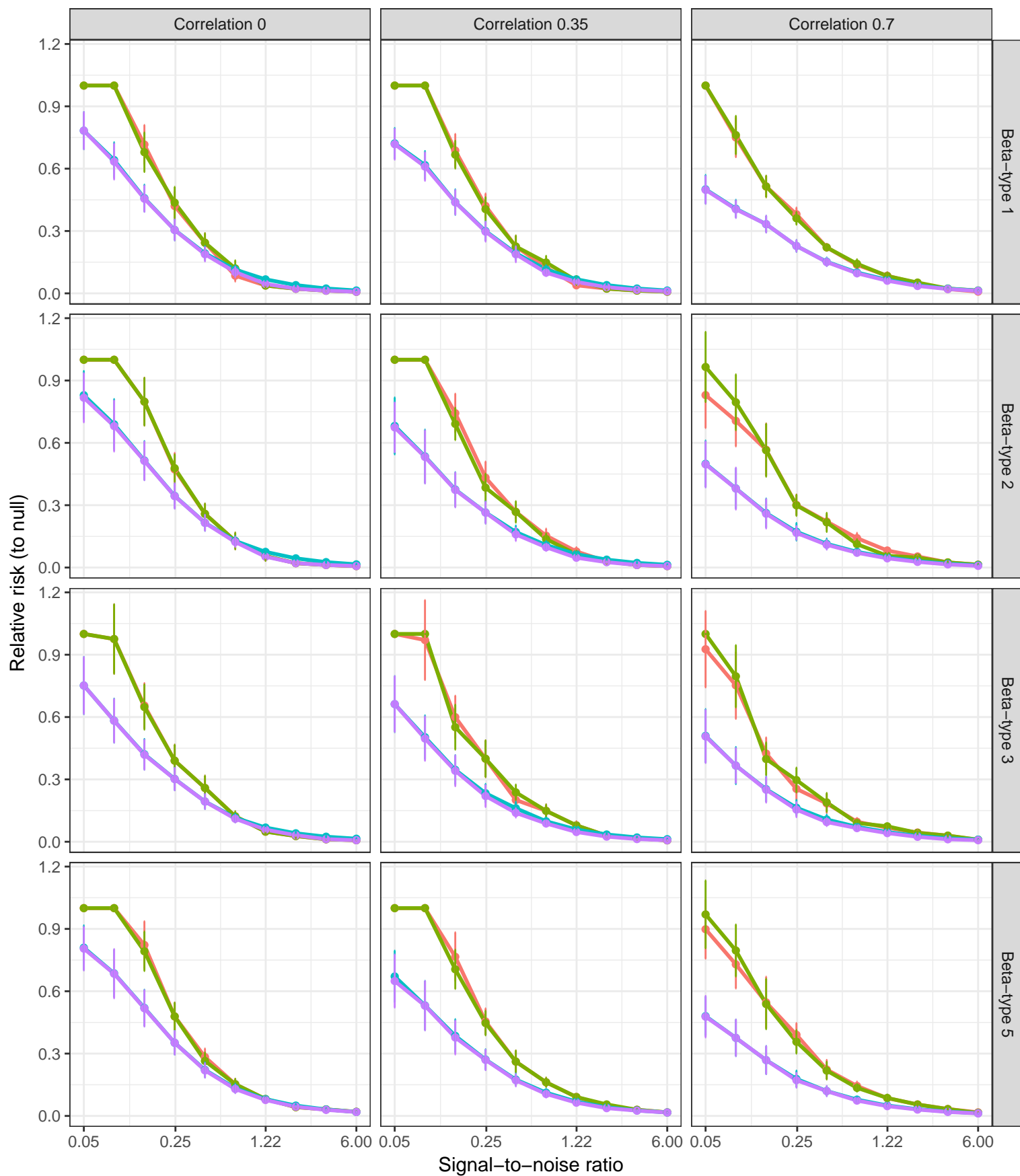


$n=100$, $p=10$, $s=5$



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