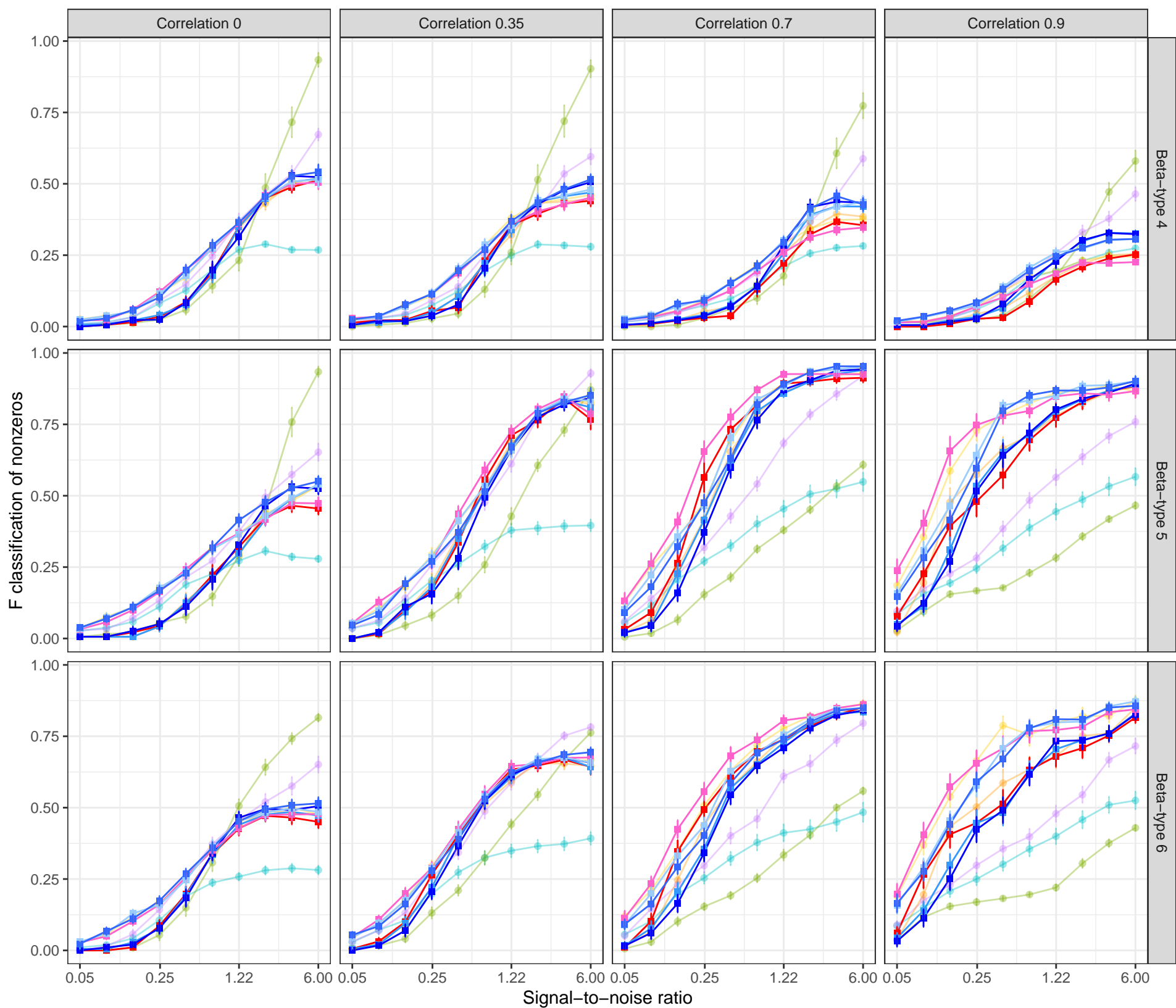


$n=100$ ,  $p=1000$ ,  $s=10$



Method

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