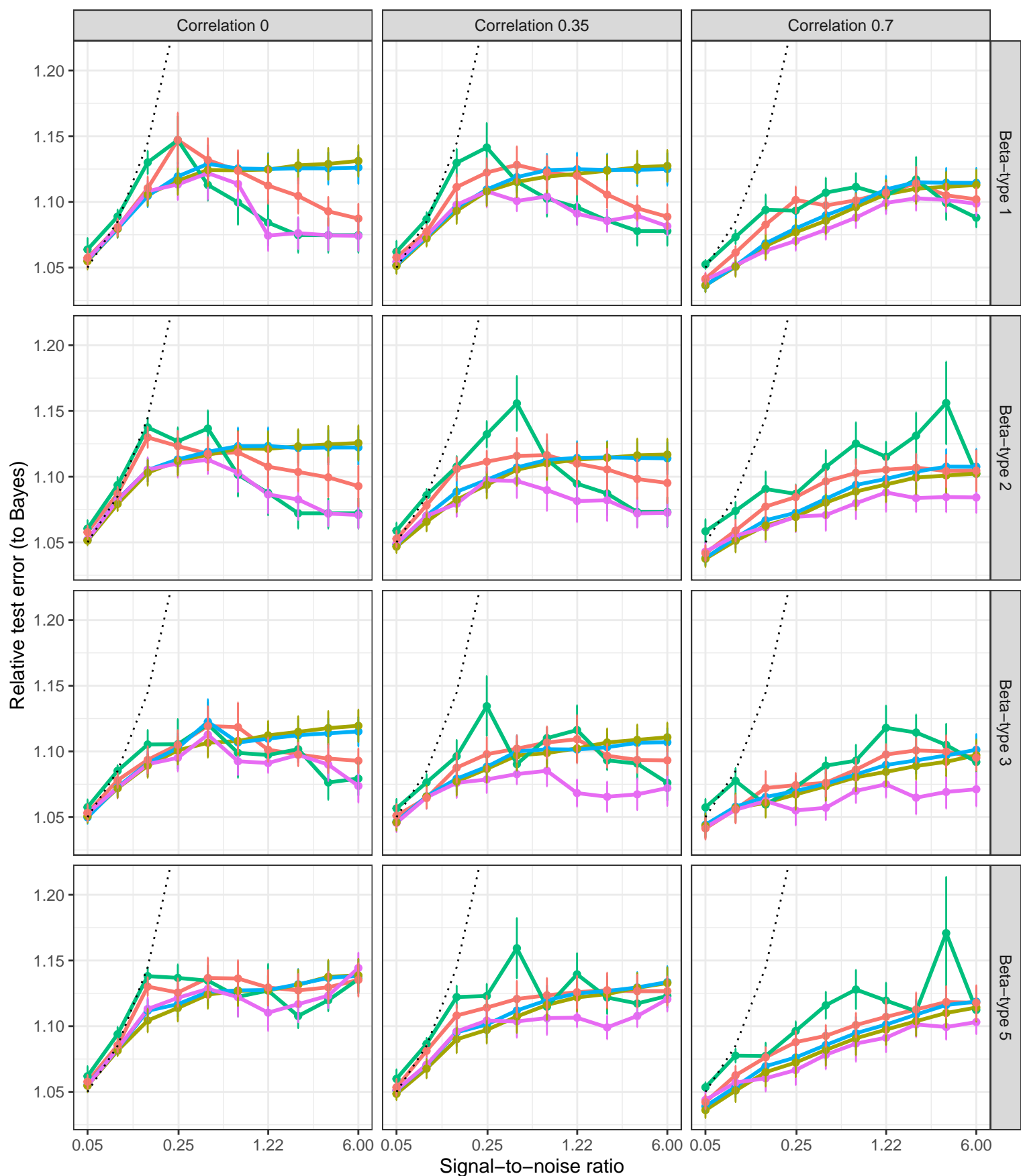


$n=100, p=10, s=5$



Method Adaptive lasso Elastic net Forward stepwise Lasso Relaxed lasso