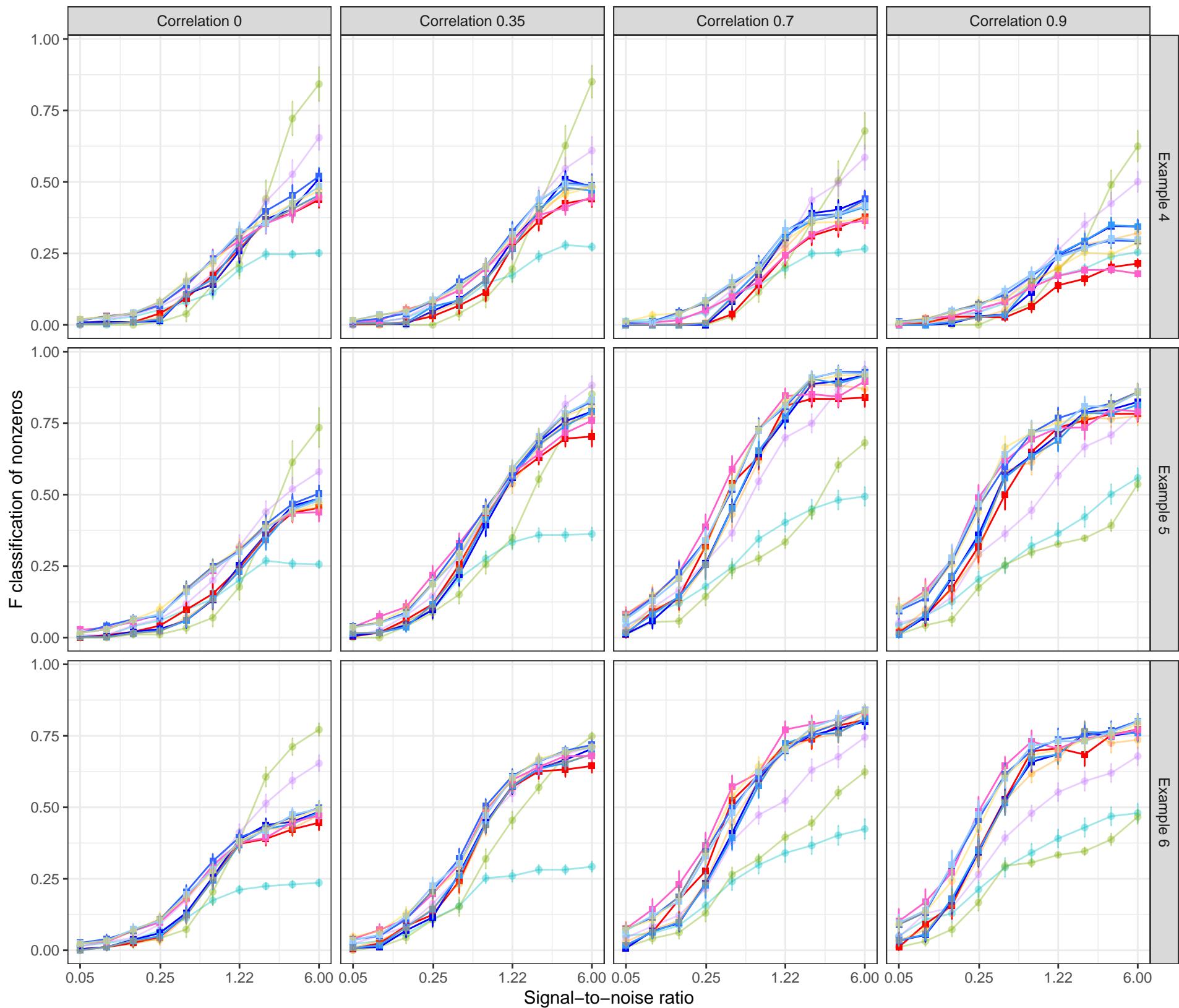


$n=50$, $p=1000$, $s=5$



Method

| | | | |
|------------------|----------|-------------|-----------|
| Lasso | LS-CRI | LS-SIS | Ridge-CAR |
| Forward stepwise | LS-CRI.Z | Ridge-CRI | Ridge-SIS |
| Relaxed lasso | LS-CAR | Ridge-CRI.Z | |