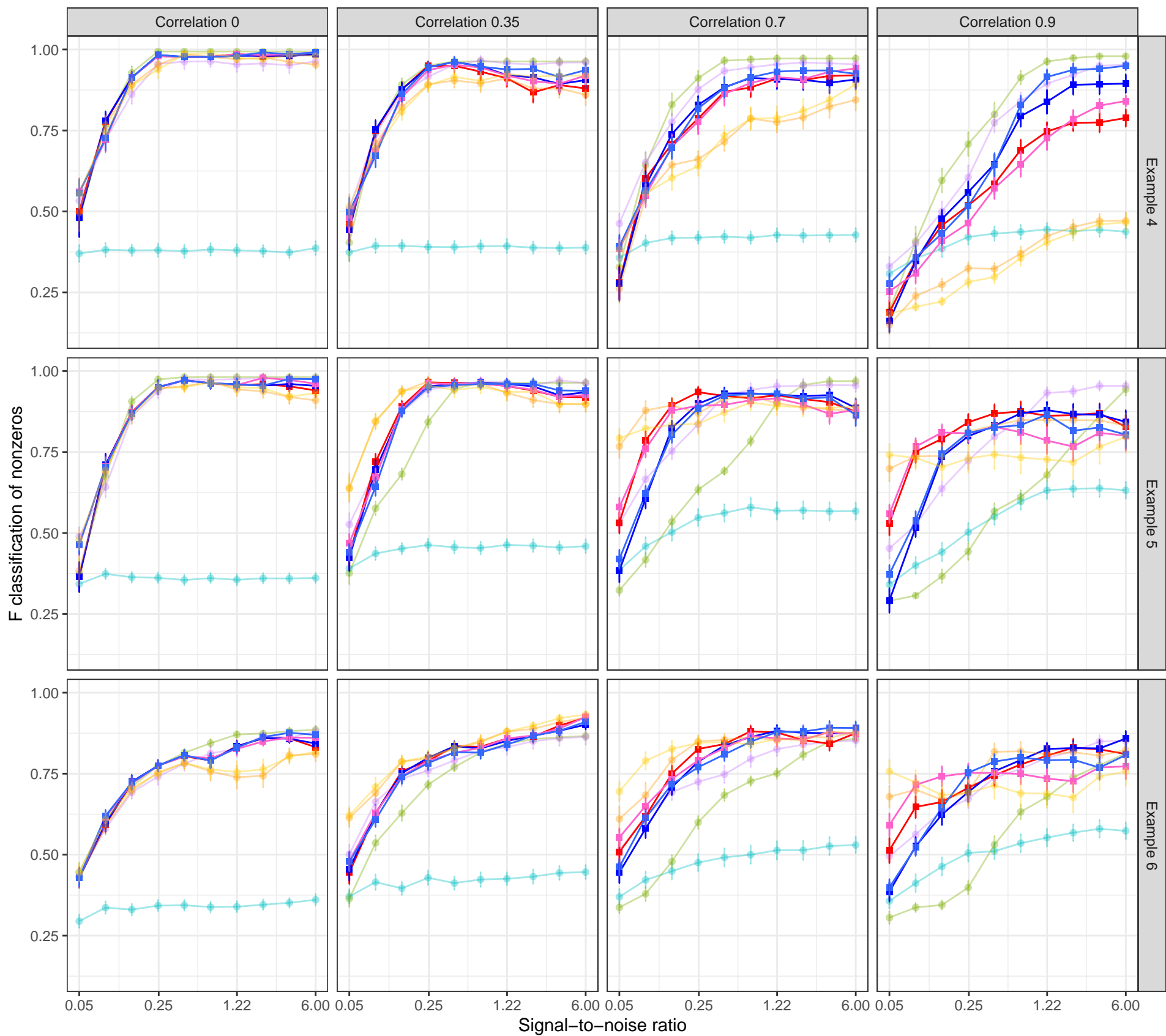


$n=500, p=100, s=5$



Method

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