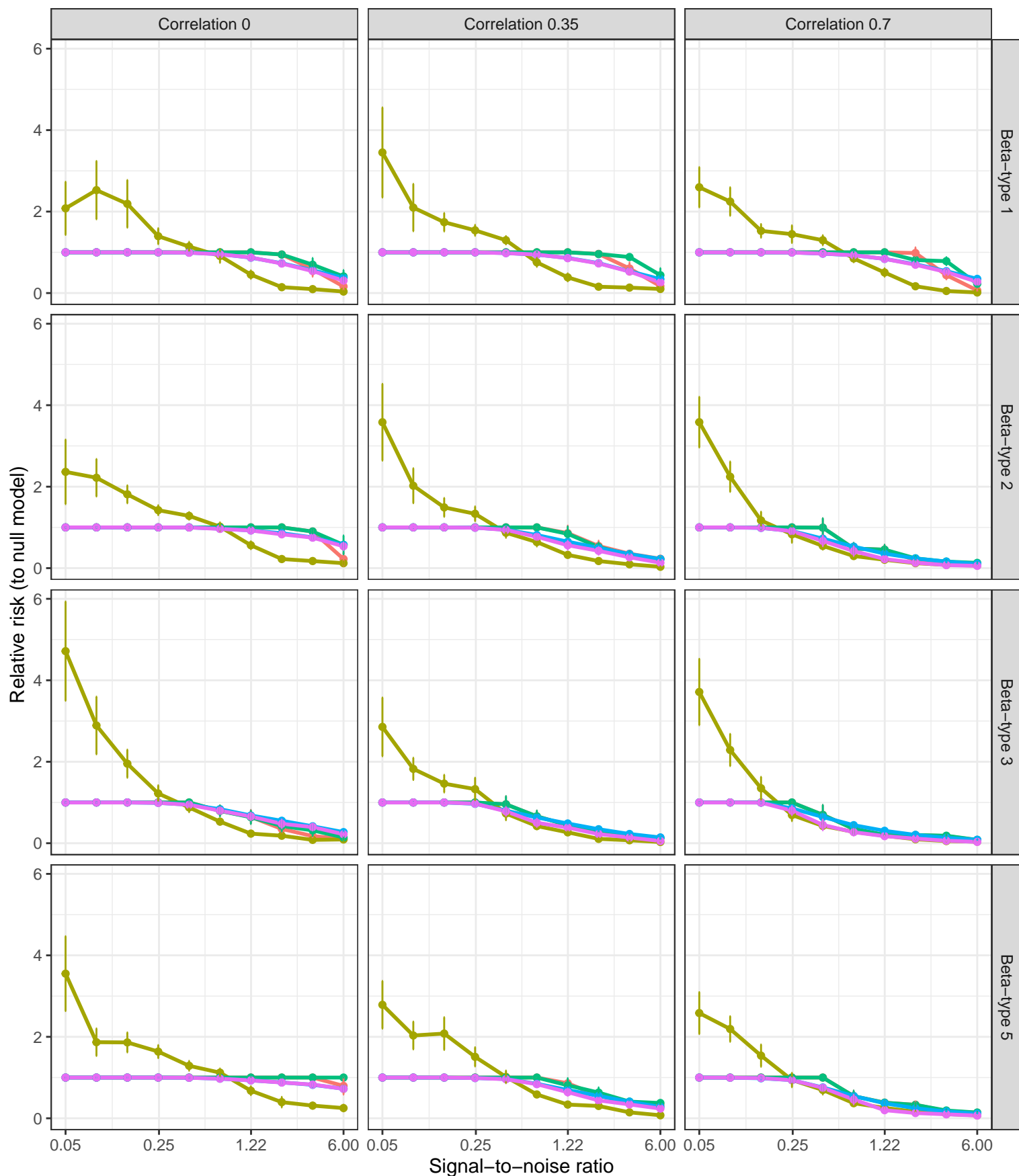


$n=50$ ,  $p=1000$ ,  $s=5$



Method    Best Subset    BOSO – eBIC    Forward stepwise    Lasso    Relaxed lasso