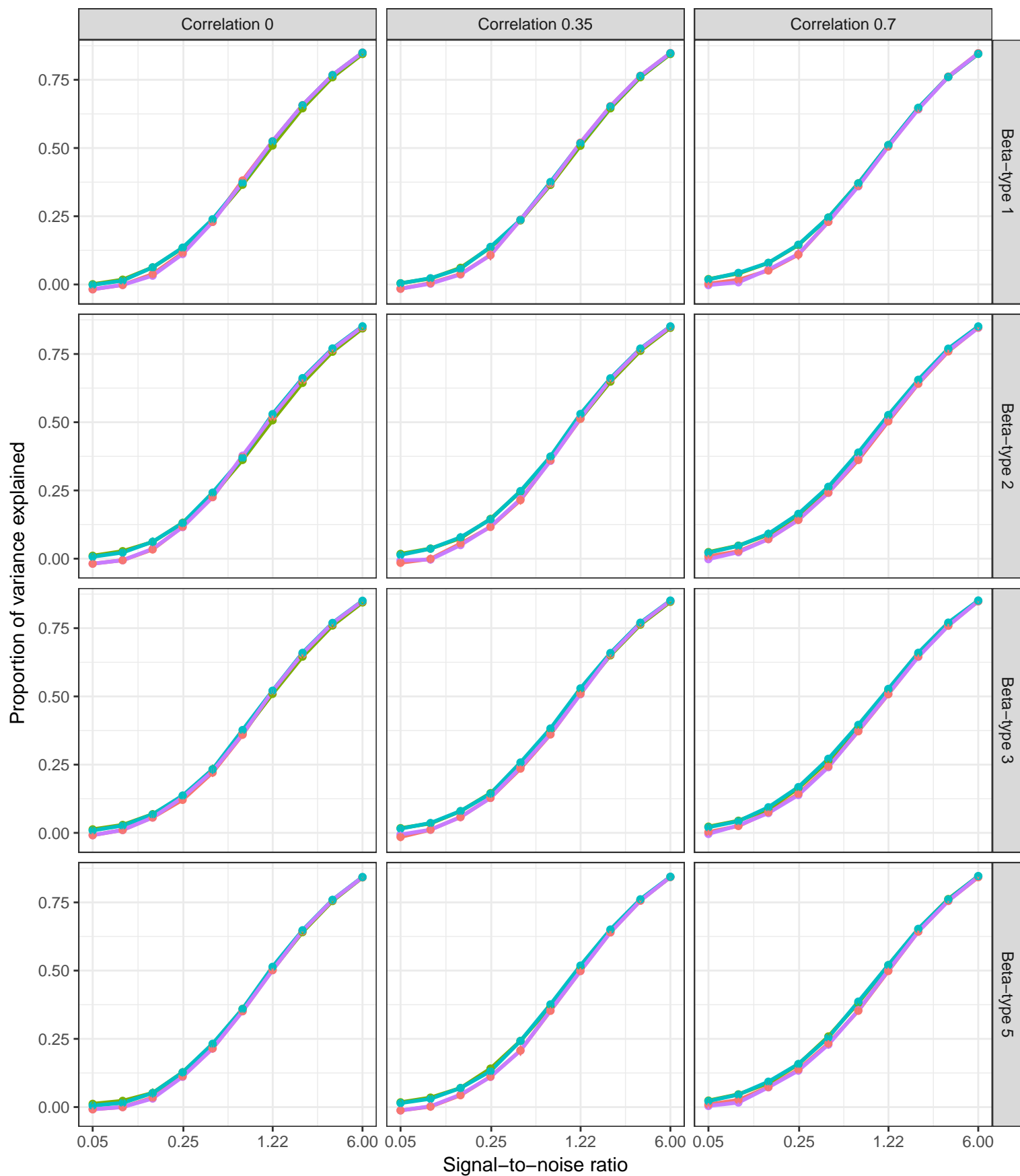


$n=100, p=10, s=5$



Methods Best subset Lasso Relaxed lasso Stepwise