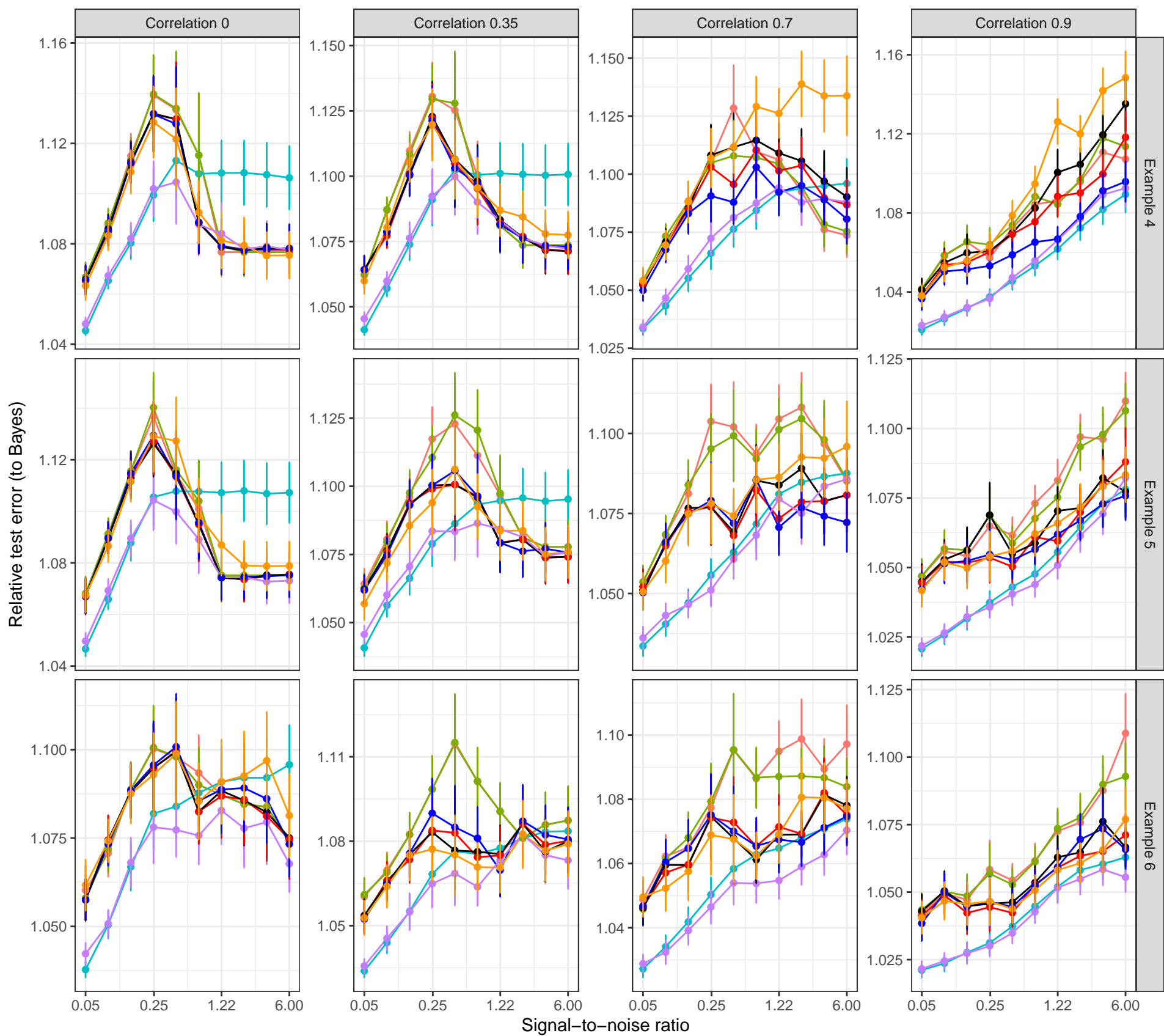


$n=100, p=10, s=5$



Method

- Best subset
- Lasso
- LS-CRIZ
- LS-SIS
- Forward stepwise
- LS-CRI
- LS-GD
- Relaxed lasso