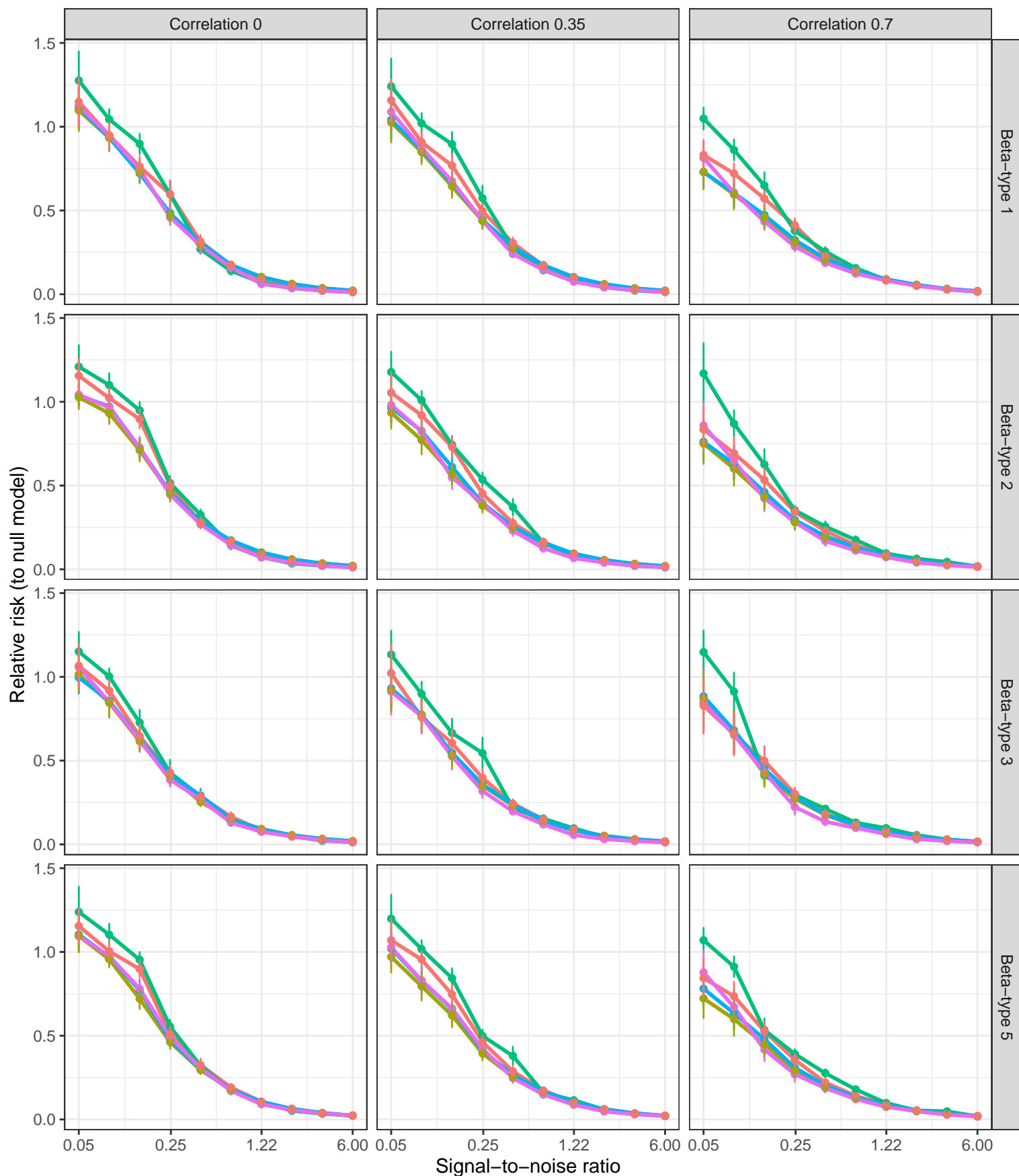


$n=500$, $p=100$, $s=5$



Method Adaptive lasso Elastic net Forward stepwise Lasso Relaxed lasso