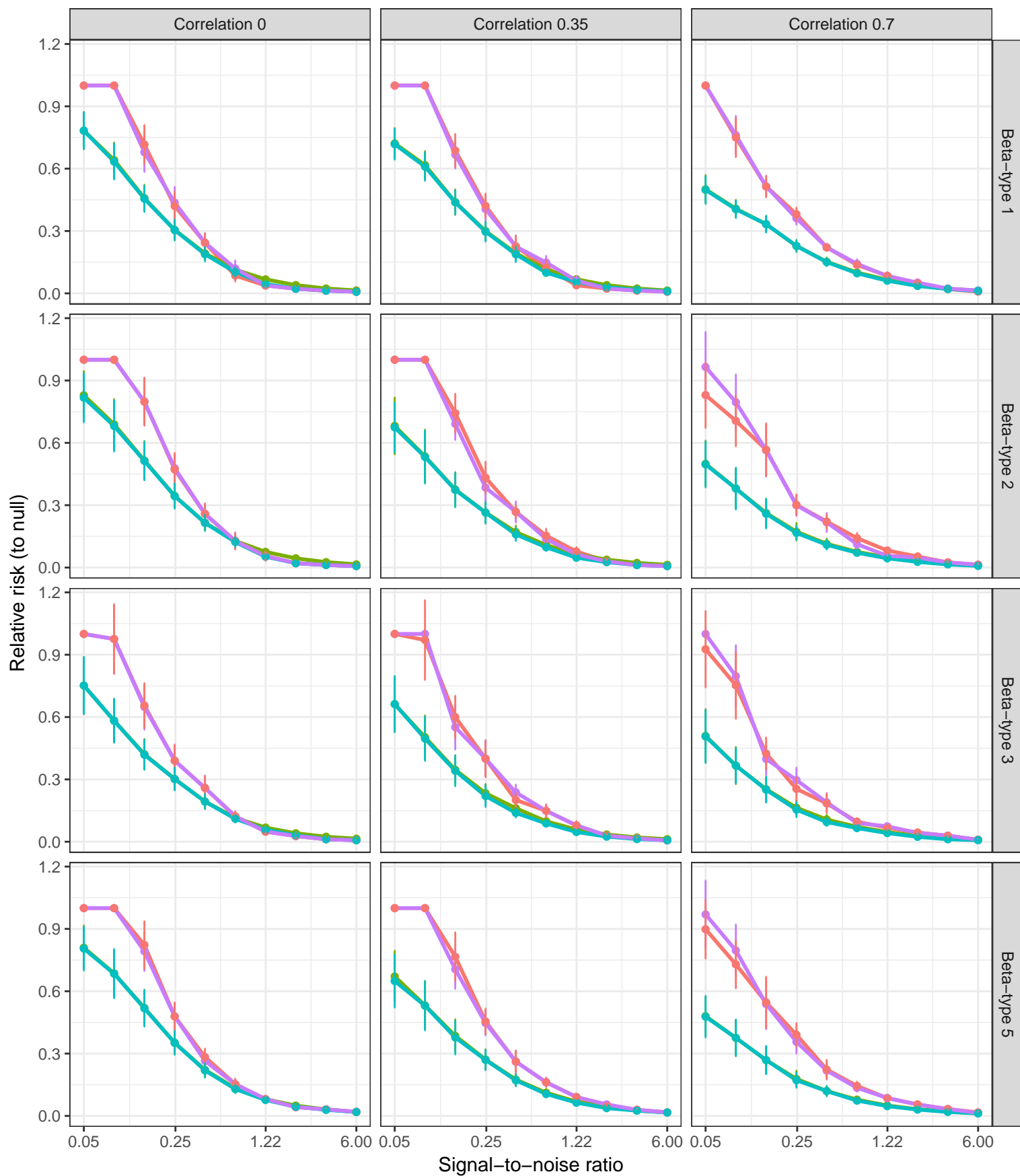


$n=100$ ,  $p=10$ ,  $s=5$



Method — Best subset — Lasso — Relaxed lasso — Stepwise