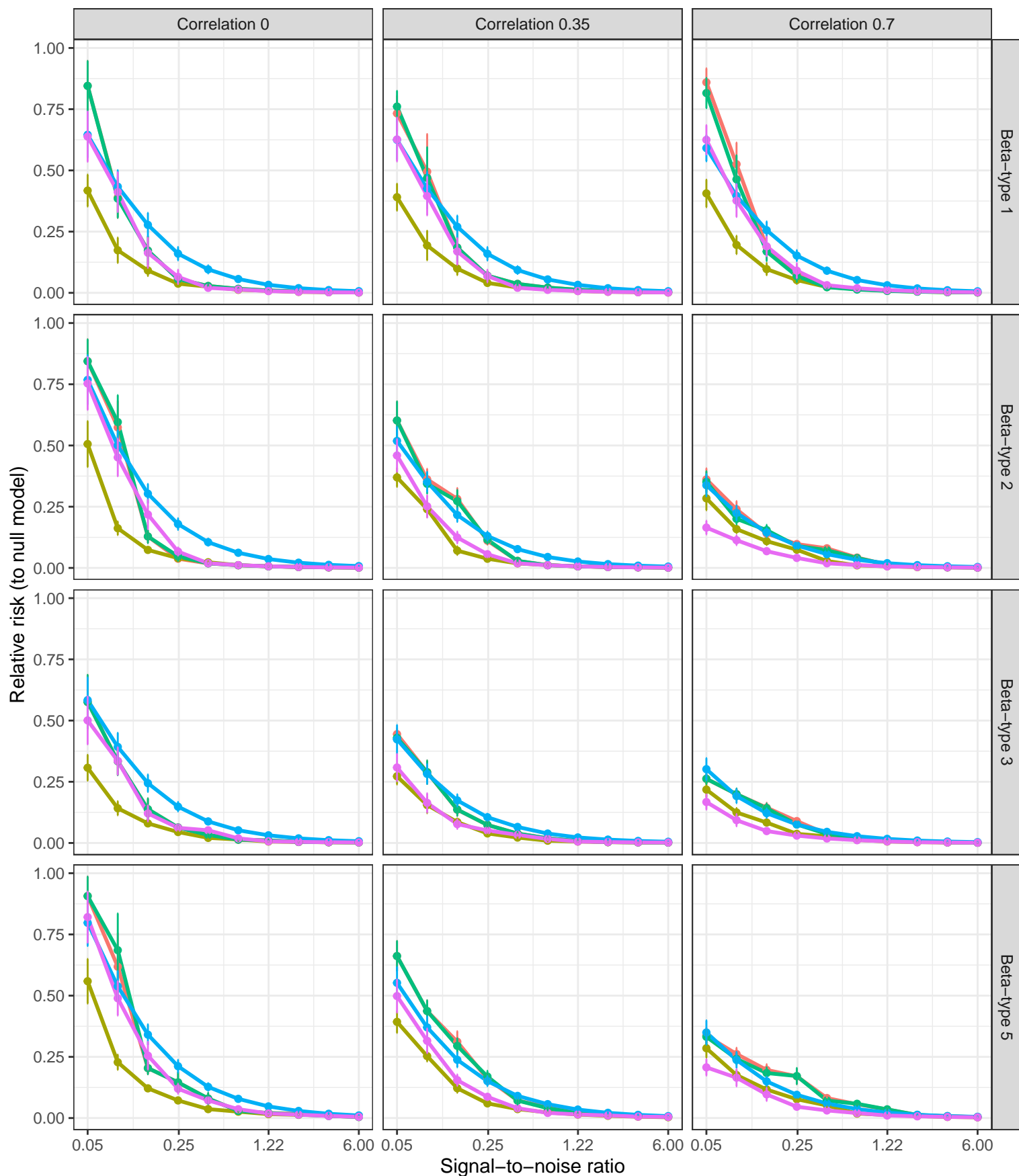


$n=500, p=100, s=5$



Method Best Subset BOSO – eBIC Forward stepwise Lasso Relaxed lasso