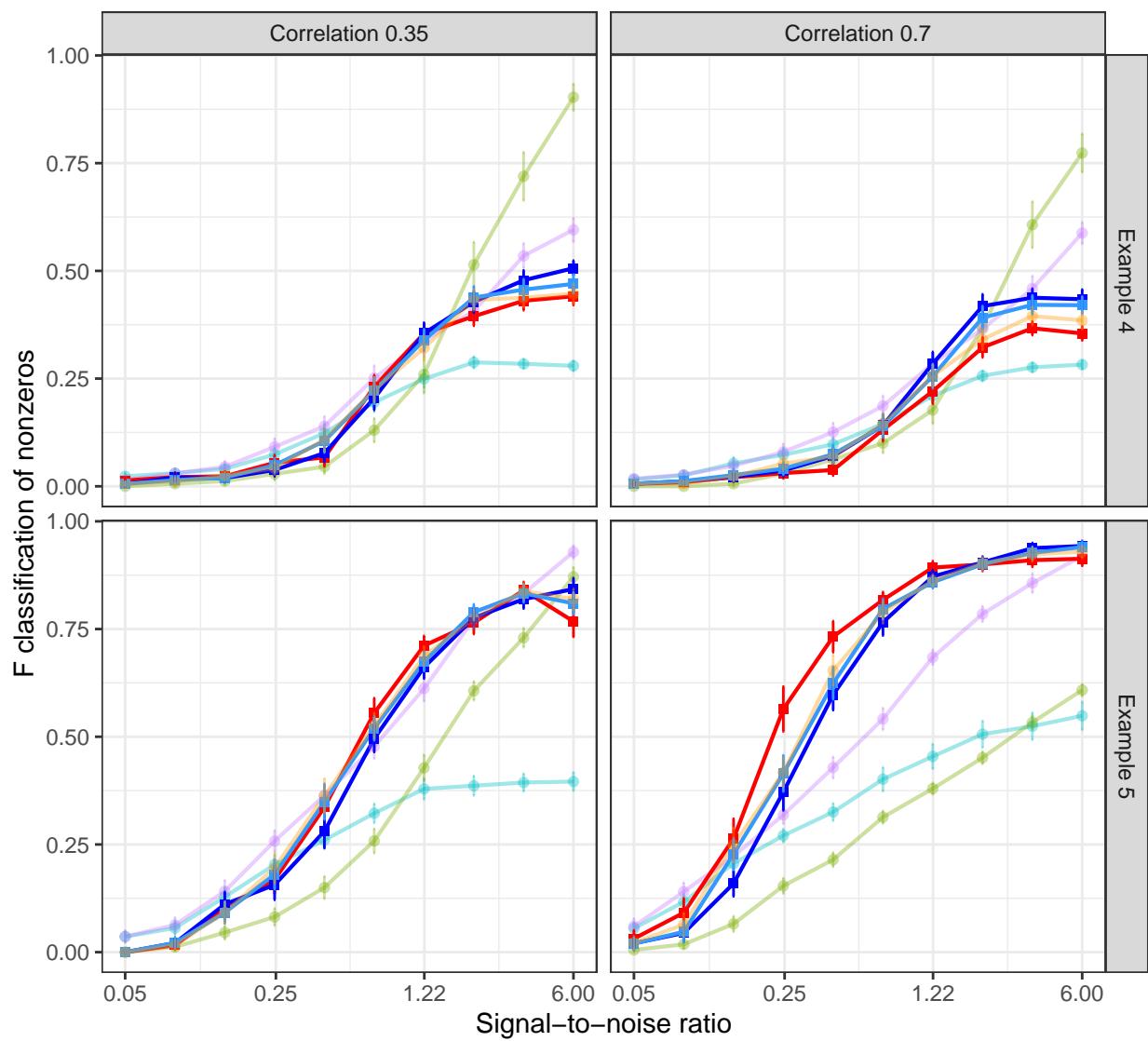


n=100, p=1000, s=10



Method

— Lasso

— Forward stepwise

— Relaxed las:

use  LS-CBI

Correlation 0.7

Example 4

Example 5