dim	sigma	AIC	AICC	BIC	EBIC	cvlasso	cvridge	cvelastic	rlasso	rlassoxdep	sqrt	sqrtxdep	Oracle
$\hat{s}$	.5	49.74	35.18	32.39	29.98	37.46	−	.	28.82	29.34	28.11	28.67	−
$\hat{s}$	1	40.95	29.6	25.67	23.63	30.91	−	.	22.7	23.31	21.97	22.48	−
$\hat{s}$	2	35.99	23.28	18.95	16.48	25.55	−	.	16.51	17.11	15.56	16.19	−
$\hat{s}$	3	33.23	19.97	15.33	13.22	21.51	−	.	13.01	13.49	12.13	12.77	−
$\hat{s}$	5	24.4	16.4	10.91	8.8	16.77	−	.	9.24	9.83	8.3	9	−
Bias	.5	4.541	3.003	2.938	2.938	3.049	3.713	.	2.954	2.927	2.983	2.947	4.261
		(5.763)	(3.284)	(3.111)	(3.06)	(3.473)	(−)	(.)	(3.058)	(3.046)	(3.073)	(3.053)	(−)
Bias	1	6.833	4.8	4.544	4.571	4.774	5.071	.	4.557	4.529	4.604	4.559	5.635
		(8.794)	(5.411)	(4.858)	(4.831)	(5.414)	(−)	(.)	(4.792)	(4.769)	(4.836)	(4.795)	(−)
Bias	2	10.992	7.089	6.577	6.497	7.179	6.904	.	6.341	6.345	6.345	6.349	8.82
		(15.255)	(8.288)	(7.222)	(7.138)	(8.806)	(−)	(.)	(7.039)	(7.022)	(7.147)	(7.04)	(−)
Bias	3	15.9	8.94	7.997	7.741	9.042	8.27	.	7.428	7.476	7.396	7.44	12.637
		(22.807)	(10.81)	(9.082)	(8.818)	(11.189)	(−)	(.)	(8.727)	(8.707)	(8.755)	(8.718)	(−)
Bias	5	16.728	10.844	9.087	8.838	10.097	9.367	.	8.338	8.411	8.278	8.353	19.3
		(24.066)	(14.011)	(10.76)	(10.751)	(12.92)	(−)	(.)	(10.436)	(10.451)	(10.517)	(10.447)	(−)
RMSE	.5	.243	.211	.219	.244	.211	.233	.	.312	.291	.331	.304	.568
		(.282)	(.225)	(.214)	(.209)	(.235)	(−)	(.)	(.209)	(.206)	(.212)	(.209)	(−)
RMSE	1	.434	.384	.402	.45	.38	.41	.	.557	.522	.604	.555	.631
		(.517)	(.426)	(.385)	(.374)	(.428)	(−)	(.)	(.372)	(.369)	(.38)	(.374)	(−)
RMSE	2	.814	.7	.744	.884	.697	.718	.	1.025	.96	1.117	1.026	.846
		(1.009)	(.781)	(.691)	(.684)	(.813)	(−)	(.)	(.667)	(.659)	(.685)	(.669)	(−)
RMSE	3	1.169	.954	1.005	1.173	.955	.961	.	1.402	1.305	1.527	1.398	1.12
		(1.466)	(1.124)	(.958)	(.922)	(1.139)	(−)	(.)	(.901)	(.898)	(.918)	(.902)	(−)
RMSE	5	1.619	1.416	1.536	1.895	1.372	1.433	.	2.113	1.959	2.302	2.1	1.696
		(2.118)	(1.742)	(1.414)	(1.444)	(1.695)	(−)	(.)	(1.336)	(1.339)	(1.39)	(1.348)	(−)
RMSPE	.5	.28	.23	.242	.271	.23	.258	.	.341	.318	.362	.332	.632
		(.34)	(.248)	(.234)	(.227)	(.261)	(−)	(.)	(.228)	(.225)	(.232)	(.227)	(−)
RMSPE	1	.485	.414	.435	.492	.409	.444	.	.599	.562	.649	.597	.696
		(.597)	(.463)	(.412)	(.4)	(.464)	(−)	(.)	(.397)	(.394)	(.406)	(.399)	(−)
RMSPE	2	.891	.746	.801	.957	.742	.752	.	1.086	1.019	1.182	1.087	.917
		(1.144)	(.829)	(.727)	(.723)	(.875)	(−)	(.)	(.705)	(.696)	(.725)	(.706)	(−)
RMSPE	3	1.289	.998	1.054	1.234	1.001	.999	.	1.447	1.348	1.575	1.443	1.206
		(1.676)	(1.192)	(1.006)	(.966)	(1.212)	(−)	(.)	(.939)	(.934)	(.959)	(.937)	(−)
RMSPE	5	1.732	1.486	1.619	1.996	1.438	1.488	.	2.191	2.033	2.384	2.179	1.813
		(2.301)	(1.832)	(1.453)	(1.492)	(1.772)	(−)	(.)	(1.375)	(1.372)	(1.442)	(1.392)	(−)