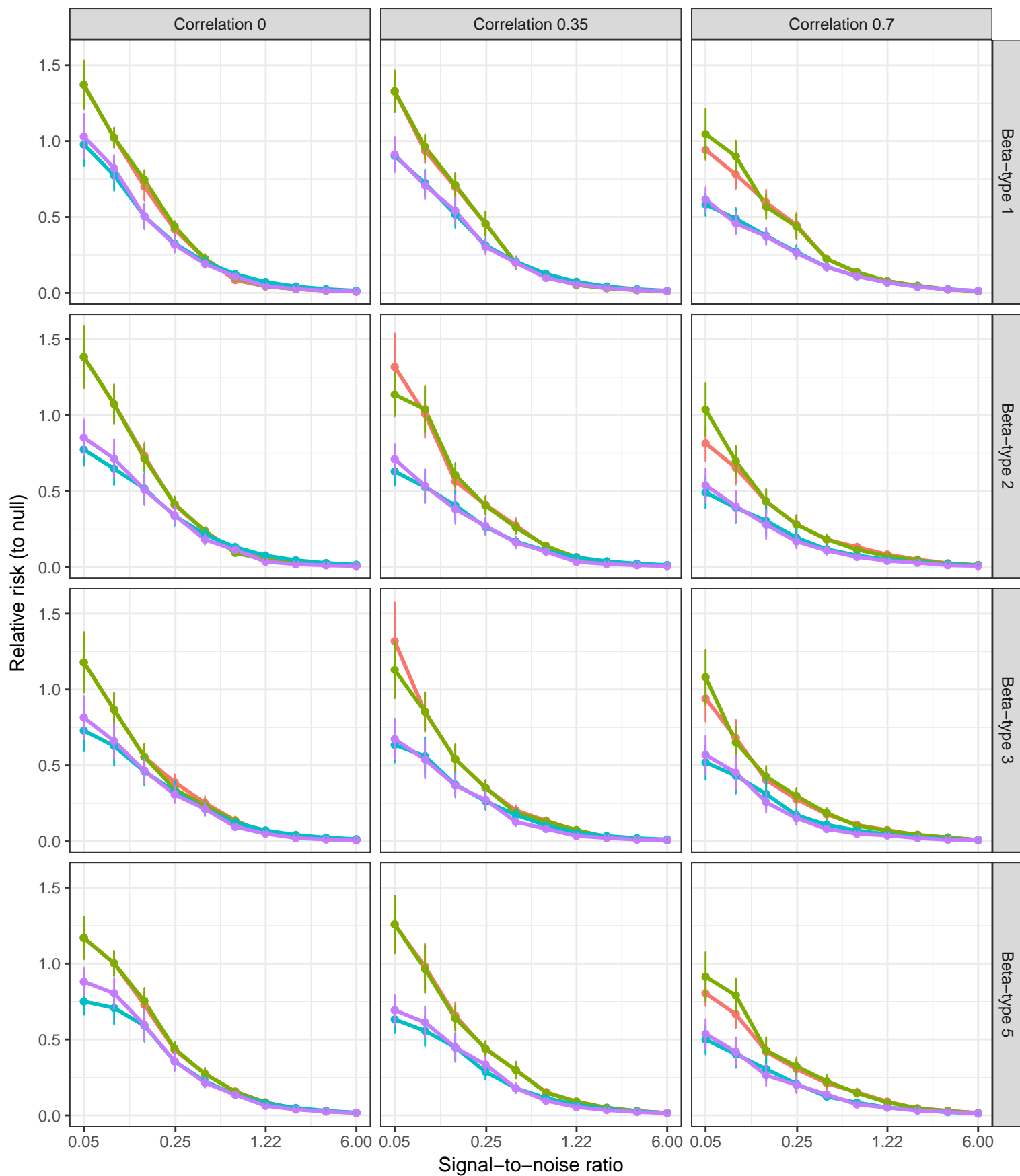


$n=100$, $p=10$, $s=5$



Method Best subset Forward stepwise Lasso Relaxed lasso