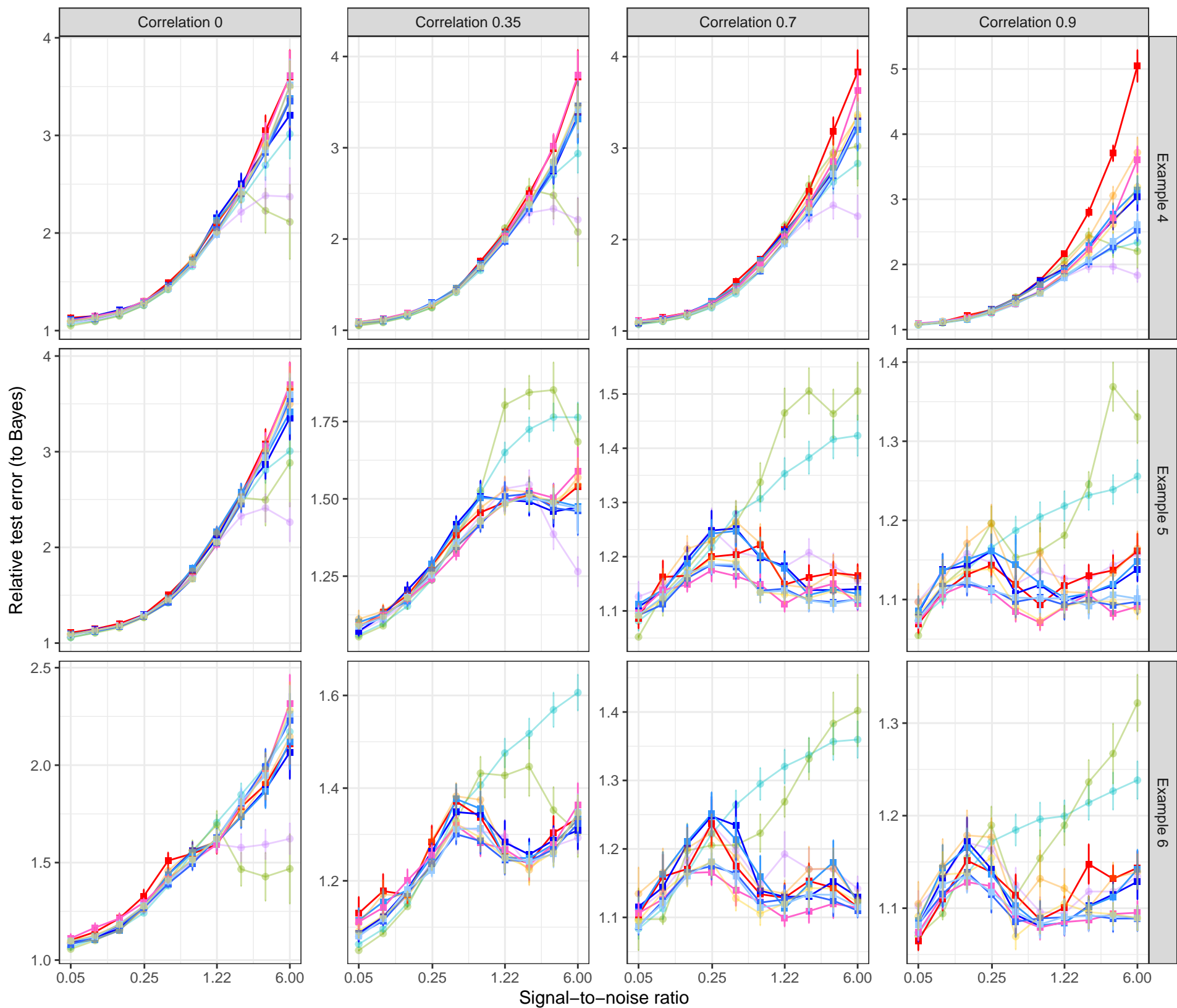


$n=50, p=1000, s=5$



Method

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