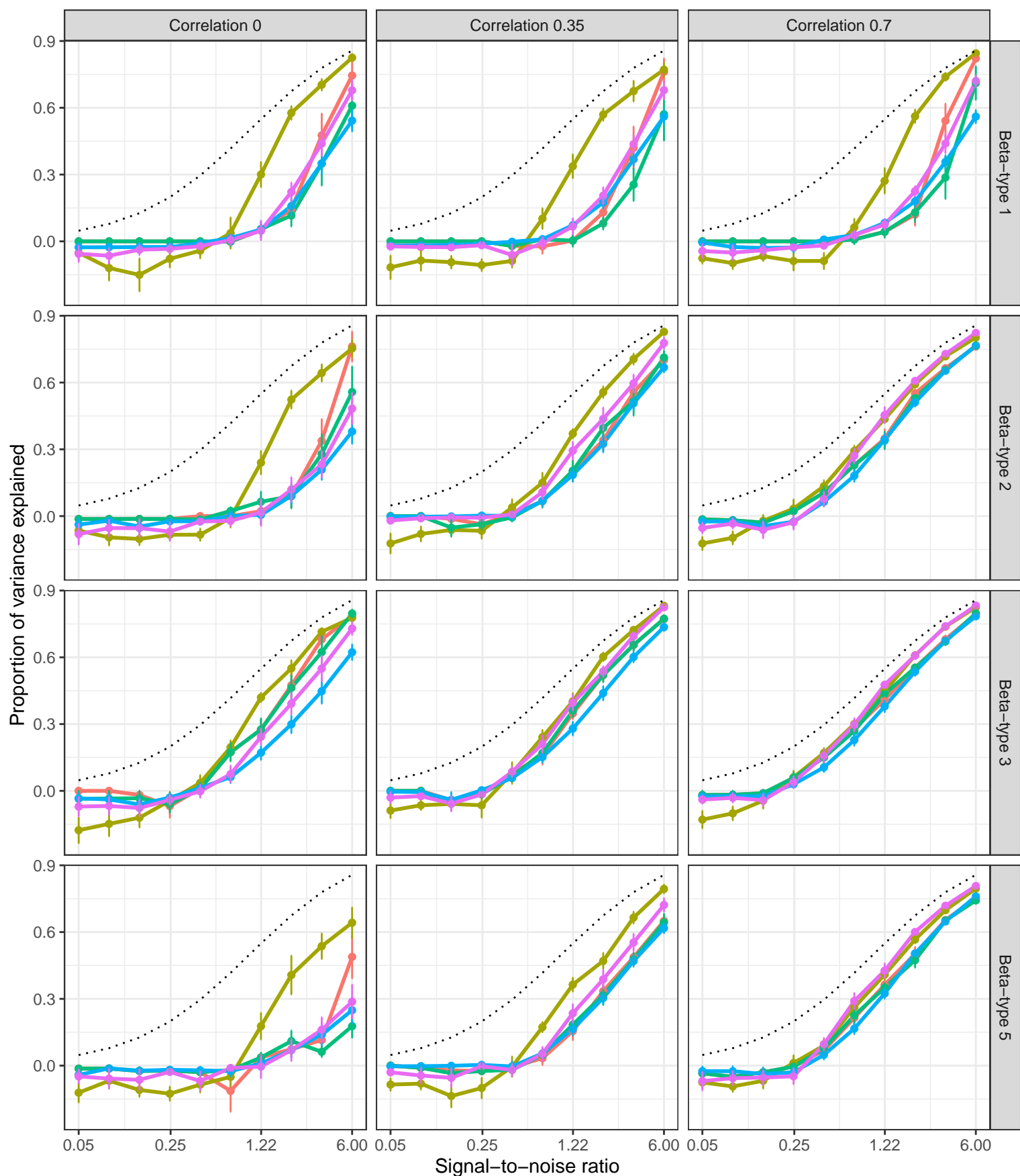


$n=50$, $p=1000$, $s=5$



Method — Best Subset — BOSO – eBIC — Forward stepwise — Lasso — Relaxed lasso