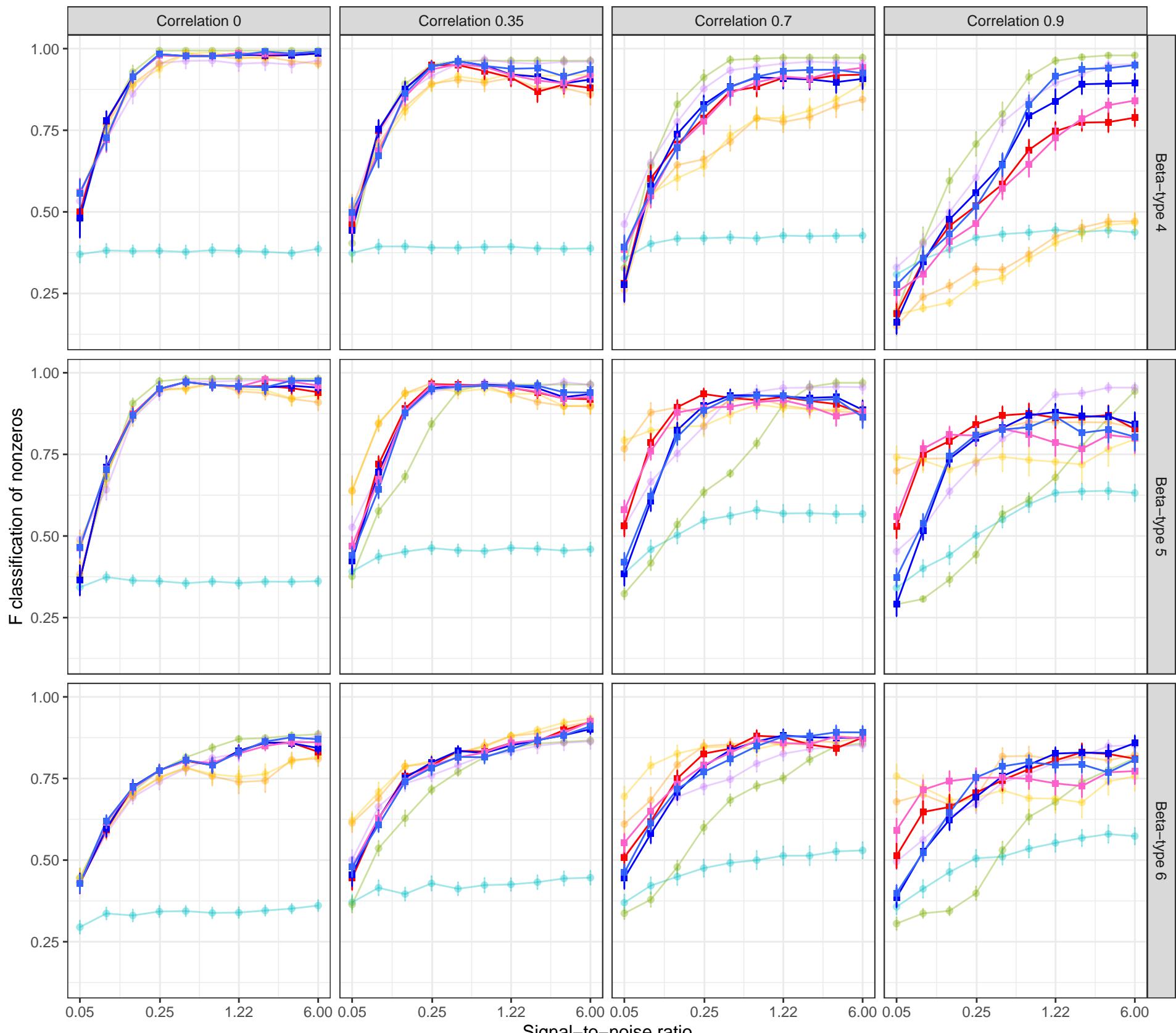


$n=500$ ,  $p=100$ ,  $s=5$



Method

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

Beta-type 4

Beta-type 5

Beta-type 6