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       \hat{R}(S) = \|Y - X_S \cdot \hat{B}^S\|^2 + 26^2 |S| - n6^2
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   R(S) = \mathbb{E}\left[\left\|P_{S} Y - X \beta^{*}\right\|_{2}^{2}\right] = \mathbb{E}\left[\left\|(P_{S} - \mathbb{I})X\beta^{*} + P_{S} \xi\right\|^{2}\right]
          = IE [ | (Ps-I) XB* | | 2 + 2 < (Ps-I) XB*, Ps => + | Ps = | |
         = 11(P3-I)×B*112+ 1E[11P3 $112]
         = ||(Ps-I) × B* ||2 + 52 |S|:
 Money Grangery,
\mathbb{E}[\widehat{R}(S)] = \mathbb{E}[\|Y - P_SY\|^2] + 26^2|S| - n\sigma^2
            = IE ((I-Ps)XB* + (I-Ps) = 12 + 202/51-n52
           = ||(I-Ps)XB*||2 + |E[(|(I-Ps)\xi|)2] + 202|S|-no2
           = \|(I - P_s) \times \beta^* \|^2 + (n-|s|) \sigma^2 + 2 \sigma^2 |s| - n \sigma^2
           = R(S)
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