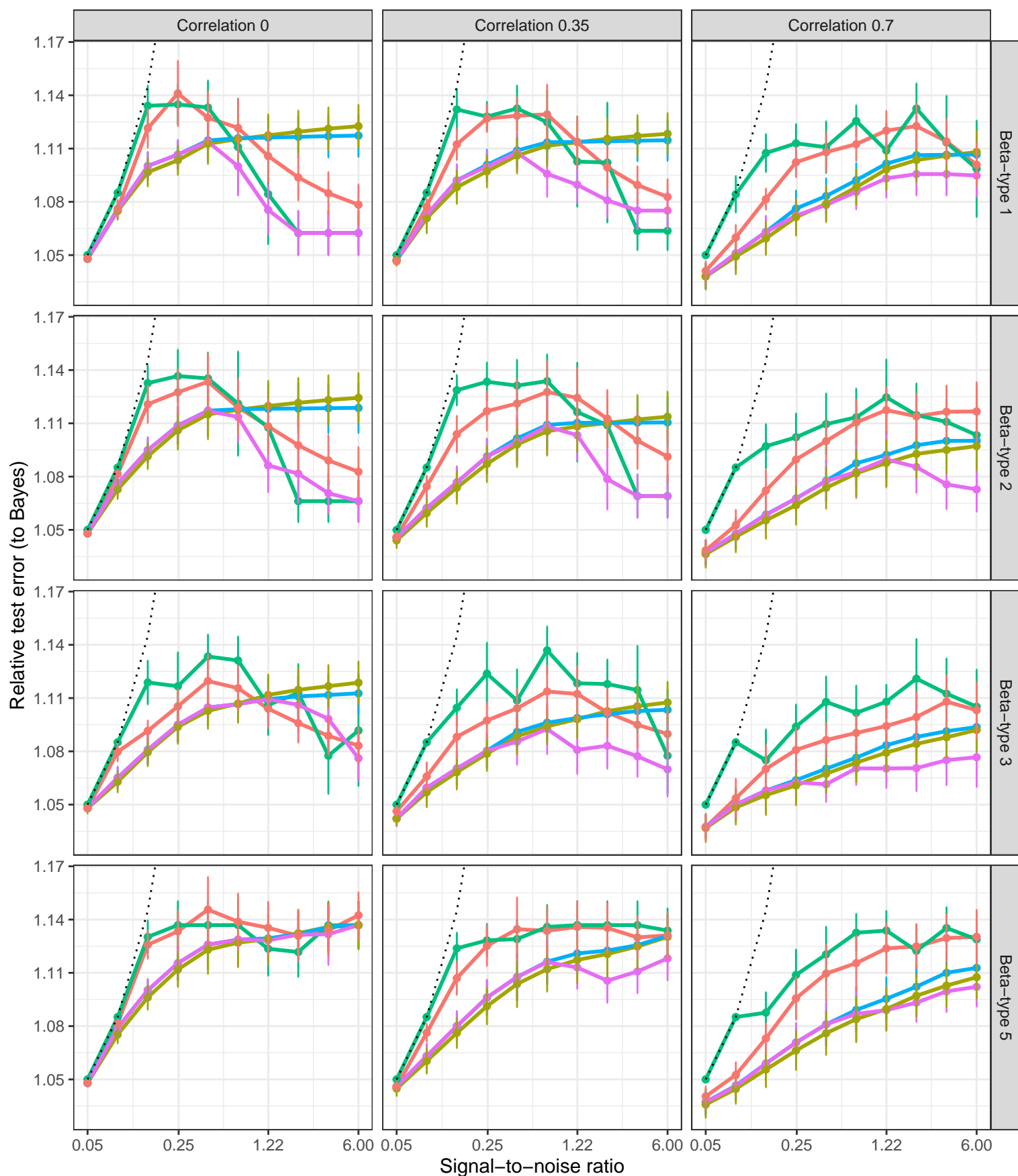


$n=500, p=100, s=5$



Method Adaptive lasso Elastic net Forward stepwise Lasso Relaxed lasso