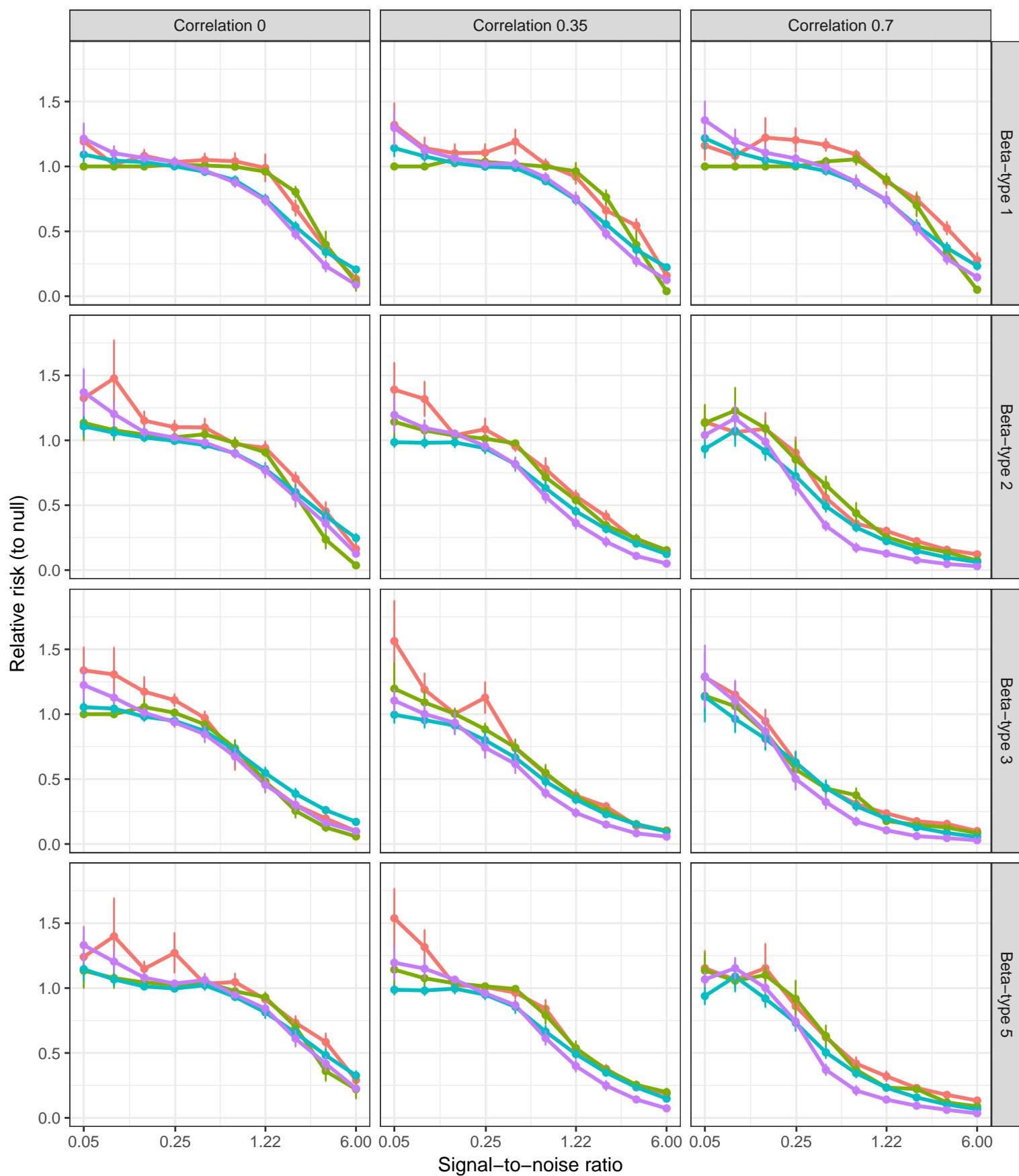


$n=100$ ,  $p=1000$ ,  $s=5$



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