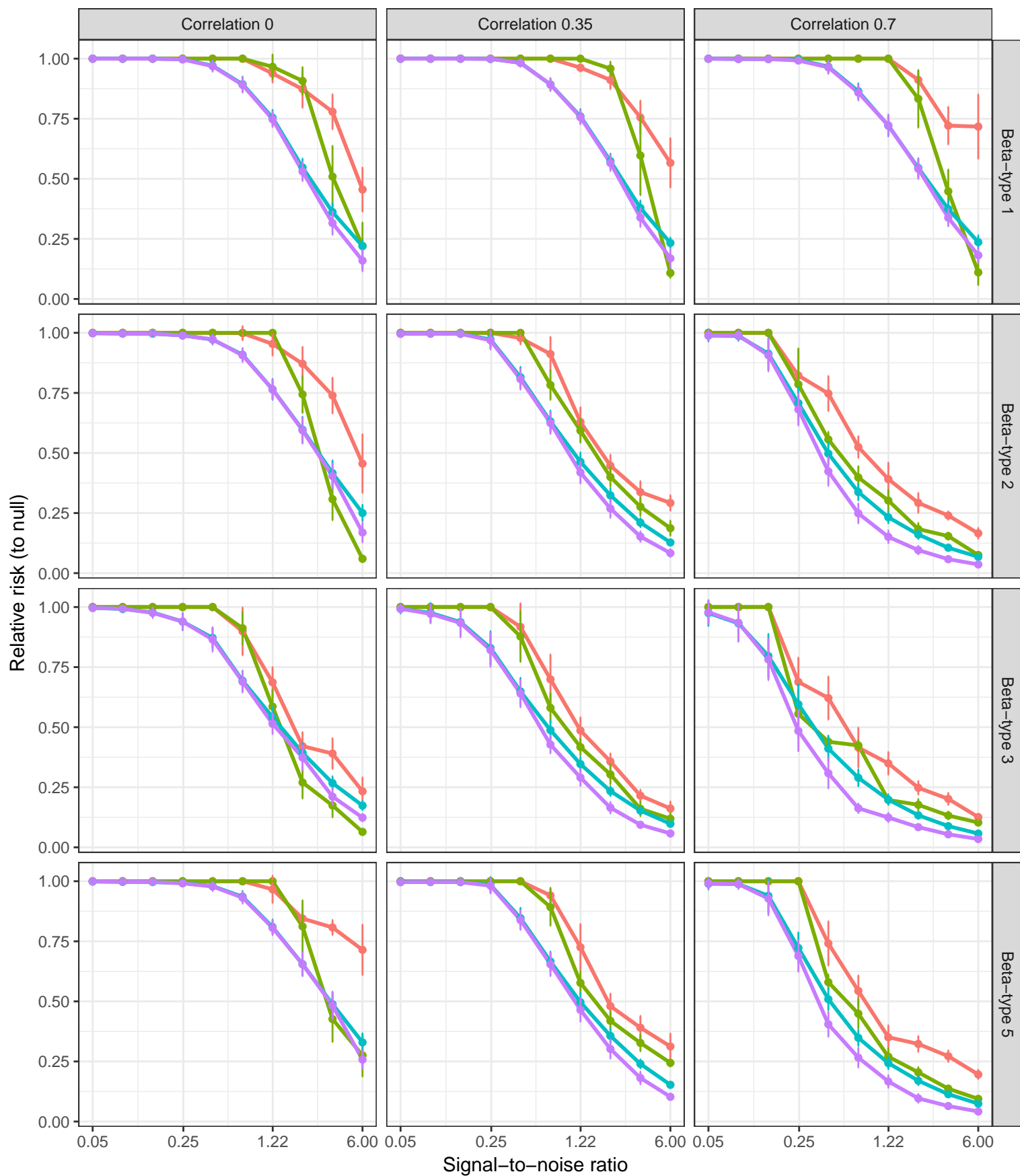


$n=100, p=1000, s=5$



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