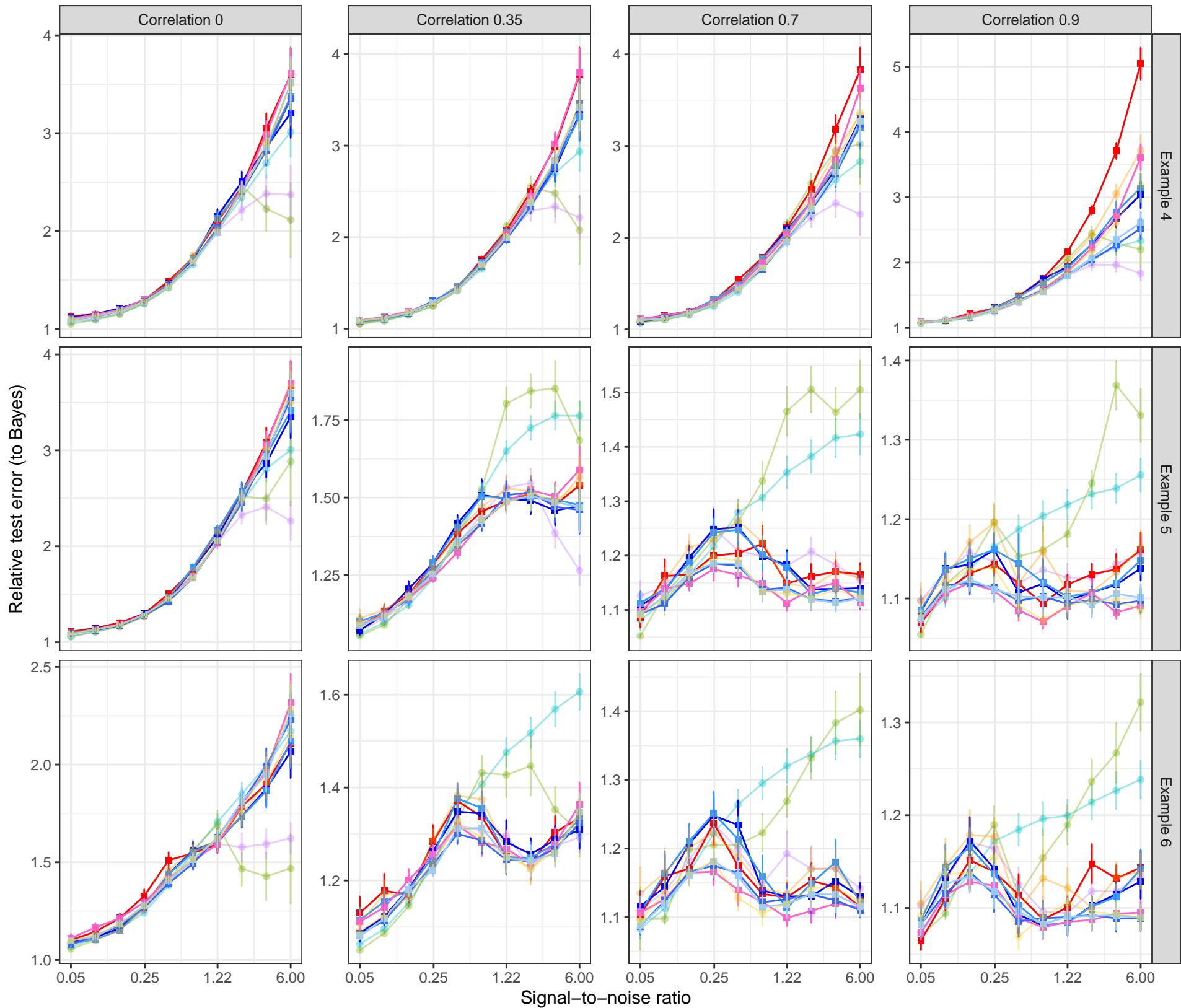


$n=50, p=1000, s=5$



<span style="color: teal;">●</span> Lasso <b>Method</b> <span style="color: purple;">●</span> Relaxed lasso <span style="color: cyan;">●</span> LS-CAR	<span style="color: red;">■</span> LS-CRI <span style="color: darkblue;">■</span> LS-CRI.Z <span style="color: magenta;">■</span> Ridge-CRI <span style="color: blue;">■</span> LS-CAR	<span style="color: orange;">○</span> LS-SIS <span style="color: darkblue;">□</span> LS-CAR <span style="color: yellow;">○</span> Ridge-SIS <span style="color: blue;">□</span> Ridge-CRI.Z
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