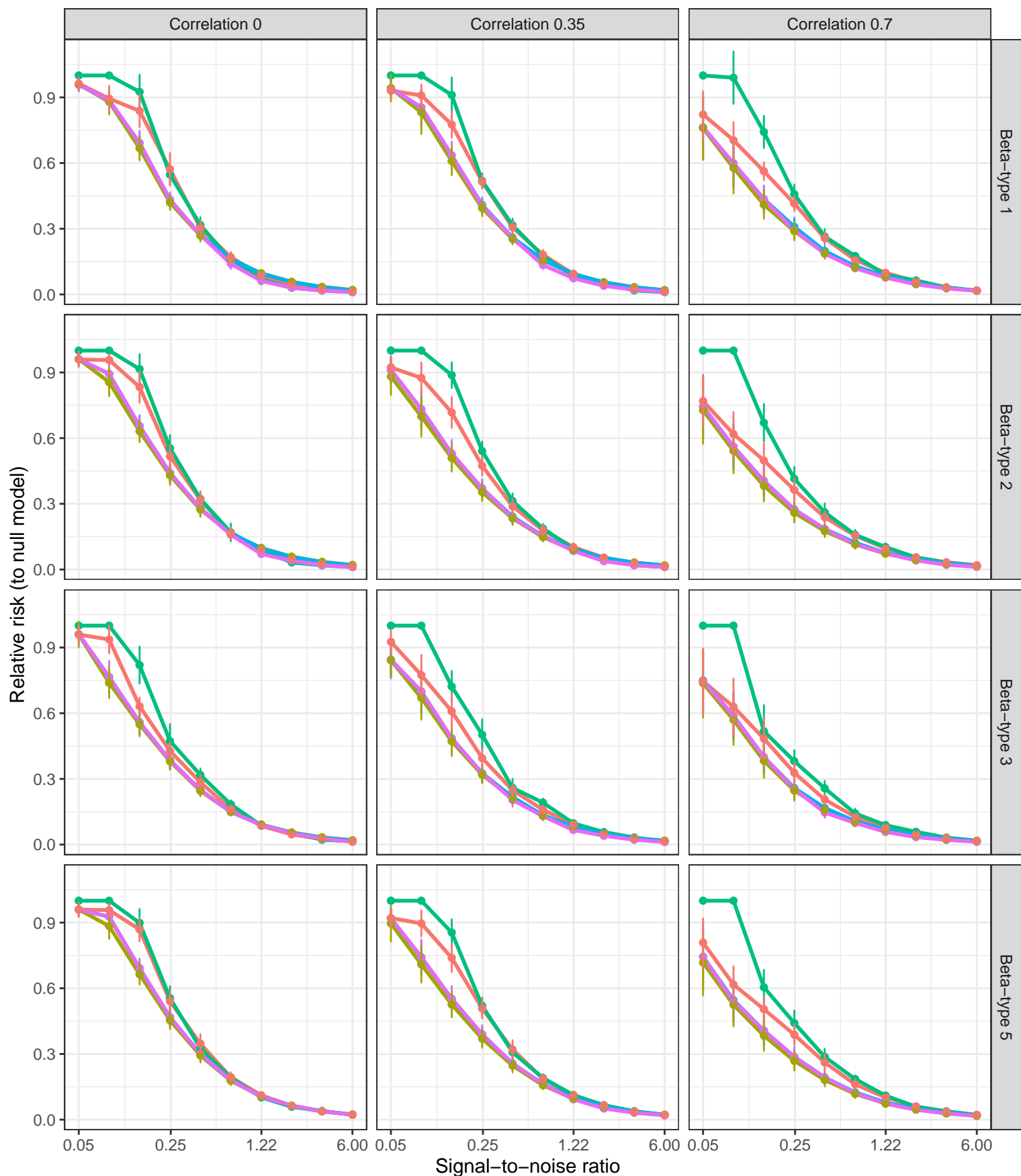


$n=100, p=10, s=5$



Method    Adaptive lasso    Elastic net    Forward stepwise    Lasso    Relaxed lasso