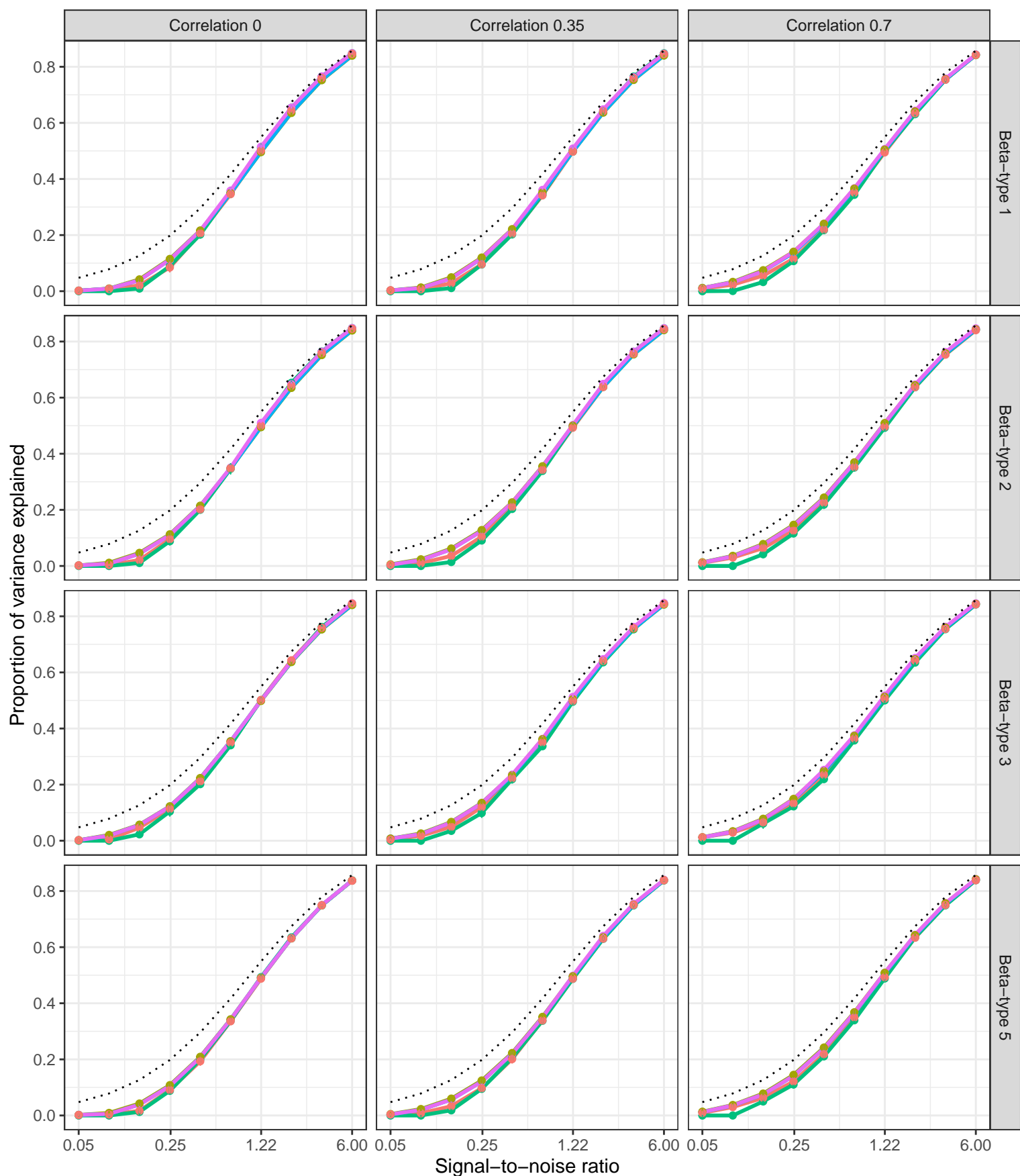


$n=500$ ,  $p=100$ ,  $s=5$



Method    Adaptive lasso    Elastic net    Forward stepwise    Lasso    Relaxed lasso