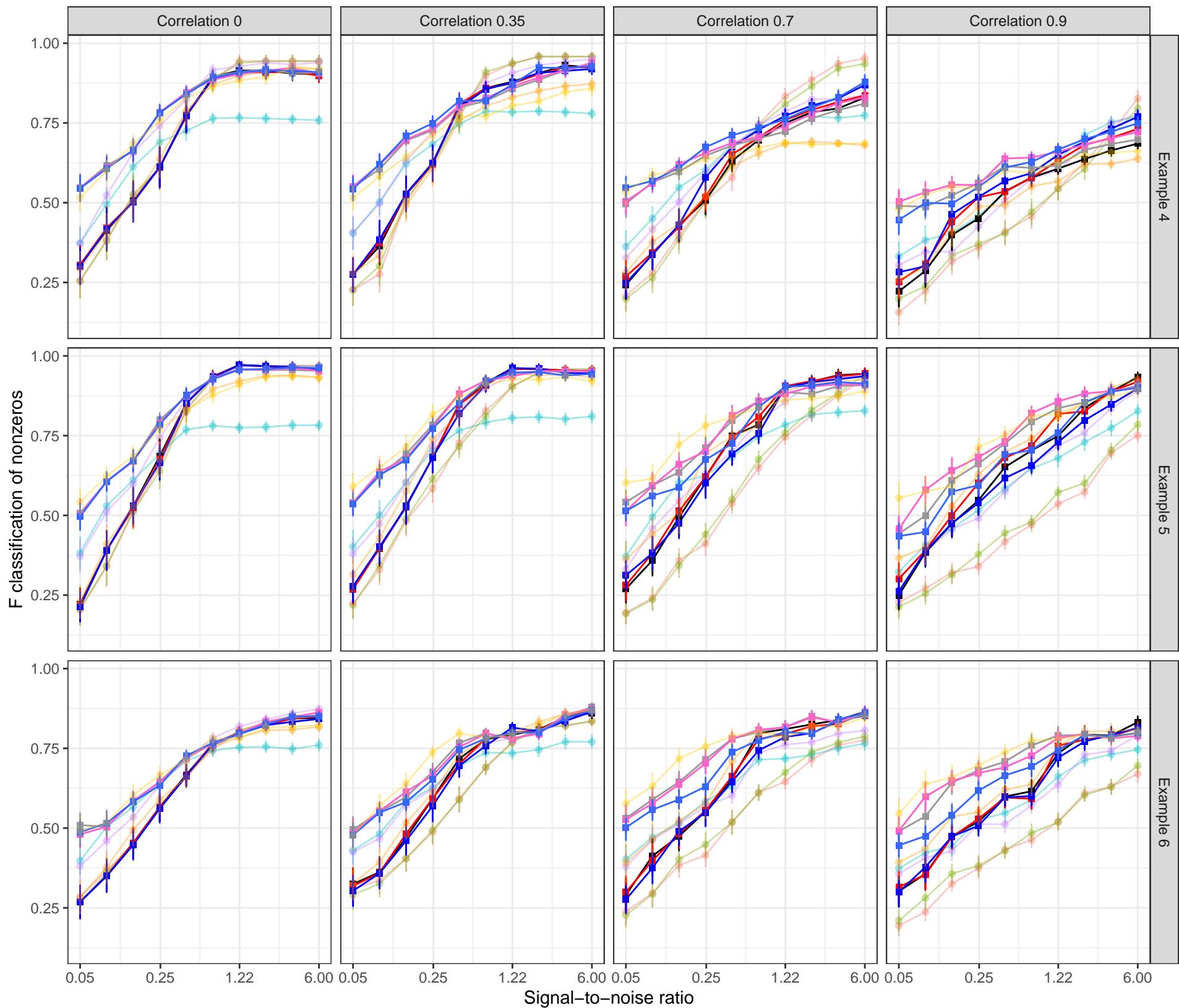


$n=100, p=10, s=5$



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