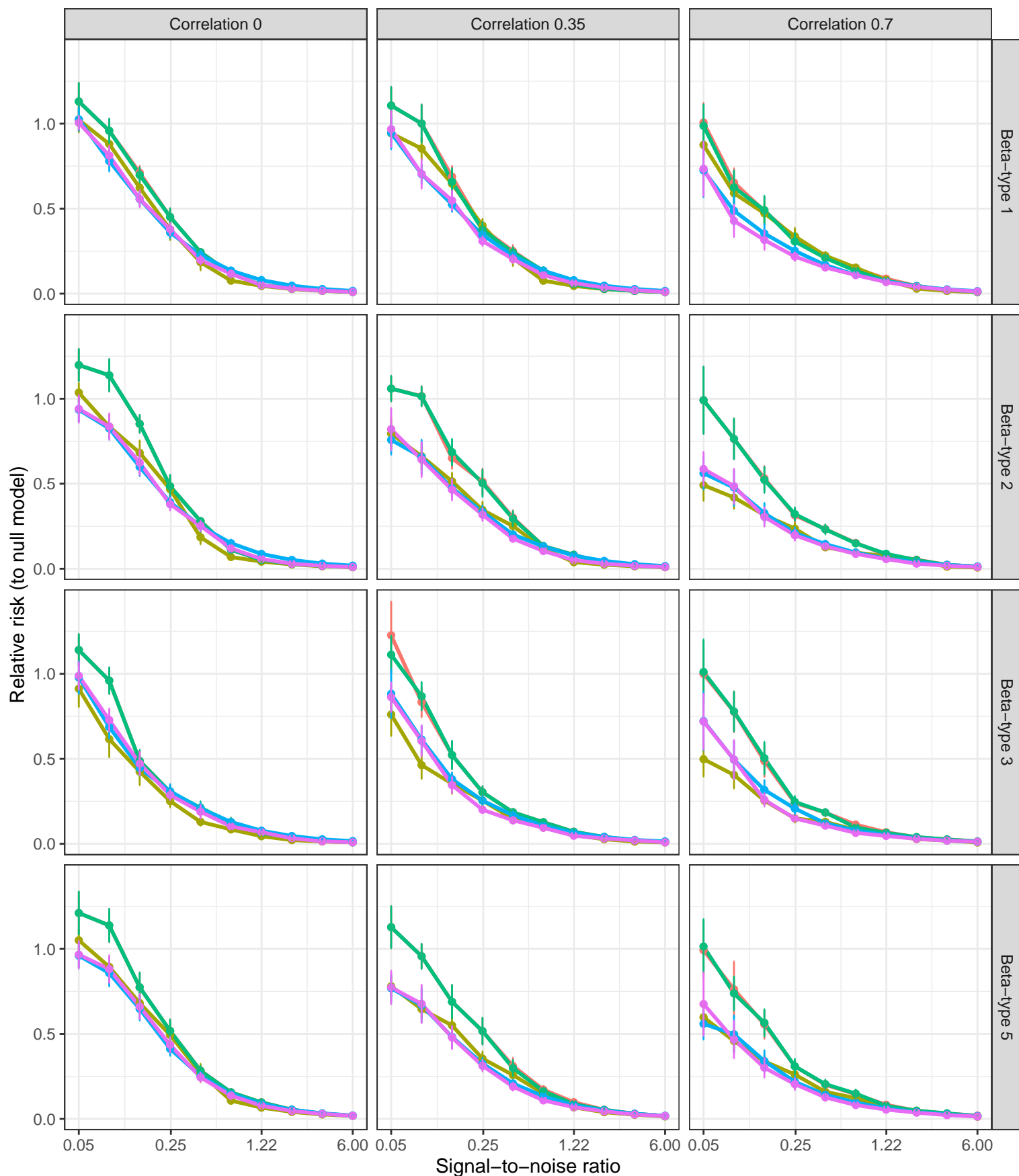


$n=100$, $p=10$, $s=5$



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