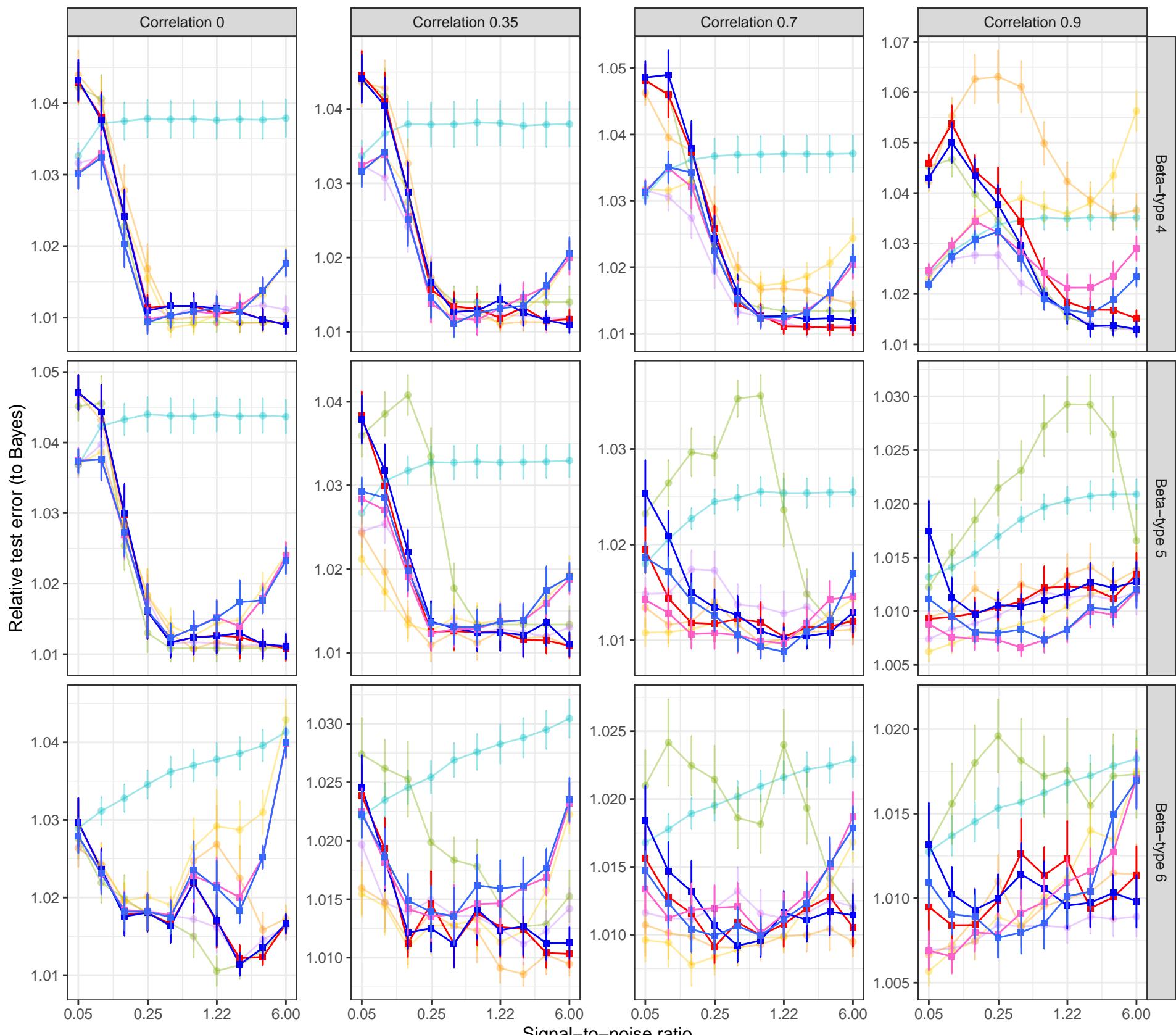


$n=500$, $p=100$, $s=5$



Method

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