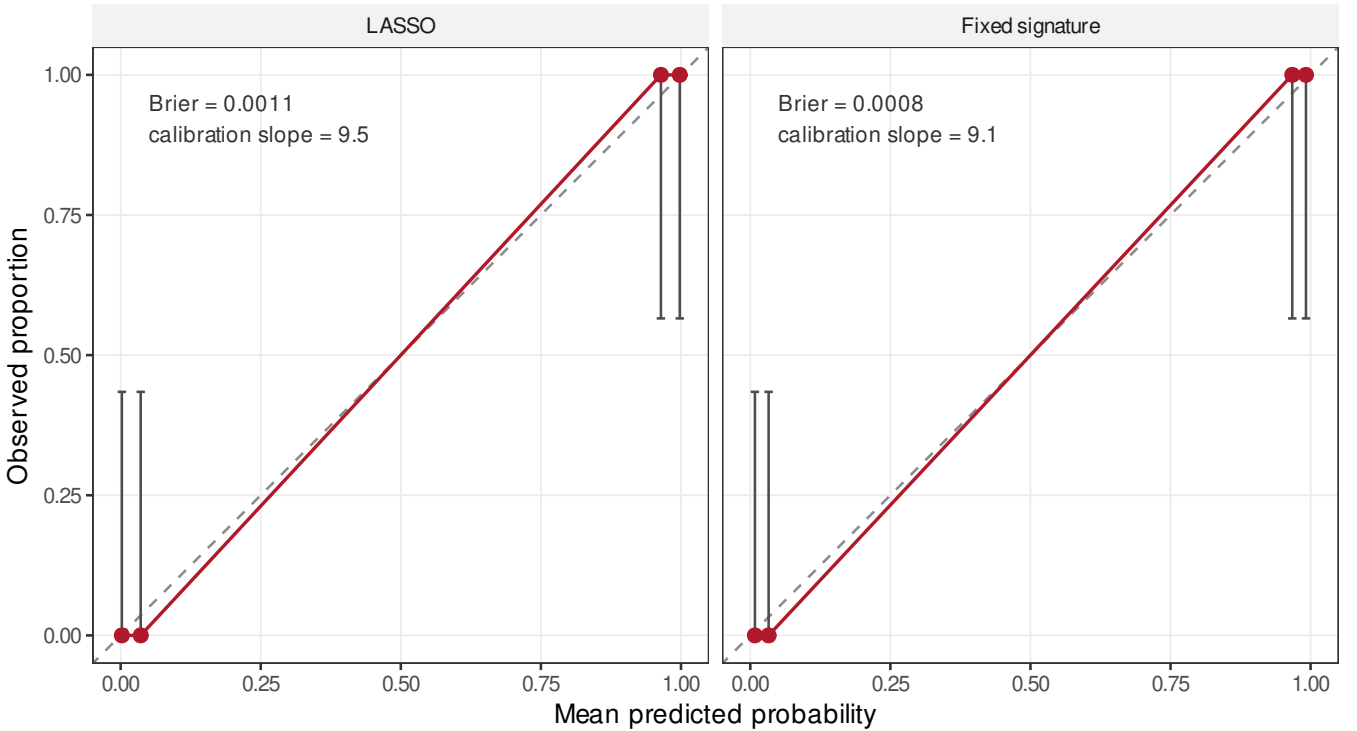
Calibration of paired conditional probabilities
4 bins x 5 samples; error bars = 95% Wilson CI (wide because n = 20)
LASSO
Fixed signature
Brier = 0.0011
calibration slope = 9.5
Brier = 0.0008
calibration slope = 9.1
Observed proportion
Mean predicted probability
0.00
0.25
0.50
0.75
1.00