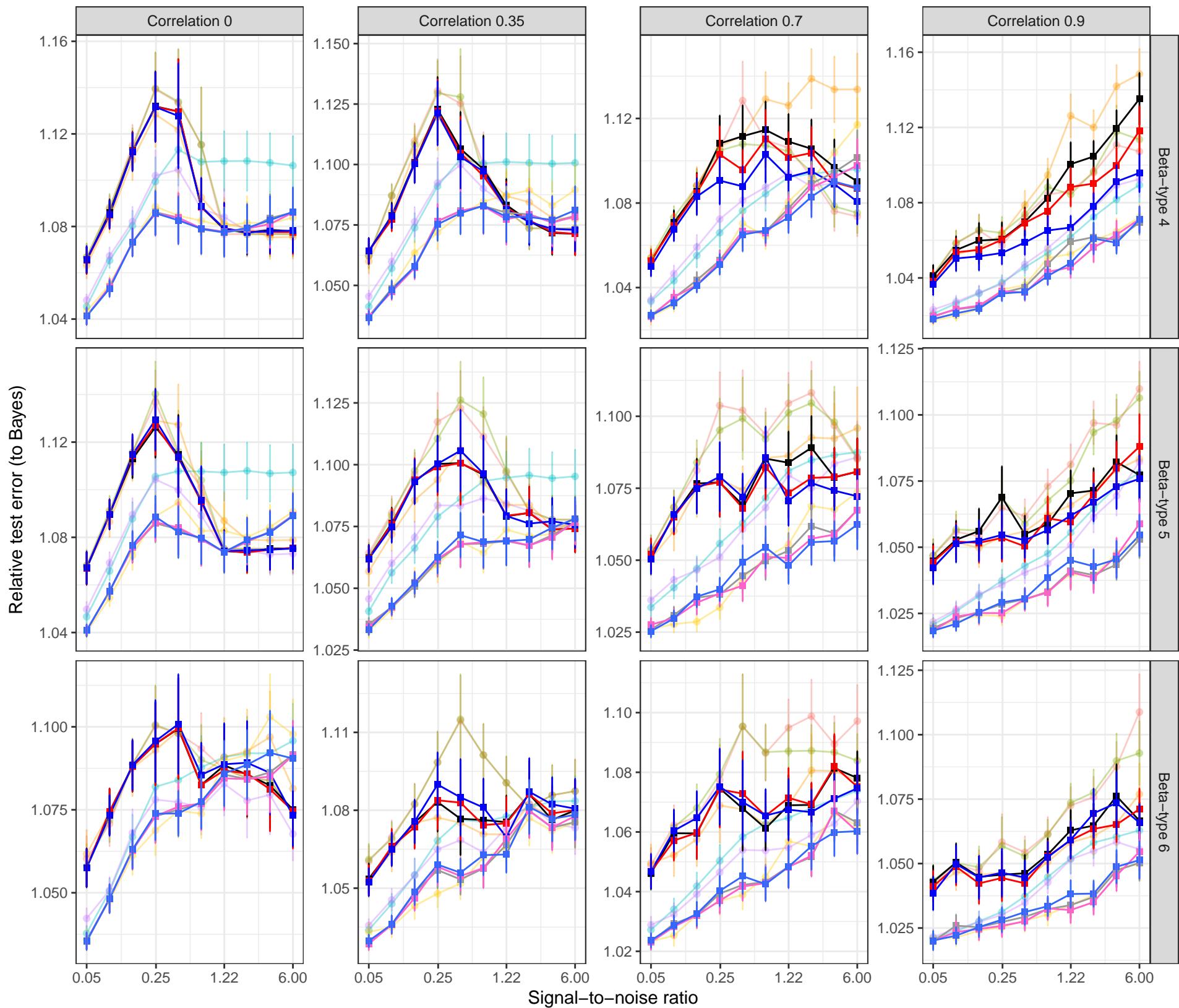


$n=100$ ,  $p=10$ ,  $s=5$



Method	Best subset	Relaxed lasso	LS-GD	Ridge-GD
	(Red circle)	(Purple circle)	(Black square)	(Grey square)
	(Blue circle)	(Green circle)	(Blue square)	(Grey square)
	(Yellow circle)	(Orange circle)	(Red square)	(Pink square)
	(Cyan circle)	(Magenta circle)	(Blue square)	(Grey square)