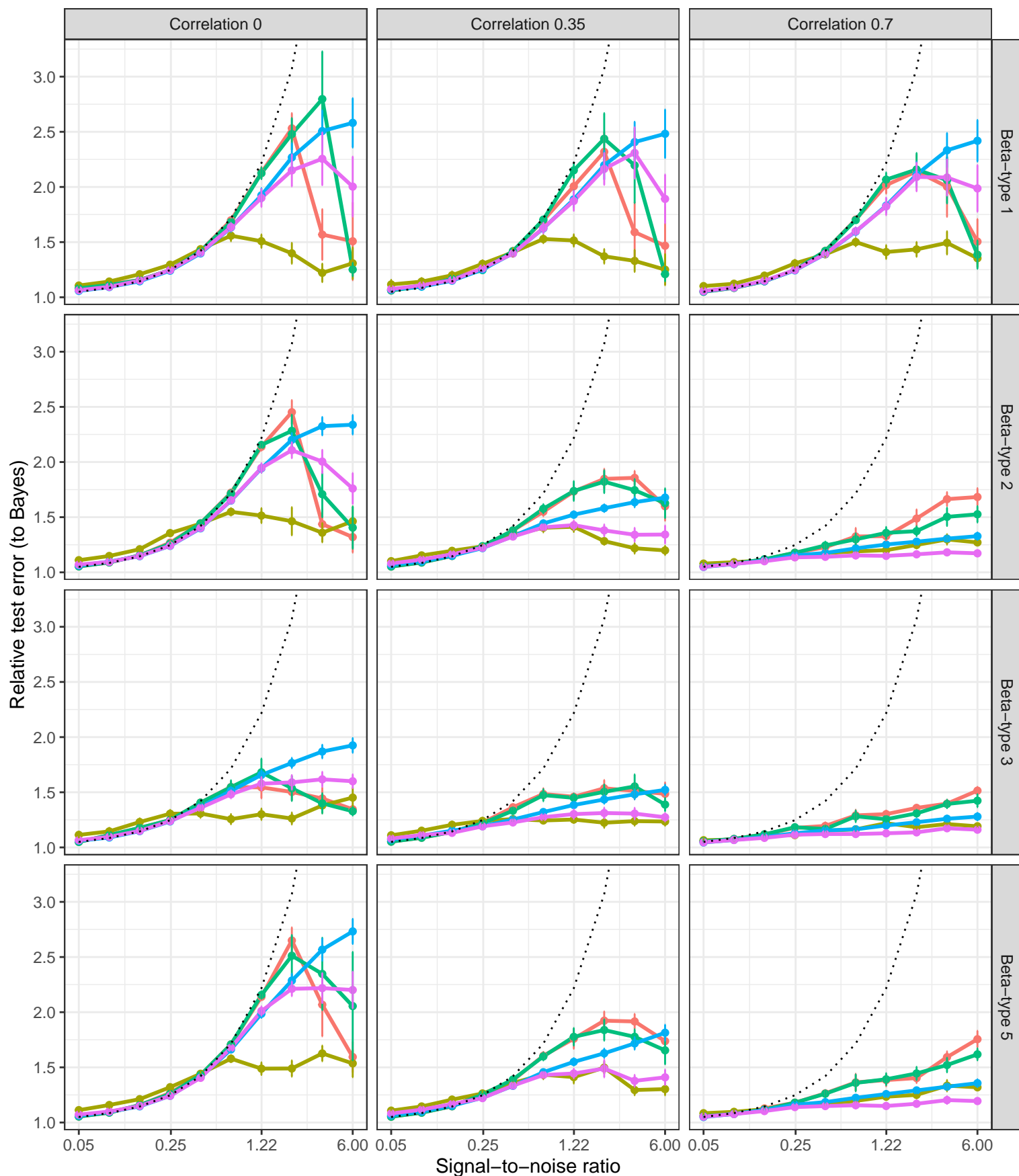


$n=100$, $p=1000$, $s=10$



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