dim	sigma	AIC	AICC	BIC	EBIC	cvlasso	cvridge	cvelastic	rlasso	rlassoxdep	sqrt	sqrtxdep	Stepwise	Oracle
$\hat{s}$	.5	37.64	24.78	21.48	20.73	25.35	–	.	20.32	20.4	20.23	20.3	37.22	–
$\hat{s}$	1	36.61	24.24	21.4	20.72	24.91	–	.	20.26	20.33	20.19	20.27	37.32	–
$\hat{s}$	2	39.26	24.19	20.95	20.19	24.57	–	.	19.76	19.88	19.64	19.74	33.85	–
$\hat{s}$	3	33.4	22.32	19.24	18.52	22.92	–	.	18.11	18.26	17.89	18.02	29.76	–
$\hat{s}$	5	31.96	20.65	16.58	15.65	21.47	–	.	15.16	15.41	14.7	15.01	28.02	–
False pos.	.5	17.64	4.78	1.48	.73	5.35	–	.	.32	.4	.23	.29	18.22	–
False pos.	1	16.61	4.24	1.39	.72	4.91	–	.	.26	.33	.19	.27	18.67	–
False pos.	2	19.78	4.59	1.38	.64	4.91	–	.	.28	.36	.21	.26	20.67	–
False pos.	3	15.16	4.07	1.16	.6	4.55	–	.	.22	.29	.18	.22	19.76	–
False pos.	5	16.3	5.13	1.34	.61	5.68	–	.	.22	.31	.16	.22	20.6	–
False neg.	.5	0	0	0	0	0	–	.	0	0	0	0	0	–
False neg.	1	0	0	0	0	0	–	.	0	0	0	0	.35	–
False neg.	2	.52	.4	.43	.46	.35	–	.	.52	.48	.57	.52	5.82	–
False neg.	3	1.76	1.75	1.92	2.08	1.63	–	.	2.12	2.04	2.29	2.19	9.01	–
False neg.	5	4.34	4.49	4.76	4.95	4.21	–	.	5.07	4.89	5.46	5.2	11.57	–
Bias	.5	3.095	2.008	1.902	1.887	1.987	5.401	.	1.947	1.926	1.971	1.941	5.537	1.804
		(*4.053*)	(*2.229*)	(*1.963*)	(*1.895*)	(*2.251*)	(–)	(.)	(*1.848*)	(*1.858*)	(*1.84*)	(*1.846*)	(–)	(–)
Bias	1	6.08	3.985	3.828	3.815	3.964	7.473	.	3.958	3.913	4.009	3.945	11.651	3.609
		(*7.87*)	(*4.36*)	(*3.907*)	(*3.792*)	(*4.448*)	(–)	(.)	(*3.689*)	(*3.704*)	(*3.676*)	(*3.69*)	(–)	(–)
Bias	2	13.353	8.042	7.65	7.633	7.984	10.46	.	7.856	7.781	7.941	7.836	28.543	7.366
		(*17.725*)	(*8.899*)	(*7.846*)	(*7.628*)	(*8.901*)	(–)	(.)	(*7.511*)	(*7.521*)	(*7.516*)	(*7.502*)	(–)	(–)
Bias	3	16.316	10.843	10.374	10.327	10.794	11.928	.	10.465	10.398	10.543	10.451	40.799	10.803
		(*20.952*)	(*11.95*)	(*10.764*)	(*10.596*)	(*12.068*)	(–)	(.)	(*10.529*)	(*10.495*)	(*10.614*)	(*10.533*)	(–)	(–)
Bias	5	25.159	15.792	14.385	14.188	15.505	14.868	.	14.106	14.062	14.187	14.106	64.529	17.855
		(*33.852*)	(*18.5*)	(*15.48*)	(*15.069*)	(*18.478*)	(–)	(.)	(*15.129*)	(*14.993*)	(*15.363*)	(*15.12*)	(–)	(–)
RMSE	.5	.217	.189	.193	.199	.188	.271	.	.257	.242	.273	.253	.296	.163
		(*.259*)	(*.208*)	(*.183*)	(*.174*)	(*.21*)	(–)	(.)	(*.166*)	(*.168*)	(*.166*)	(*.166*)	(–)	(–)
RMSE	1	.419	.367	.376	.39	.367	.466	.	.509	.479	.54	.5	.599	.318
		(*.502*)	(*.401*)	(*.357*)	(*.34*)	(*.406*)	(–)	(.)	(*.323*)	(*.325*)	(*.322*)	(*.324*)	(–)	(–)
RMSE	2	.871	.731	.751	.784	.734	.805	.	1.01	.952	1.073	.995	1.313	.648
		(*1.045*)	(*.815*)	(*.714*)	(*.68*)	(*.81*)	(–)	(.)	(*.659*)	(*.66*)	(*.659*)	(*.659*)	(–)	(–)
RMSE	3	1.197	1.057	1.115	1.174	1.062	1.102	.	1.501	1.412	1.596	1.478	1.895	.957
		(*1.429*)	(*1.15*)	(*1.007*)	(*.971*)	(*1.155*)	(–)	(.)	(*.947*)	(*.947*)	(*.952*)	(*.947*)	(–)	(–)
RMSE	5	1.933	1.657	1.689	1.792	1.632	1.667	.	2.297	2.145	2.46	2.263	3.13	1.615
		(*2.393*)	(*1.913*)	(*1.6*)	(*1.513*)	(*1.93*)	(–)	(.)	(*1.467*)	(*1.465*)	(*1.475*)	(*1.467*)	(–)	(–)
RMSPE	.5	.242	.2	.203	.209	.2	.321	.	.272	.256	.289	.268	.37	.17
		(*.301*)	(*.224*)	(*.192*)	(*.182*)	(*.226*)	(–)	(.)	(*.173*)	(*.175*)	(*.173*)	(*.173*)	(–)	(–)
RMSPE	1	.47	.395	.4	.414	.393	.526	.	.539	.508	.573	.531	.768	.338
		(*.586*)	(*.439*)	(*.385*)	(*.364*)	(*.445*)	(–)	(.)	(*.344*)	(*.347*)	(*.343*)	(*.345*)	(–)	(–)
RMSPE	2	.986	.788	.806	.84	.793	.868	.	1.082	1.019	1.149	1.065	1.691	.688
		(*1.226*)	(*.891*)	(*.769*)	(*.727*)	(*.888*)	(–)	(.)	(*.701*)	(*.703*)	(.7)	(.7)	(–)	(–)
RMSPE	3	1.321	1.124	1.181	1.241	1.129	1.172	.	1.585	1.491	1.684	1.56	2.416	1.015
		(*1.622*)	(*1.241*)	(*1.072*)	(*1.028*)	(*1.239*)	(–)	(.)	(*1.002*)	(*1.002*)	(*1.007*)	(*1.001*)	(–)	(–)
RMSPE	5	2.107	1.74	1.771	1.878	1.712	1.735	.	2.416	2.255	2.589	2.381	3.968	1.694
		(*2.677*)	(*2.02*)	(*1.67*)	(*1.574*)	(*2.043*)	(–)	(.)	(*1.525*)	(*1.523*)	(*1.534*)	(*1.525*)	(–)	(–)