dim	sigma	AIC	AICC	BIC	EBIC	cvlasso	cvridge	cvelastic	rlasso	rlassoxdep	sqrt	sqrtxdep	Oracle
$\hat{s}$	.5	35.42	24.66	21.67	20.84	25.31	–	.	20.29	20.35	20.24	20.27	–
$\hat{s}$	1	37.59	24.67	21.54	20.71	25.79	–	.	20.31	20.38	20.24	20.32	–
$\hat{s}$	2	40.39	24.03	20.94	19.98	24.64	–	.	19.78	19.89	19.69	19.74	–
$\hat{s}$	3	34.06	22.81	19.39	18.67	23.71	–	.	18.18	18.38	18.01	18.12	–
$\hat{s}$	5	32.37	20.78	16.69	15.34	21.74	–	.	15.23	15.5	14.77	15.04	–
False pos.	.5	15.42	4.66	1.67	.84	5.31	–	.	.29	.35	.24	.27	–
False pos.	1	17.59	4.67	1.54	.71	5.79	–	.	.31	.38	.24	.32	–
False pos.	2	20.9	4.44	1.4	.48	4.98	–	.	.25	.3	.2	.23	–
False pos.	3	15.8	4.51	1.23	.69	5.26	–	.	.26	.38	.22	.25	–
False pos.	5	16.87	5.32	1.52	.56	5.97	–	.	.25	.35	.17	.23	–
False neg.	.5	0	0	0	0	0	–	.	0	0	0	0	–
False neg.	1	0	0	0	0	0	–	.	0	0	0	0	–
False neg.	2	.51	.41	.46	.5	.34	–	.	.47	.41	.51	.49	–
False neg.	3	1.74	1.7	1.84	2.02	1.55	–	.	2.08	2	2.21	2.13	–
False neg.	5	4.5	4.54	4.83	5.22	4.23	–	.	5.02	4.85	5.4	5.19	–
Bias	.5	2.959	2.044	1.953	1.932	2.024	5.448	.	1.977	1.957	2	1.971	1.845
		(3.747)	*(2.253)*	*(2.024)*	*(1.956)*	*(2.273)*	*(–)*	*(.)*	*(1.884)*	*(1.896)*	*(1.877)*	*(1.881)*	*(–)*
Bias	1	6.17	4.015	3.831	3.801	4.04	7.635	.	3.944	3.904	3.991	3.932	3.617
		(8.015)	*(4.4)*	*(3.921)*	*(3.797)*	*(4.602)*	*(–)*	*(.)*	*(3.724)*	*(3.737)*	*(3.711)*	*(3.725)*	*(–)*
Bias	2	13.99	8.071	7.745	7.692	8.022	10.575	.	7.903	7.819	7.995	7.879	7.427
		(18.528)	*(8.843)*	*(7.931)*	*(7.593)*	*(9.013)*	*(–)*	*(.)*	*(7.549)*	*(7.529)*	*(7.556)*	*(7.529)*	*(–)*
Bias	3	15.74	10.83	10.255	10.257	10.813	12.011	.	10.358	10.288	10.441	10.338	10.583
		(20.753)	*(11.945)*	*(10.573)*	*(10.46)*	*(12.215)*	*(–)*	*(.)*	*(10.341)*	*(10.333)*	*(10.415)*	*(10.357)*	*(–)*
Bias	5	24.851	15.675	14.341	14.259	15.466	14.986	.	14.092	14.048	14.182	14.093	17.92
		(34.007)	*(18.327)*	*(15.491)*	*(15.324)*	*(18.43)*	*(–)*	*(.)*	*(15.133)*	*(15.024)*	*(15.307)*	*(15.106)*	*(–)*
RMSE	.5	.213	.19	.192	.199	.188	.271	.	.258	.243	.274	.254	.164
		(.251)	*(.21)*	*(.186)*	*(.176)*	*(.211)*	*(–)*	*(.)*	*(.167)*	*(.169)*	*(.166)*	*(.167)*	*(–)*
RMSE	1	.421	.369	.377	.392	.368	.467	.	.508	.478	.539	.5	.319
		(.51)	*(.403)*	*(.357)*	*(.337)*	*(.412)*	*(–)*	*(.)*	*(.325)*	*(.327)*	*(.323)*	*(.326)*	*(–)*
RMSE	2	.876	.727	.747	.788	.725	.801	.	1.007	.949	1.071	.991	.642
		(1.055)	*(.803)*	*(.712)*	*(.667)*	*(.808)*	*(–)*	*(.)*	*(.654)*	*(.653)*	*(.655)*	*(.653)*	*(–)*
RMSE	3	1.198	1.059	1.112	1.175	1.066	1.11	.	1.5	1.41	1.594	1.476	.951
		(1.442)	*(1.156)*	*(.999)*	*(.971)*	*(1.168)*	*(–)*	*(.)*	*(.937)*	*(.94)*	*(.942)*	*(.937)*	*(–)*
RMSE	5	1.93	1.641	1.671	1.867	1.617	1.675	.	2.289	2.137	2.454	2.258	1.607
		(2.409)	*(1.92)*	*(1.607)*	*(1.509)*	*(1.944)*	*(–)*	*(.)*	*(1.455)*	*(1.459)*	*(1.457)*	*(1.451)*	*(–)*
RMSPE	.5	.238	.202	.206	.214	.201	.322	.	.274	.258	.291	.27	.172
		(.29)	*(.224)*	*(.197)*	*(.185)*	*(.228)*	*(–)*	*(.)*	*(.175)*	*(.177)*	*(.174)*	*(.174)*	*(–)*
RMSPE	1	.475	.398	.407	.423	.397	.529	.	.537	.505	.57	.528	.341
		(.596)	*(.441)*	*(.385)*	*(.362)*	*(.45)*	*(–)*	*(.)*	*(.349)*	*(.351)*	*(.347)*	*(.35)*	*(–)*
RMSPE	2	1.009	.797	.819	.865	.797	.868	.	1.085	1.022	1.153	1.067	.689
		(1.258)	*(.883)*	*(.771)*	*(.714)*	*(.896)*	*(–)*	*(.)*	*(.701)*	*(.7)*	*(.702)*	*(.699)*	*(–)*
RMSPE	3	1.305	1.129	1.192	1.267	1.136	1.177	.	1.583	1.489	1.683	1.558	1.007
		(1.615)	*(1.231)*	*(1.055)*	*(1.025)*	*(1.246)*	*(–)*	*(.)*	*(.986)*	*(.988)*	*(.992)*	*(.986)*	*(–)*
RMSPE	5	2.103	1.75	1.786	2.006	1.72	1.738	.	2.416	2.255	2.59	2.384	1.71
		(2.676)	*(2.035)*	*(1.691)*	*(1.579)*	*(2.064)*	*(–)*	*(.)*	*(1.526)*	*(1.531)*	*(1.528)*	*(1.52)*	*(–)*