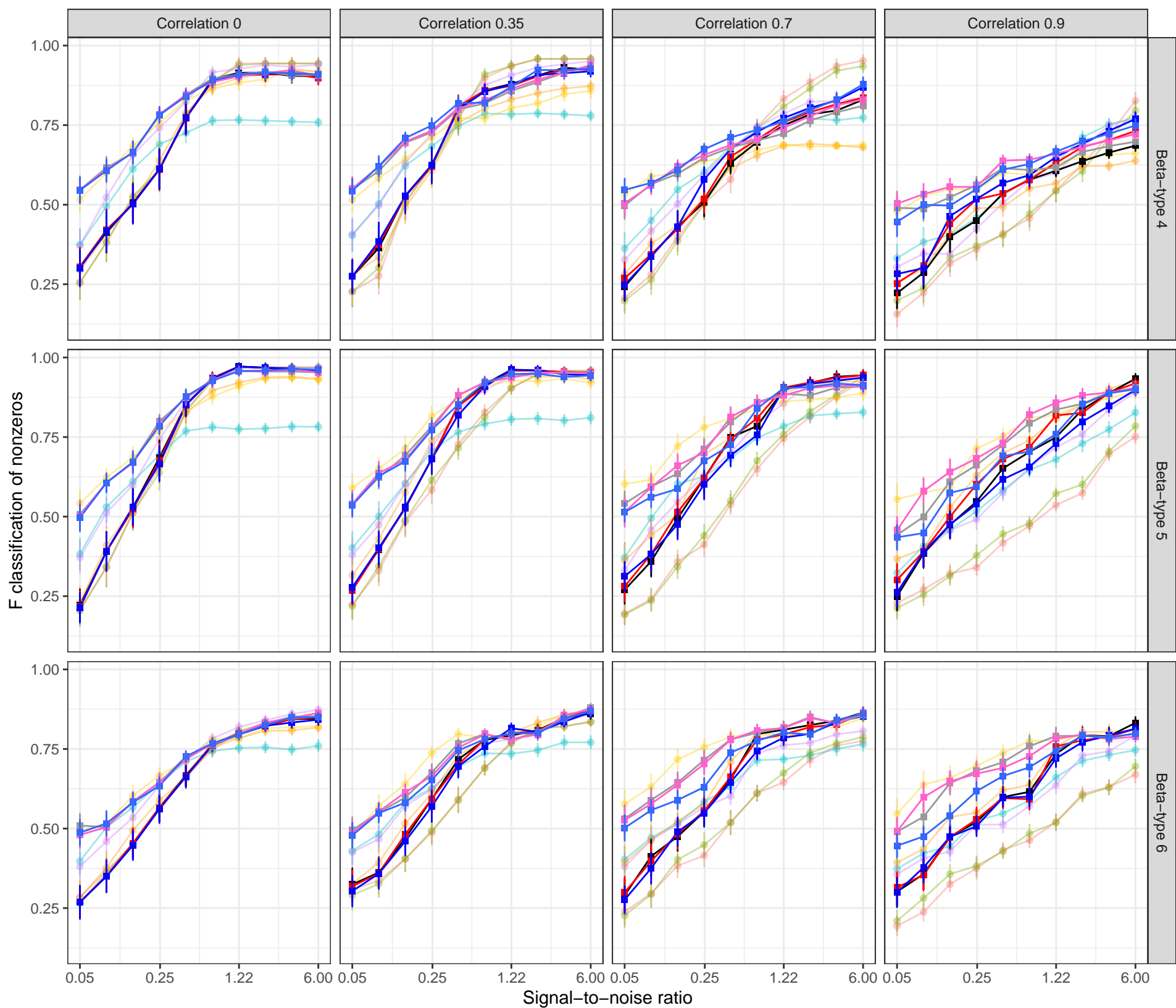


$n=100, p=10, s=5$



Method

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