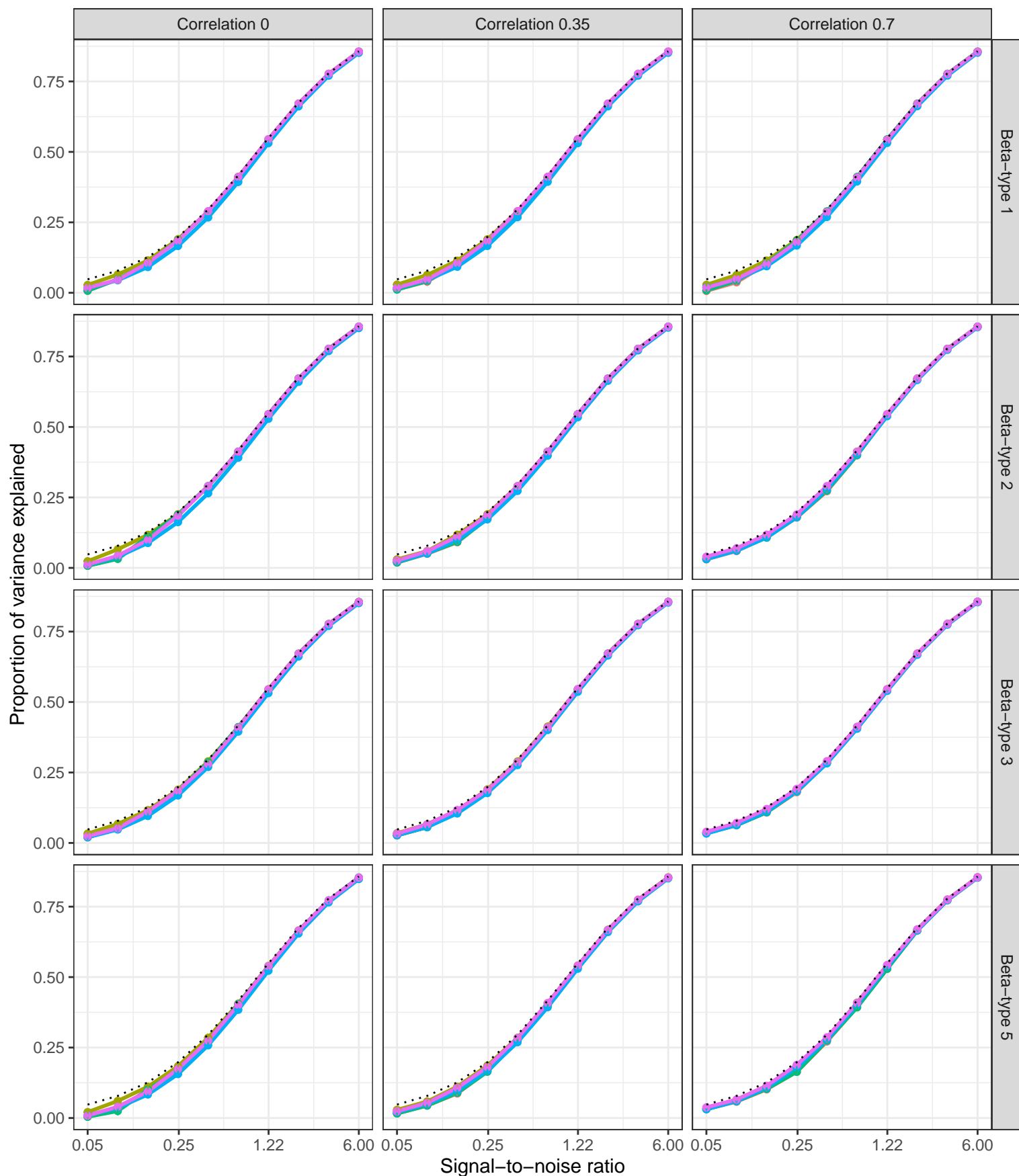


$n=500$ ,  $p=100$ ,  $s=5$



Method Best Subset BOSO – eBIC Forward stepwise Lasso Relaxed lasso