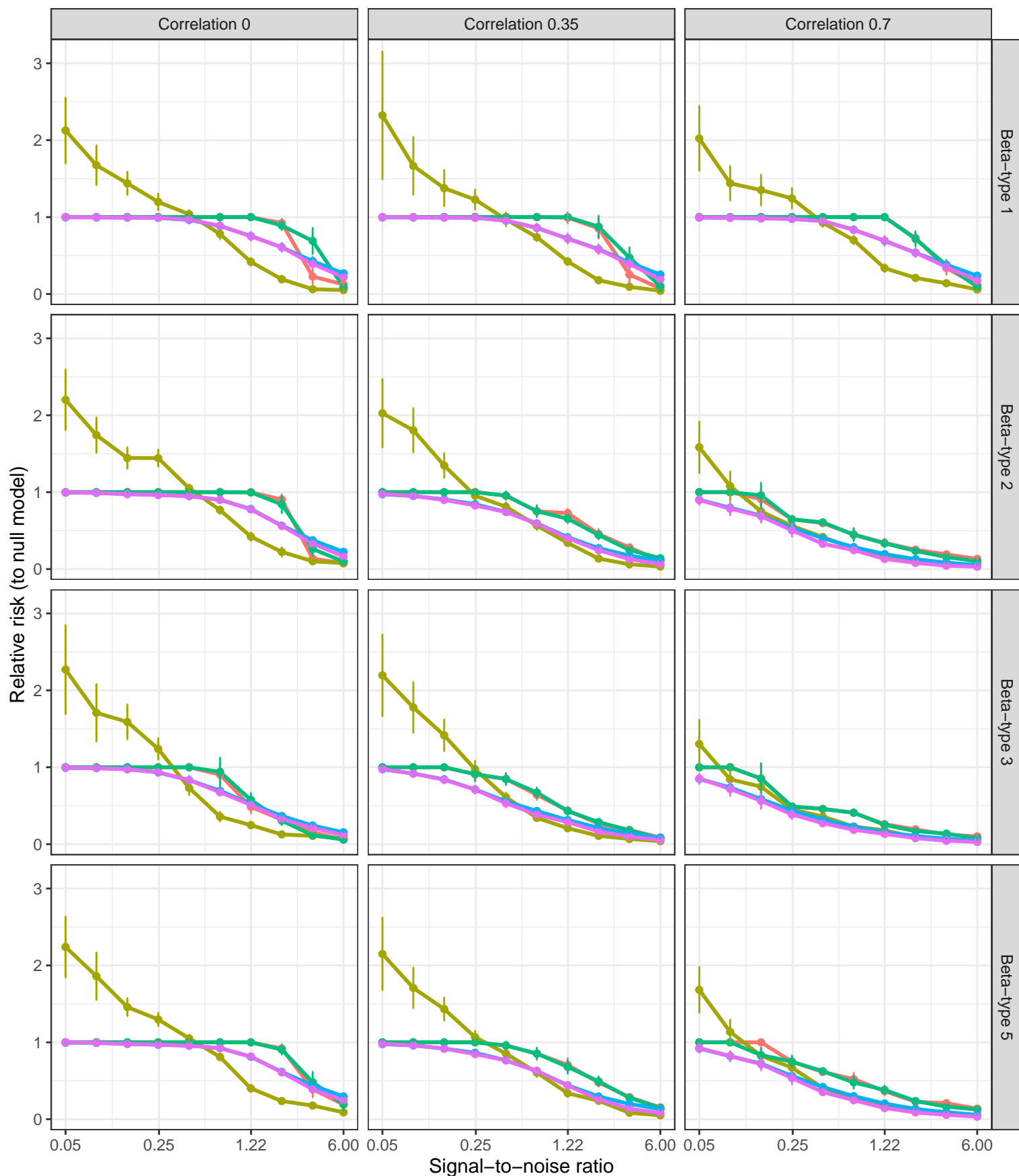


$n=100$ ,  $p=1000$ ,  $s=10$



Method    Best Subset    BOSO – eBIC    Forward stepwise    Lasso    Relaxed lasso