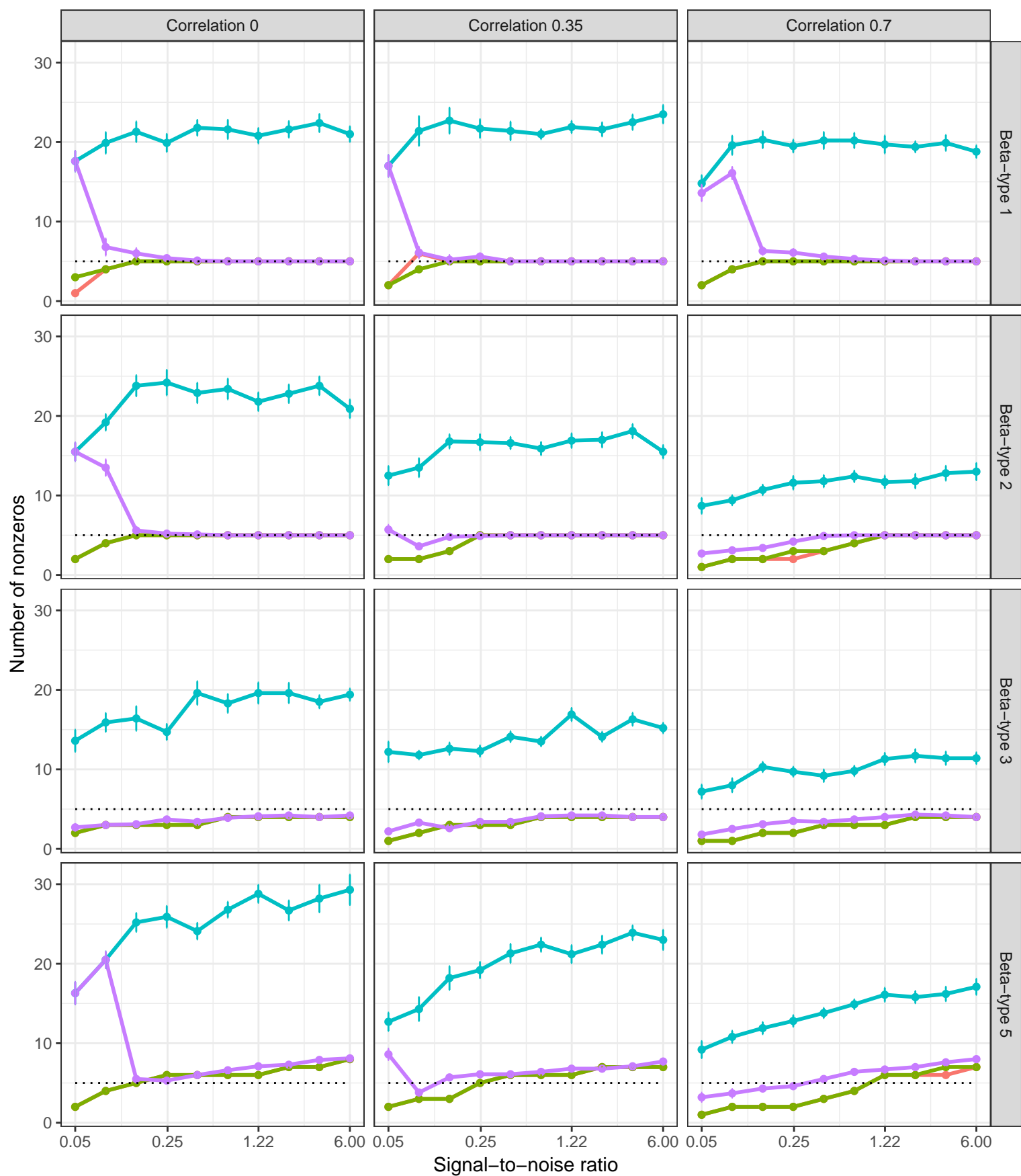


$n=500$, $p=100$, $s=5$



Method — Best subset — Forward stepwise — Lasso — Relaxed lasso