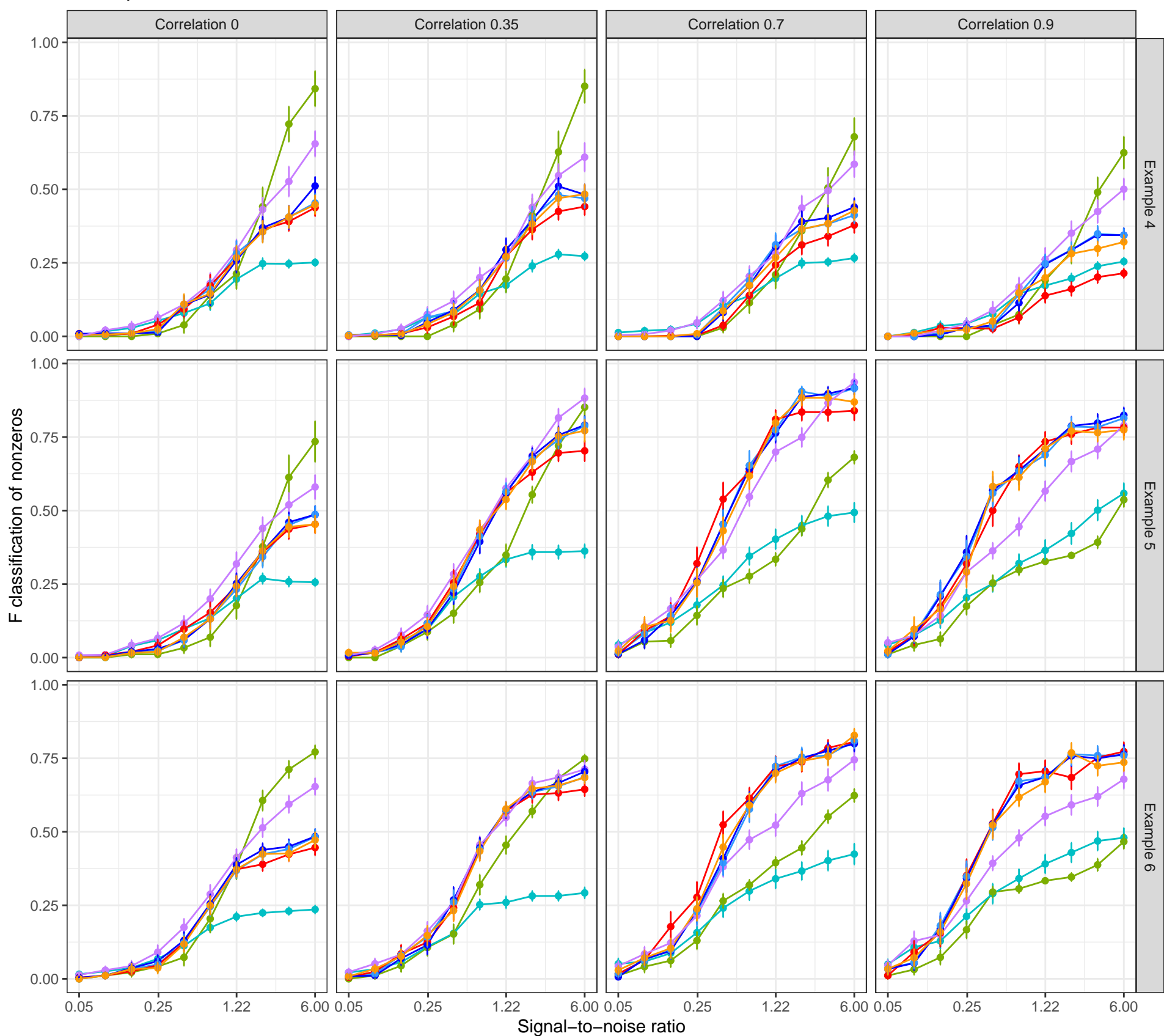


$n=50$, $p=1000$, $s=5$



Method

Forward stepwise LS-CAR LS-CRI.Z Relaxed lasso

Lasso LS-CRI LS-SIS