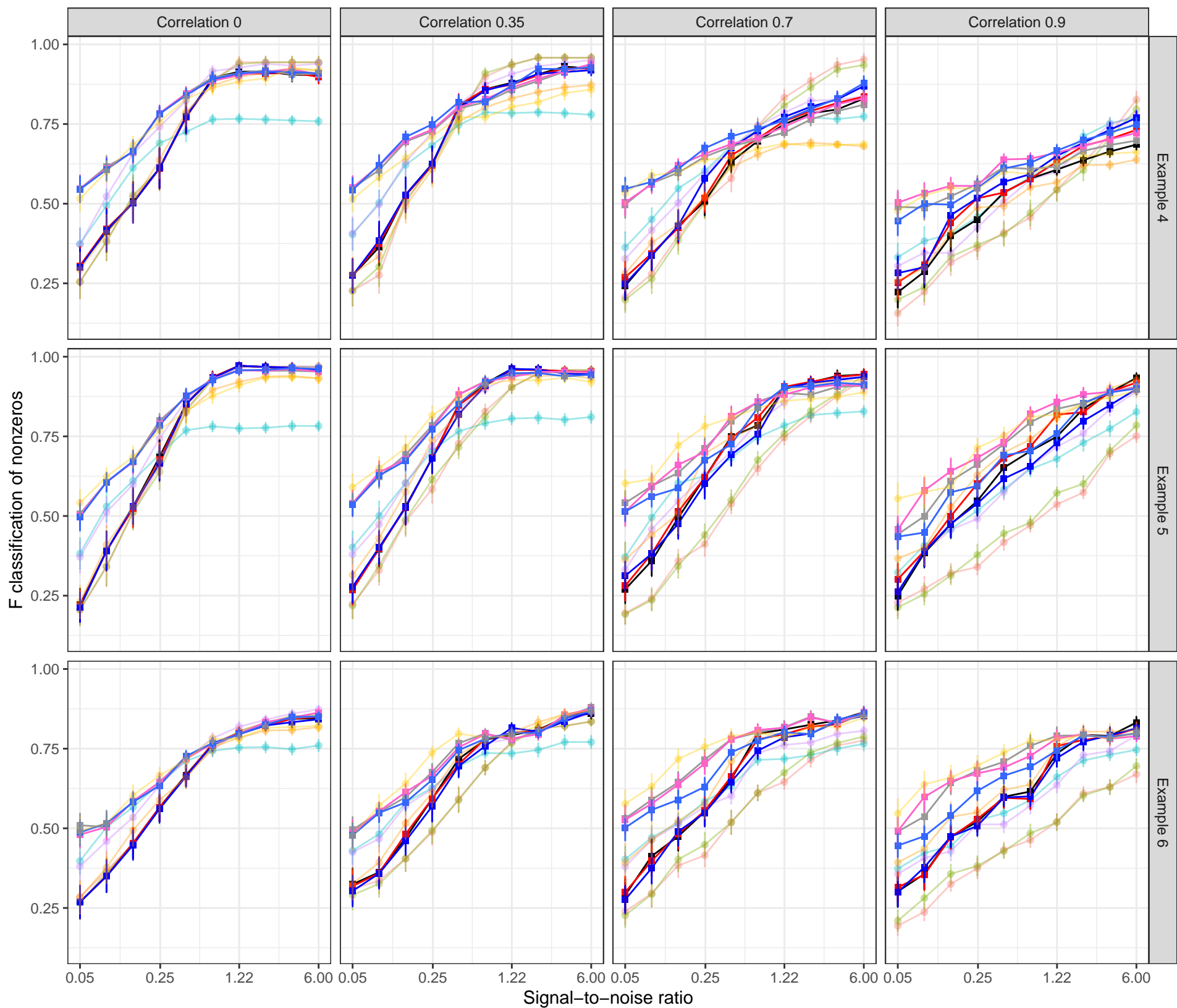


$n=100$, $p=10$, $s=5$



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