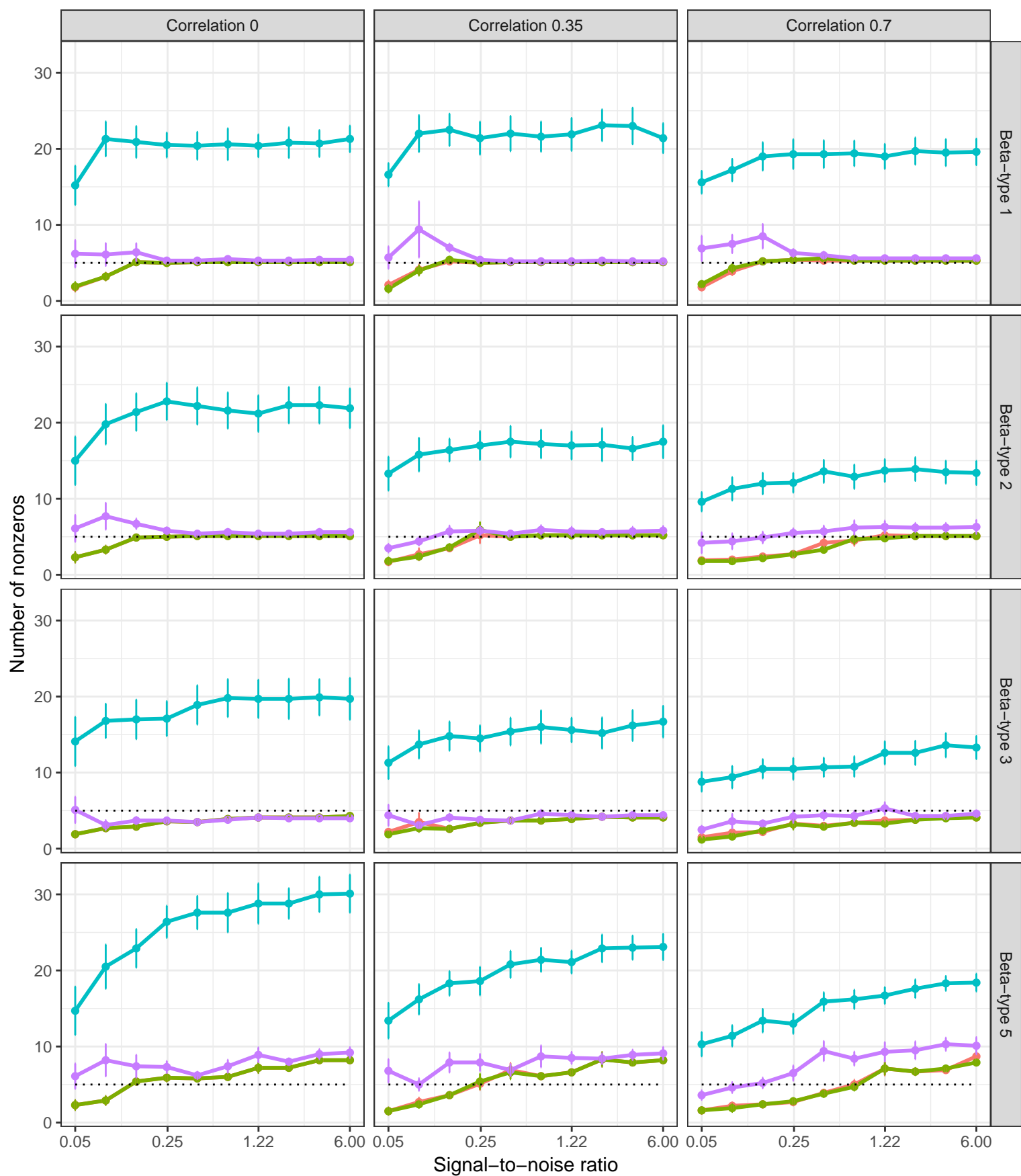


$n=500$, $p=100$, $s=5$



Method Best subset Forward stepwise Lasso Relaxed lasso