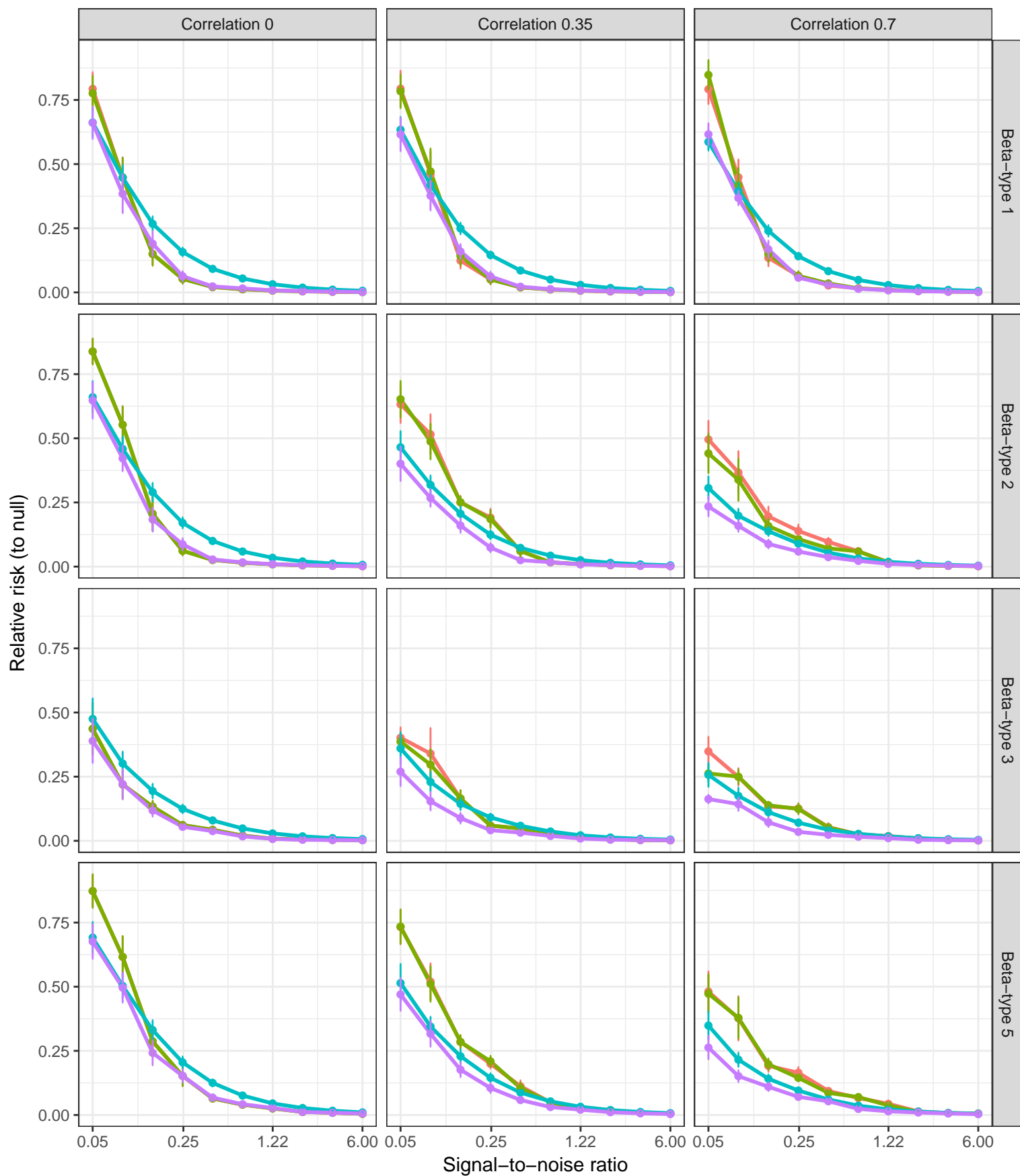


$n=500$ ,  $p=100$ ,  $s=5$



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