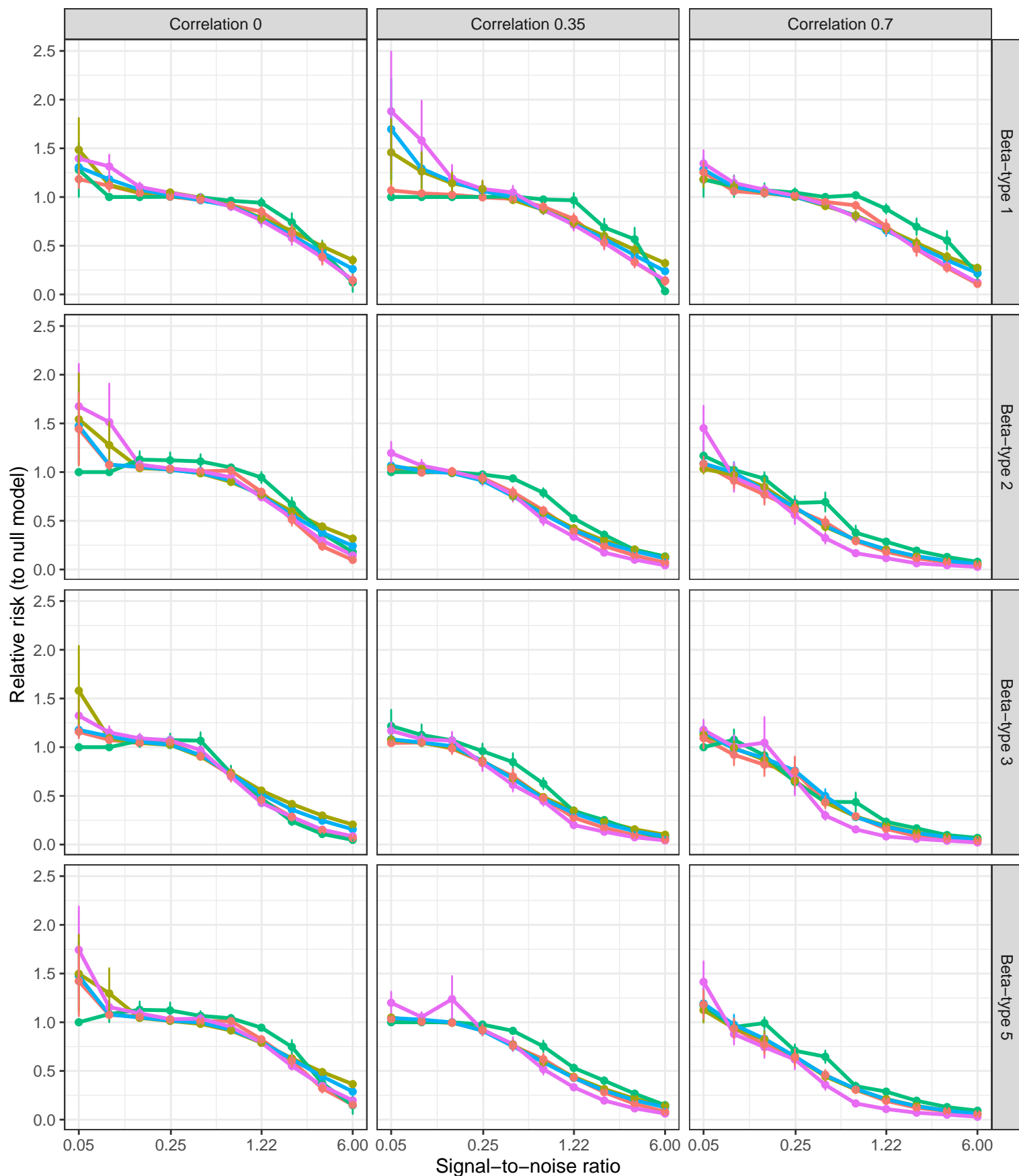


$n=100$, $p=1000$, $s=10$



Method — Adaptive lasso — Elastic net — Forward stepwise — Lasso — Relaxed lasso