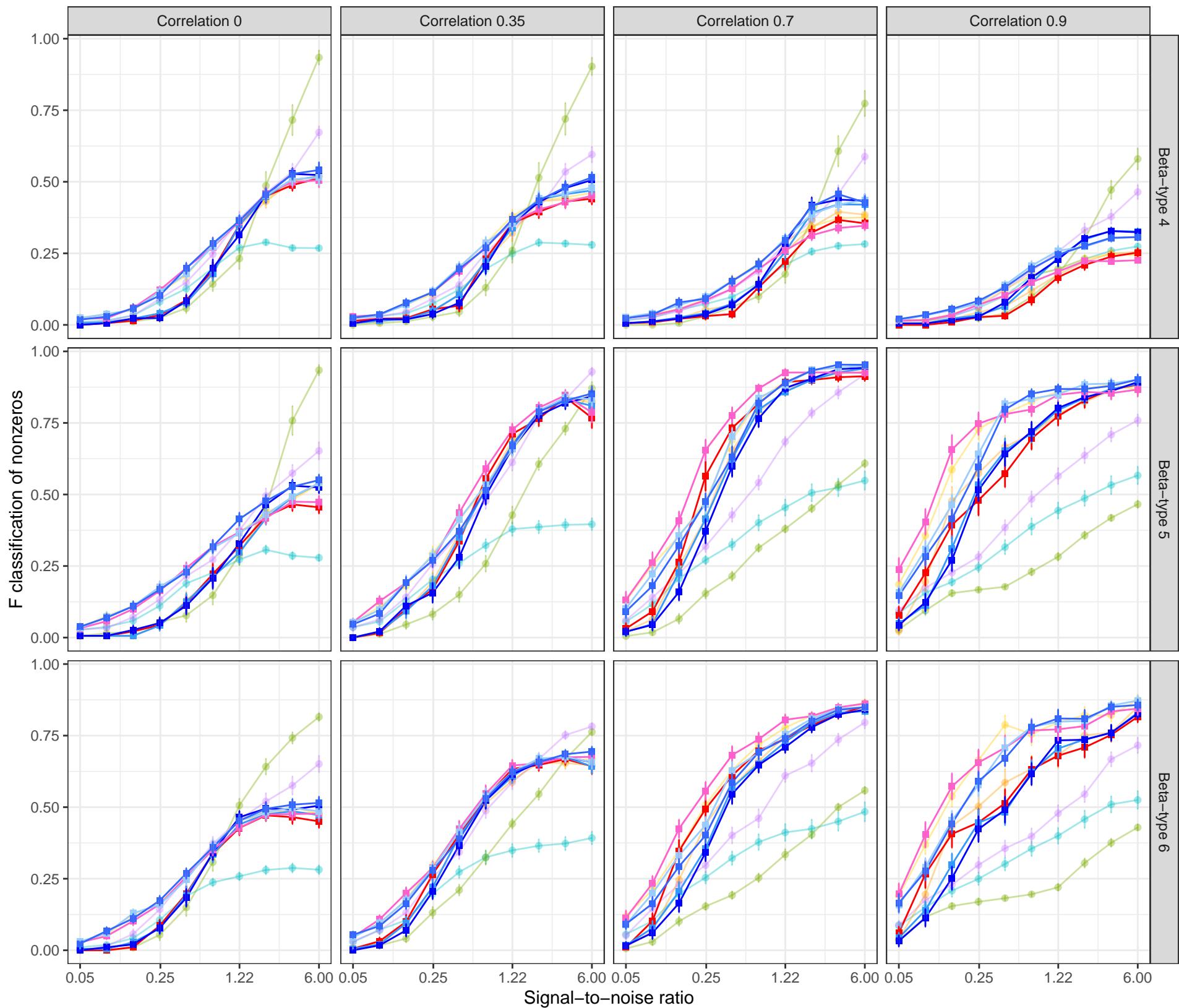


$n=100, p=1000, s=10$



Method

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