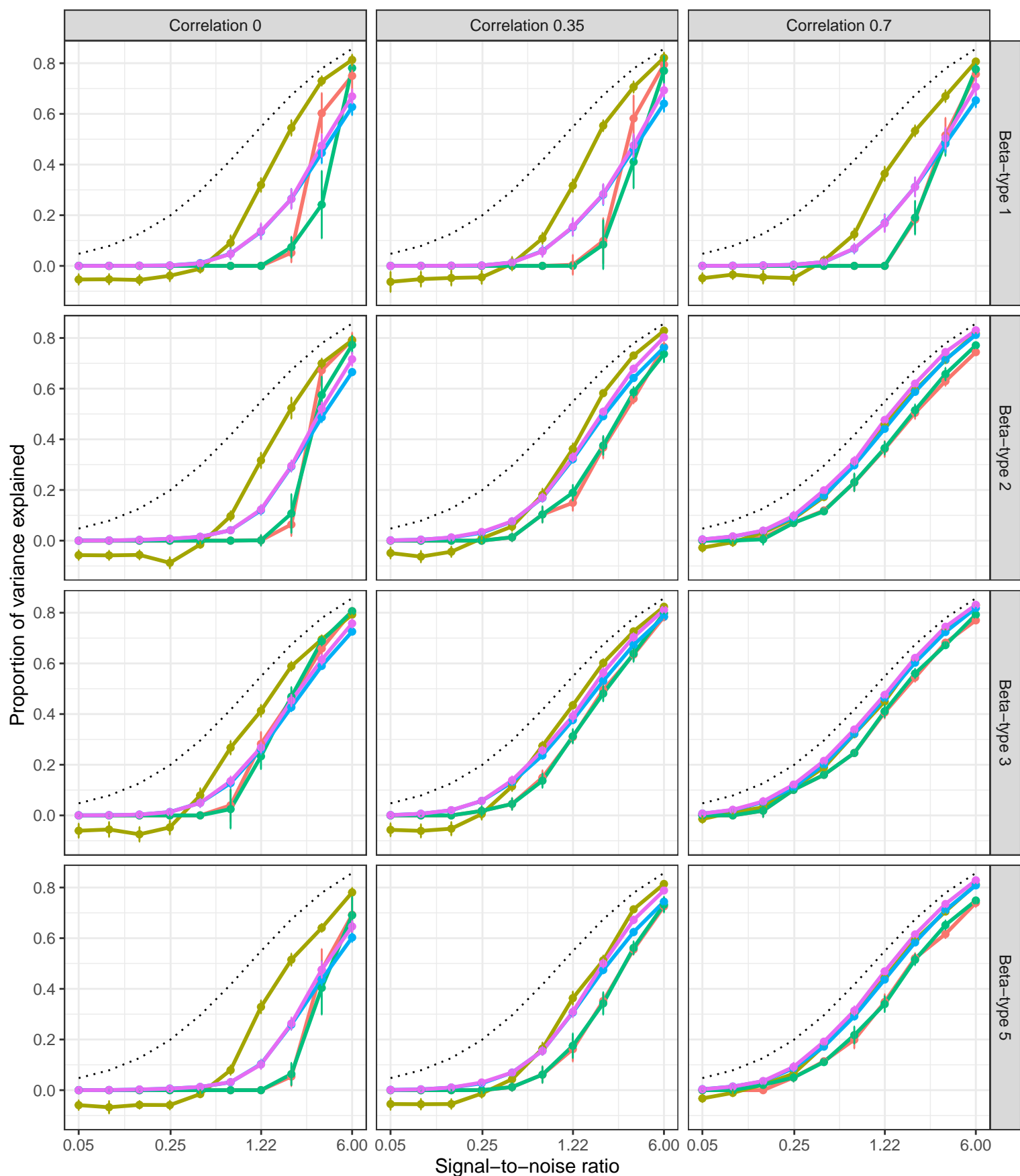


$n=100$ ,  $p=1000$ ,  $s=10$



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