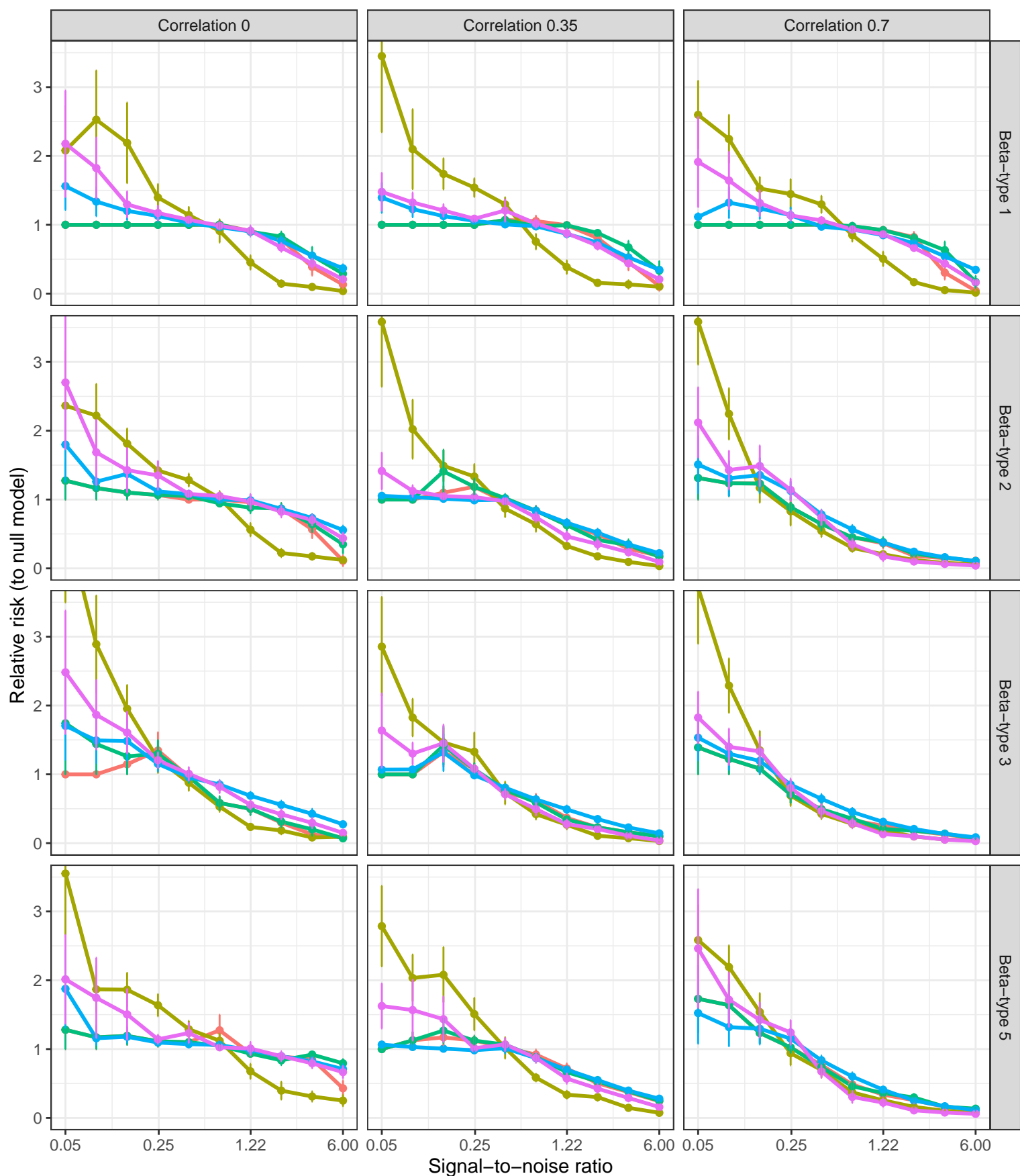


$n=50$, $p=1000$, $s=5$



Method Best Subset BOSO – eBIC Forward stepwise Lasso Relaxed lasso