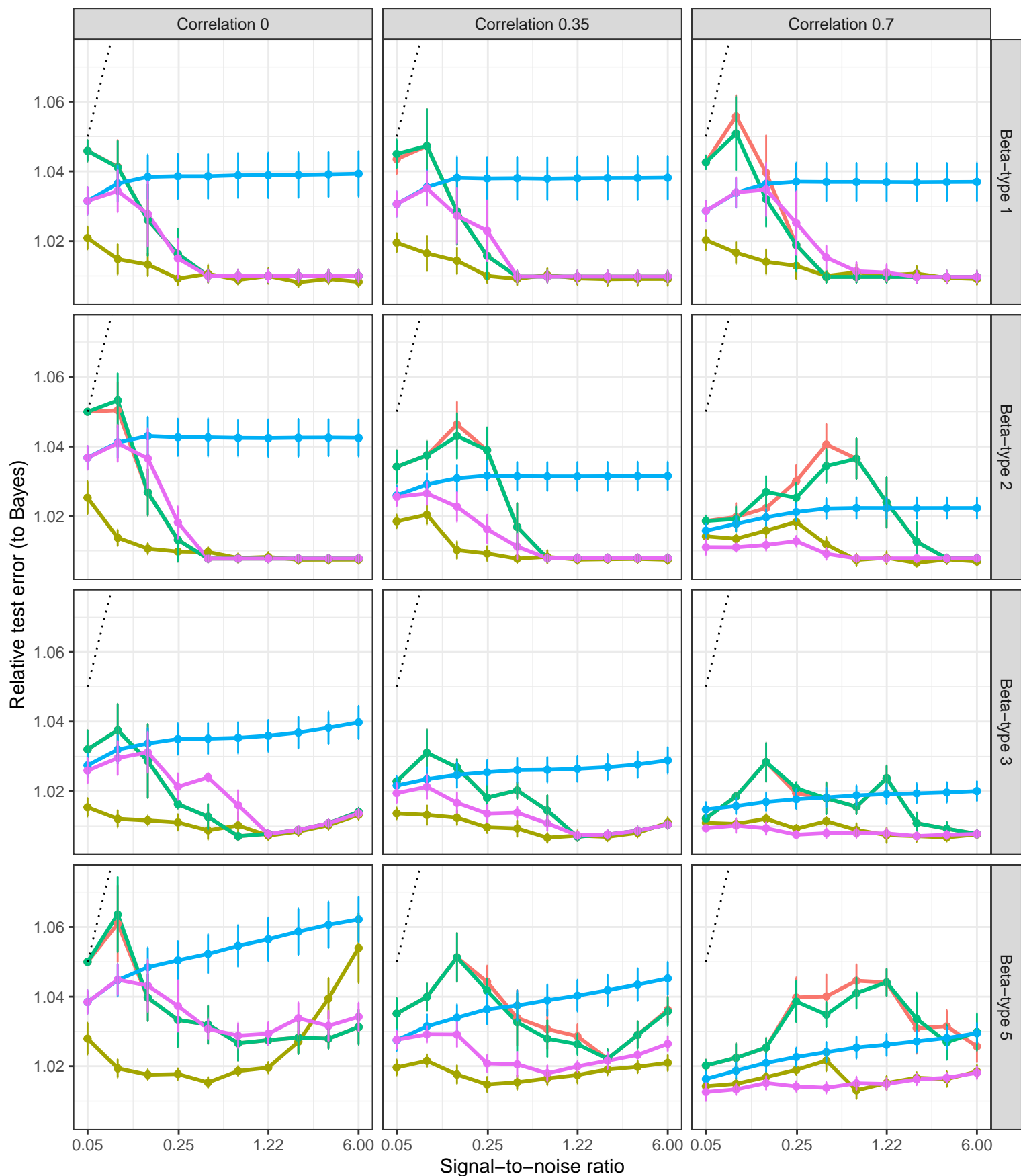


$n=500$, $p=100$, $s=5$



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