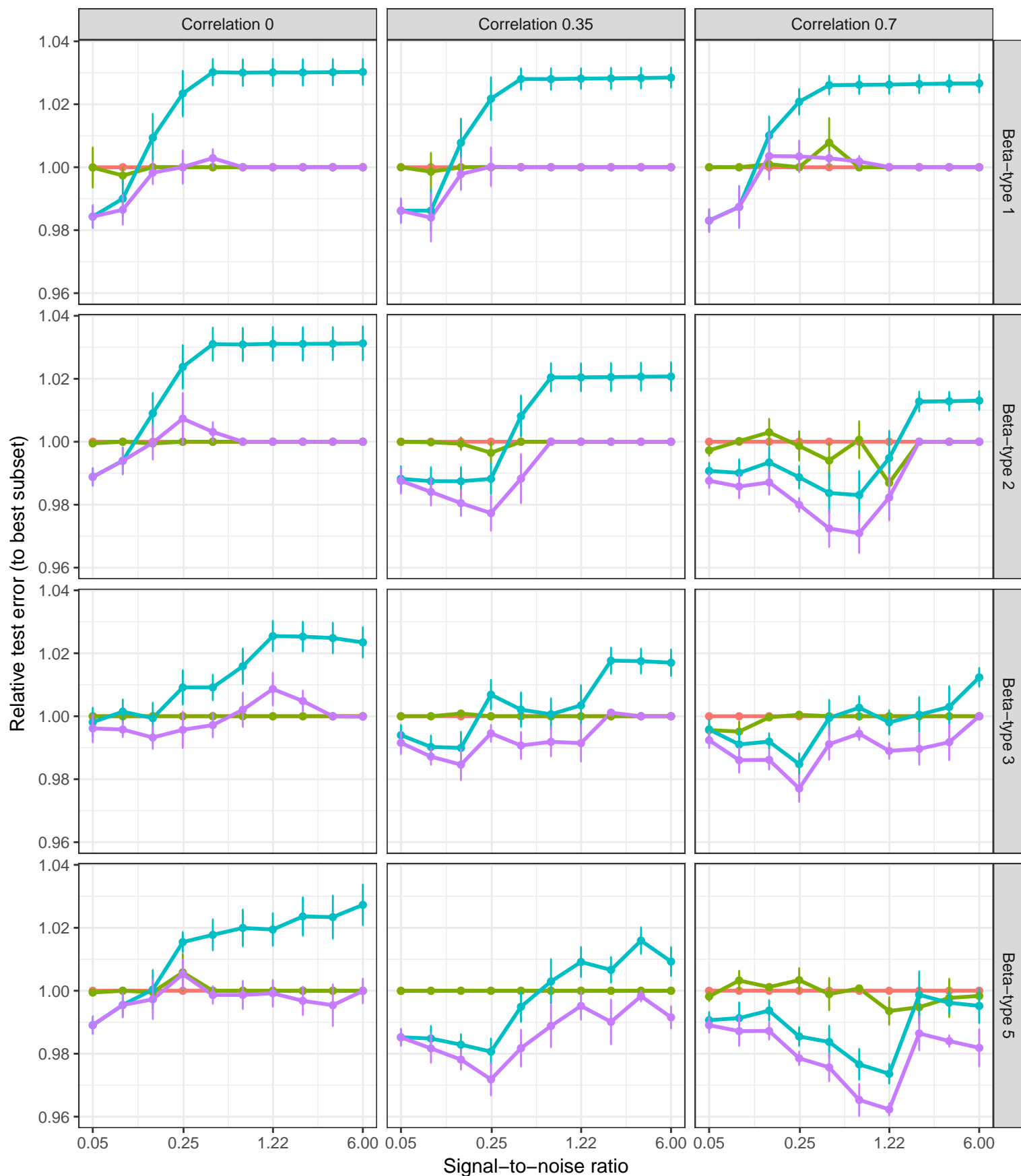


$n=500, p=100, s=5$



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