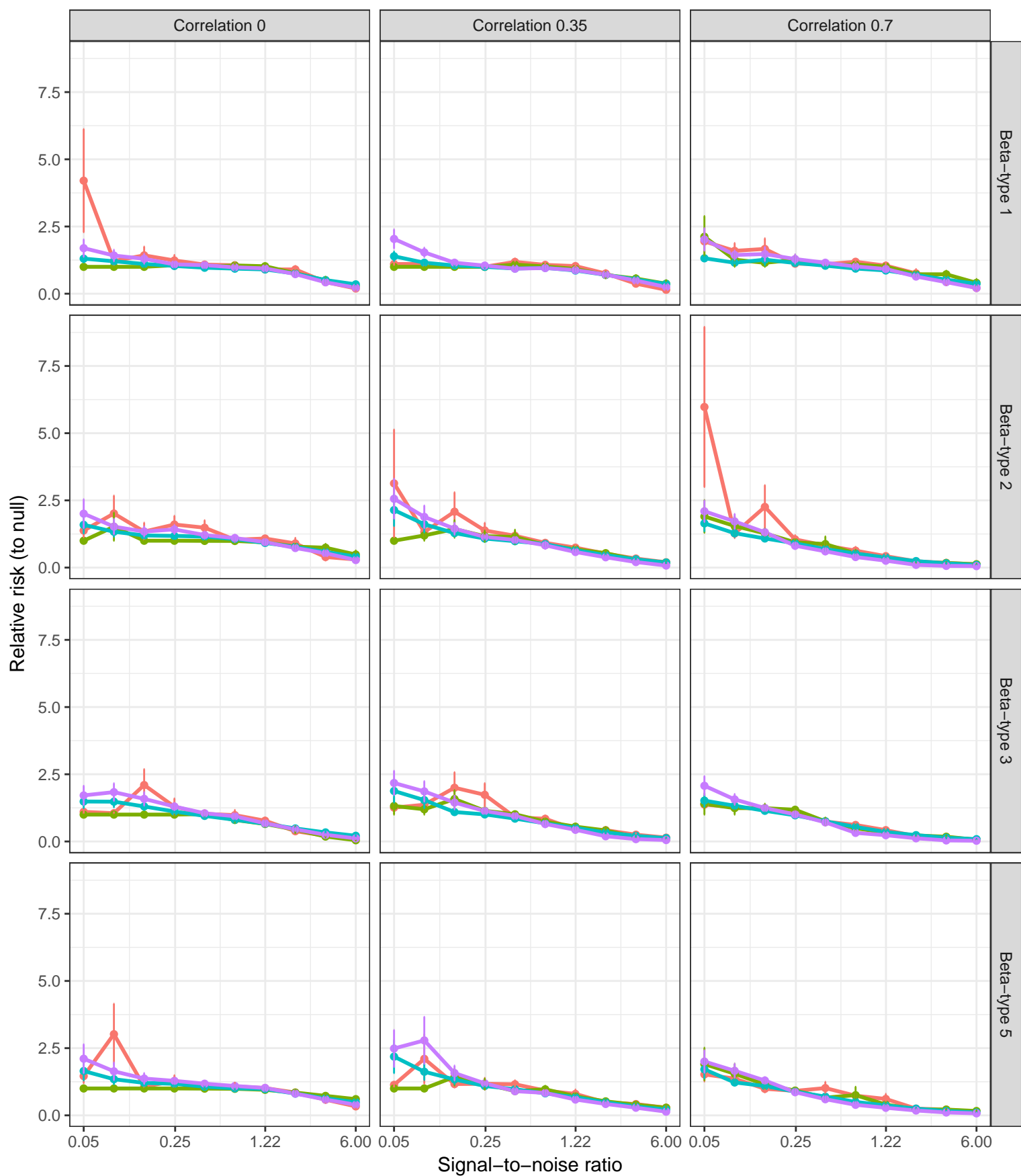


$n=50$, $p=1000$, $s=5$



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