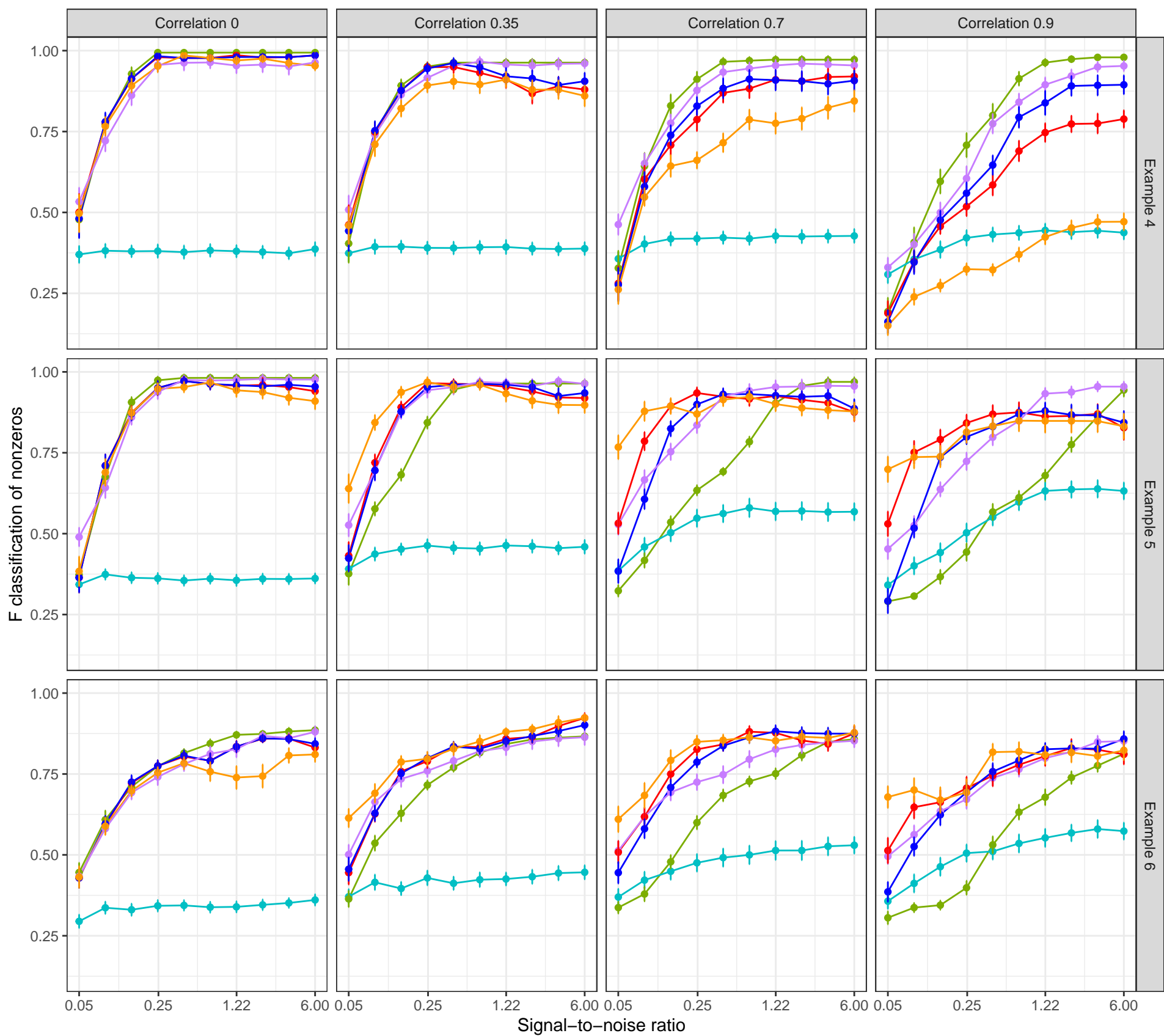


$n=500, p=100, s=5$



Method

- Forward stepwise
- LS-CRI
- LS-SIS
- Lasso
- LS-CRI.Z
- Relaxed lasso