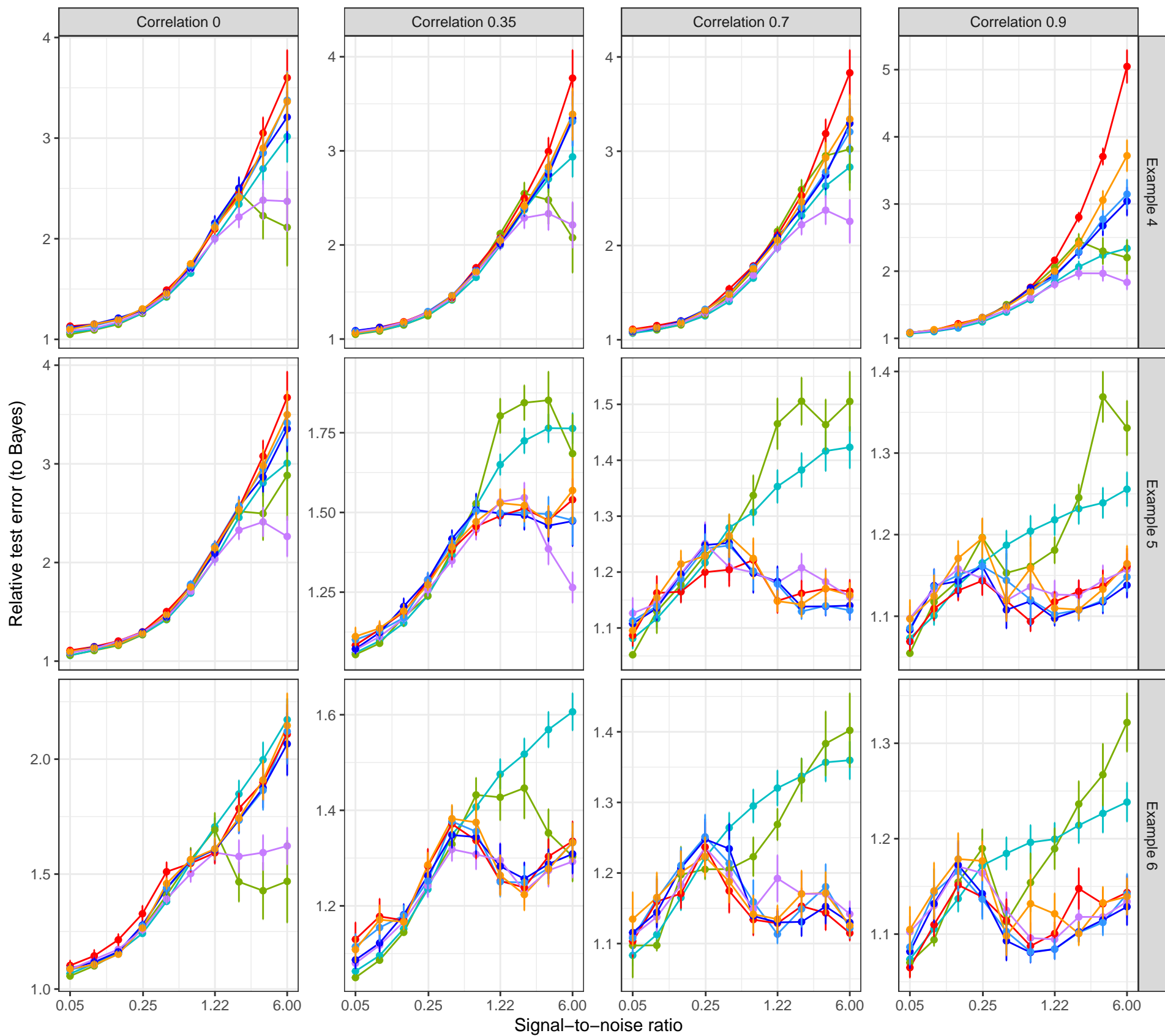


$n=50, p=1000, s=5$



Method

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