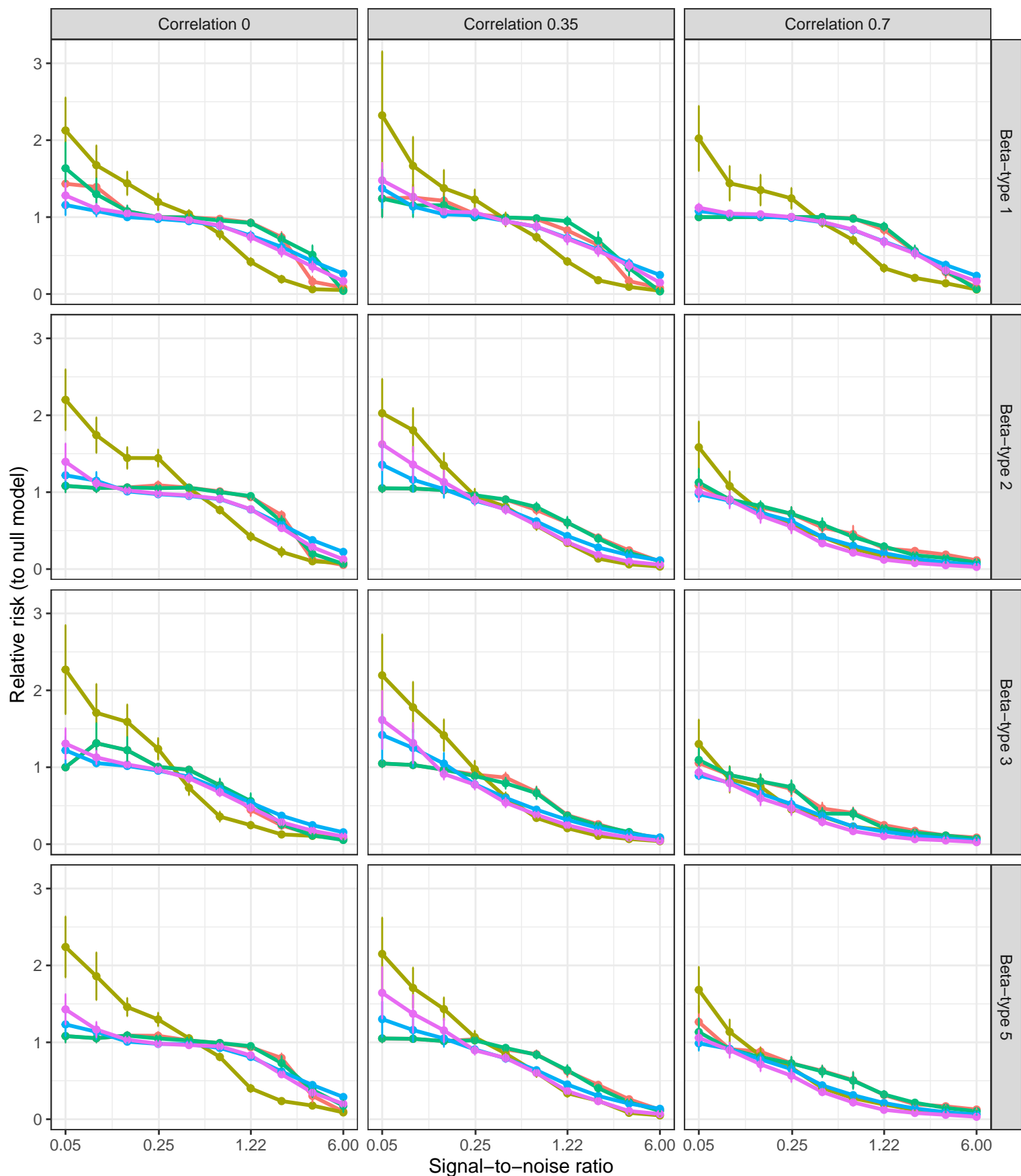


$n=100$, $p=1000$, $s=10$



Method Best Subset BOSO – eBIC Forward stepwise Lasso Relaxed lasso