dim	sigma	AIC	AICC	BIC	EBIC	cvlasso	cvridge	cvelastic	rlasso	rlassoxdep	sqrt	sqrtxdep	Stepwise	Oracle
$\hat{s}$	.5	49.66	35.47	32.27	30.49	37.1	–	.	28.88	29.43	28.07	28.73	36.51	–
$\hat{s}$	1	41.22	29.63	25.64	23.41	30.56	–	.	22.5	23.04	21.69	22.26	31.97	–
$\hat{s}$	2	35.85	23.29	18.85	16.72	24.82	–	.	16.53	17.03	15.52	16.14	28.06	–
$\hat{s}$	3	32.15	19.73	15.18	13.31	20.84	–	.	13.11	13.59	12.21	12.81	26.13	–
$\hat{s}$	5	24.26	16.17	10.63	8.74	16.37	–	.	9.14	9.58	8.31	8.91	24.7	–
Bias	.5	4.44	3.02	2.915	2.911	3.029	3.644	.	2.97	2.94	3.002	2.961	7.689	4.246
		(*5.719*)	(*3.33*)	(*3.087*)	(*3.033*)	(*3.405*)	(–)	(.)	(*3.063*)	(*3.042*)	(*3.074*)	(*3.062*)	(–)	(–)
Bias	1	6.938	4.823	4.562	4.534	4.762	4.984	.	4.552	4.528	4.595	4.555	14.136	5.617
		(*8.946*)	(*5.419*)	(*4.889*)	(*4.807*)	(*5.396*)	(–)	(.)	(*4.813*)	(*4.793*)	(*4.86*)	(*4.816*)	(–)	(–)
Bias	2	11.262	7.238	6.705	6.594	7.268	6.813	.	6.489	6.489	6.5	6.498	25.559	9.017
		(*15.539*)	(*8.436*)	(*7.289*)	(*7.184*)	(*8.688*)	(–)	(.)	(*7.149*)	(*7.147*)	(*7.254*)	(*7.147*)	(–)	(–)
Bias	3	15.152	8.669	7.8	7.634	8.601	8.025	.	7.392	7.433	7.373	7.404	35.152	12.452
		(*21.235*)	(*10.263*)	(*8.785*)	(*8.689*)	(*10.475*)	(–)	(.)	(*8.642*)	(*8.601*)	(*8.7*)	(*8.637*)	(–)	(–)
Bias	5	16.812	10.682	9.061	8.793	10.047	9.397	.	8.421	8.496	8.375	8.44	52.317	19.196
		(*24.124*)	(*13.536*)	(*10.723*)	(*10.612*)	(*12.648*)	(–)	(.)	(*10.403*)	(*10.467*)	(*10.482*)	(*10.428*)	(–)	(–)
RMSE	.5	.242	.211	.219	.238	.211	.234	.	.315	.293	.334	.306	.327	.568
		(*.283*)	(*.227*)	(*.211*)	(*.207*)	(*.231*)	(–)	(.)	(*.208*)	(*.206*)	(*.211*)	(*.208*)	(–)	(–)
RMSE	1	.438	.387	.402	.455	.382	.409	.	.558	.523	.605	.557	.635	.632
		(*.519*)	(*.426*)	(*.385*)	(*.377*)	(*.426*)	(–)	(.)	(*.377*)	(*.373*)	(*.385*)	(*.378*)	(–)	(–)
RMSE	2	.813	.693	.737	.856	.697	.712	.	1.009	.945	1.098	1.009	1.249	.856
		(*.999*)	(*.787*)	(*.689*)	(*.676*)	(*.801*)	(–)	(.)	(*.668*)	(*.663*)	(*.689*)	(*.67*)	(–)	(–)
RMSE	3	1.135	.939	.997	1.165	.933	.956	.	1.386	1.292	1.51	1.382	1.818	1.118
		(*1.422*)	(*1.1*)	(*.938*)	(*.92*)	(*1.108*)	(–)	(.)	(*.911*)	(*.899*)	(*.933*)	(*.912*)	(–)	(–)
RMSE	5	1.624	1.414	1.573	1.891	1.373	1.437	.	2.1	1.947	2.282	2.086	2.931	1.715
		(*2.104*)	(*1.72*)	(*1.407*)	(*1.411*)	(*1.687*)	(–)	(.)	(*1.348*)	(*1.341*)	(*1.382*)	(*1.355*)	(–)	(–)
RMSPE	.5	.278	.231	.24	.261	.23	.26	.	.347	.324	.369	.338	.425	.634
		(*.341*)	(*.252*)	(*.232*)	(*.225*)	(*.256*)	(–)	(.)	(*.229*)	(*.225*)	(*.232*)	(*.228*)	(–)	(–)
RMSPE	1	.489	.414	.431	.491	.409	.441	.	.602	.565	.653	.601	.823	.697
		(*.602*)	(*.462*)	(*.413*)	(*.404*)	(*.461*)	(–)	(.)	(*.404*)	(*.4*)	(*.413*)	(*.405*)	(–)	(–)
RMSPE	2	.891	.734	.782	.909	.737	.746	.	1.071	1.003	1.164	1.071	1.572	.926
		(*1.135*)	(*.84*)	(*.727*)	(*.714*)	(*.856*)	(–)	(.)	(*.702*)	(*.697*)	(*.728*)	(*.705*)	(–)	(–)
RMSPE	3	1.248	.981	1.036	1.211	.975	.999	.	1.436	1.34	1.563	1.433	2.288	1.209
		(*1.622*)	(*1.172*)	(*.986*)	(*.966*)	(*1.182*)	(–)	(.)	(*.953*)	(*.941*)	(*.978*)	(*.953*)	(–)	(–)
RMSPE	5	1.73	1.47	1.629	1.952	1.426	1.484	.	2.162	2.008	2.348	2.15	3.661	1.817
		(*2.289*)	(*1.802*)	(*1.452*)	(*1.461*)	(*1.763*)	(–)	(.)	(*1.389*)	(*1.38*)	(*1.43*)	(*1.398*)	(–)	(–)