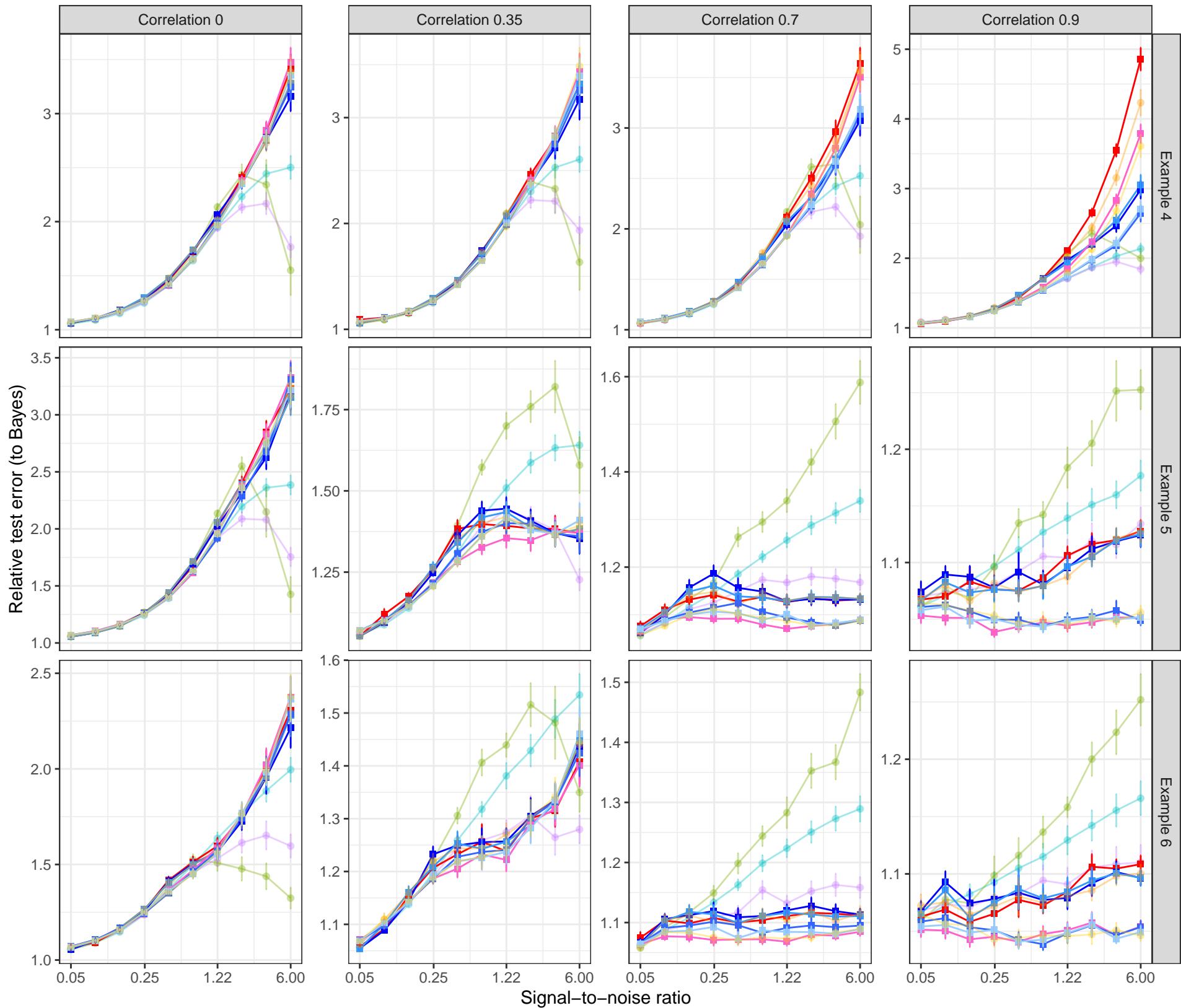


$n=100, p=1000, s=10$



| Method           | Lasso                        | LS-CRI                | LS-SIS                     | Ridge-CAR               |
|------------------|------------------------------|-----------------------|----------------------------|-------------------------|
| Forward stepwise | Green line with circles      | Red line with squares | Orange line with triangles | Blue line with diamonds |
| LS-CRI.Z         | Dark Blue line with squares  | Red line with squares | Orange line with triangles | Blue line with diamonds |
| Ridge-CRI        | Pink line with squares       | Red line with squares | Orange line with triangles | Blue line with diamonds |
| Ridge-SIS        | Yellow line with triangles   | Red line with squares | Orange line with triangles | Blue line with diamonds |
| Relaxed lasso    | Purple line with squares     | Red line with squares | Orange line with triangles | Blue line with diamonds |
| LS-CAR           | Light Blue line with squares | Red line with squares | Orange line with triangles | Blue line with diamonds |
| Ridge-CRI.Z      | Dark Blue line with squares  | Red line with squares | Orange line with triangles | Blue line with diamonds |