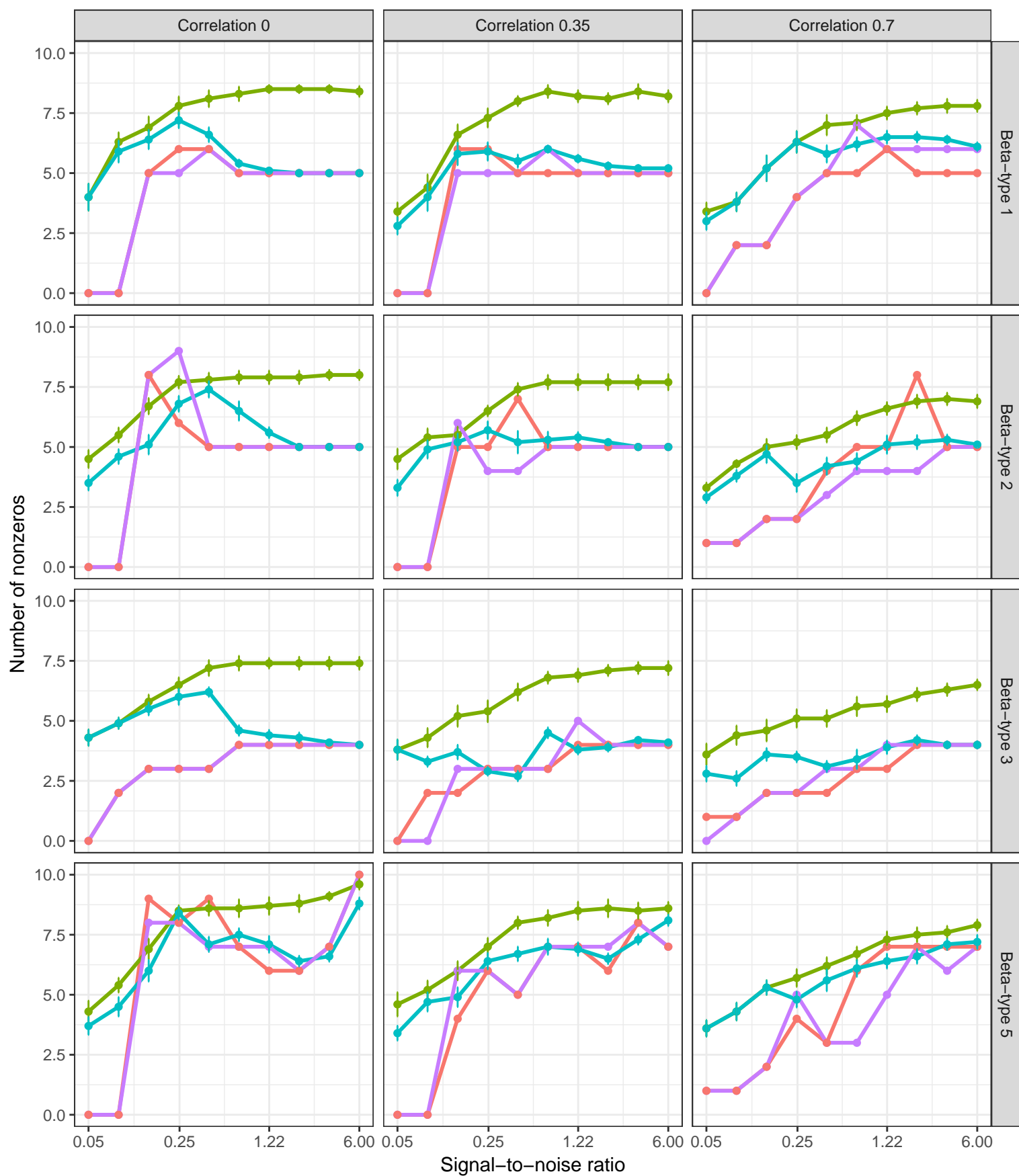


$n=100, p=10, s=5$



Method — Best subset — Lasso — Relaxed lasso — Stepwise