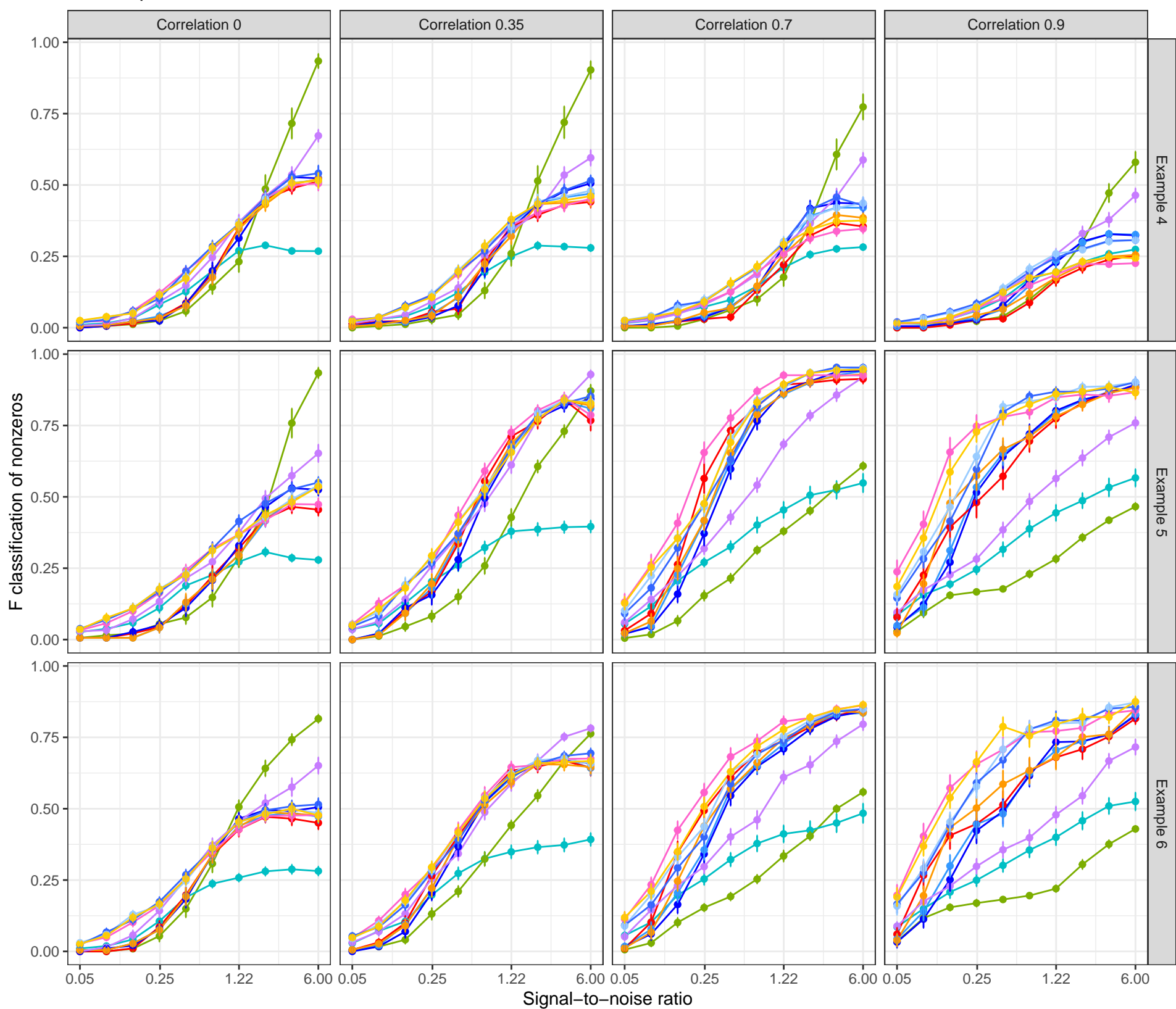


$n=100, p=1000, s=5$



Method

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