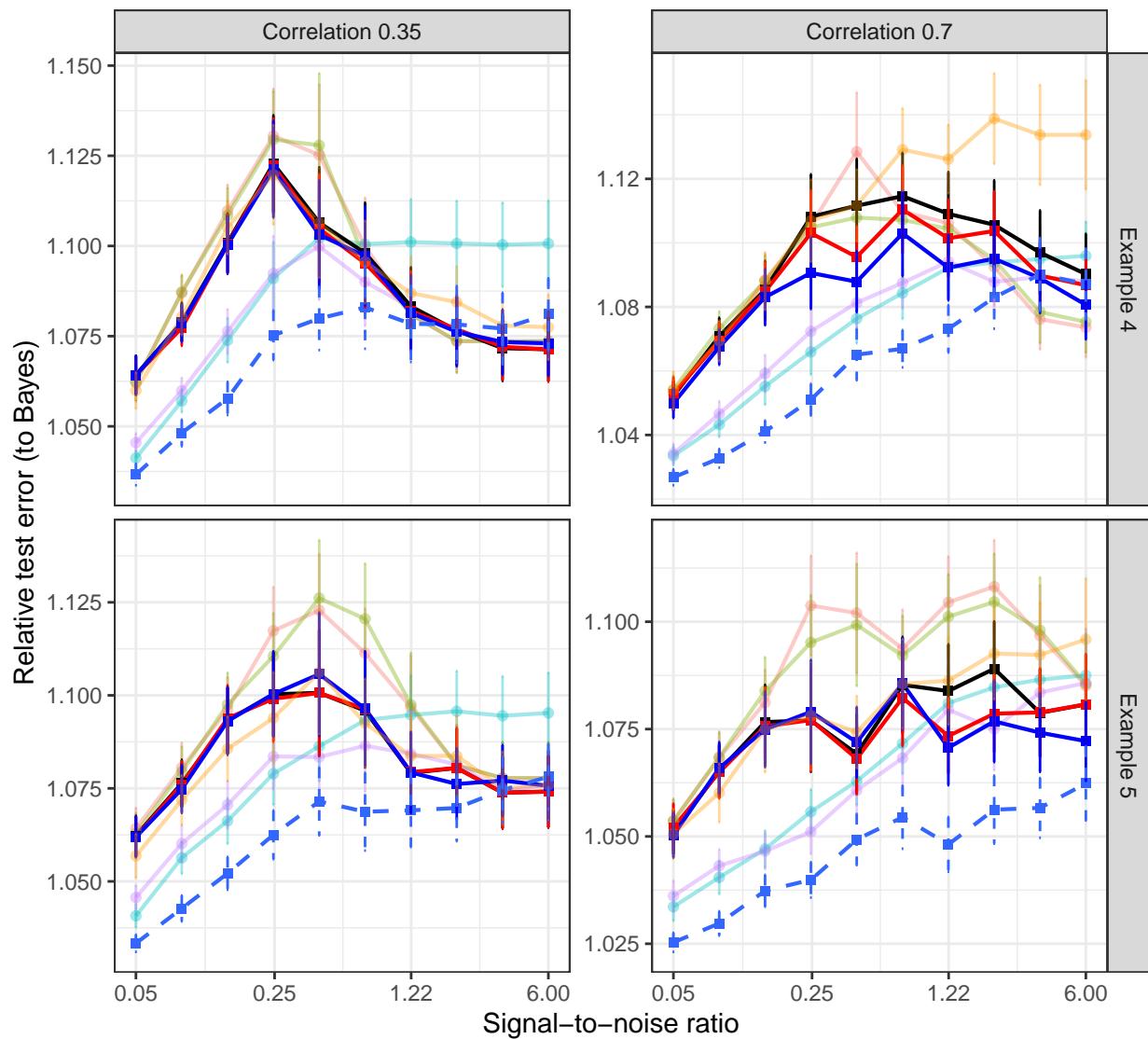


$n=100$, $p=10$, $s=5$



Method

- Best subset
- Forward stepwise
- LS-GD
- LS-CRI.Z
- Ridge-CRI.Z
- Lasso
- Relaxed lasso
- LS-CRI
- LS-SIS