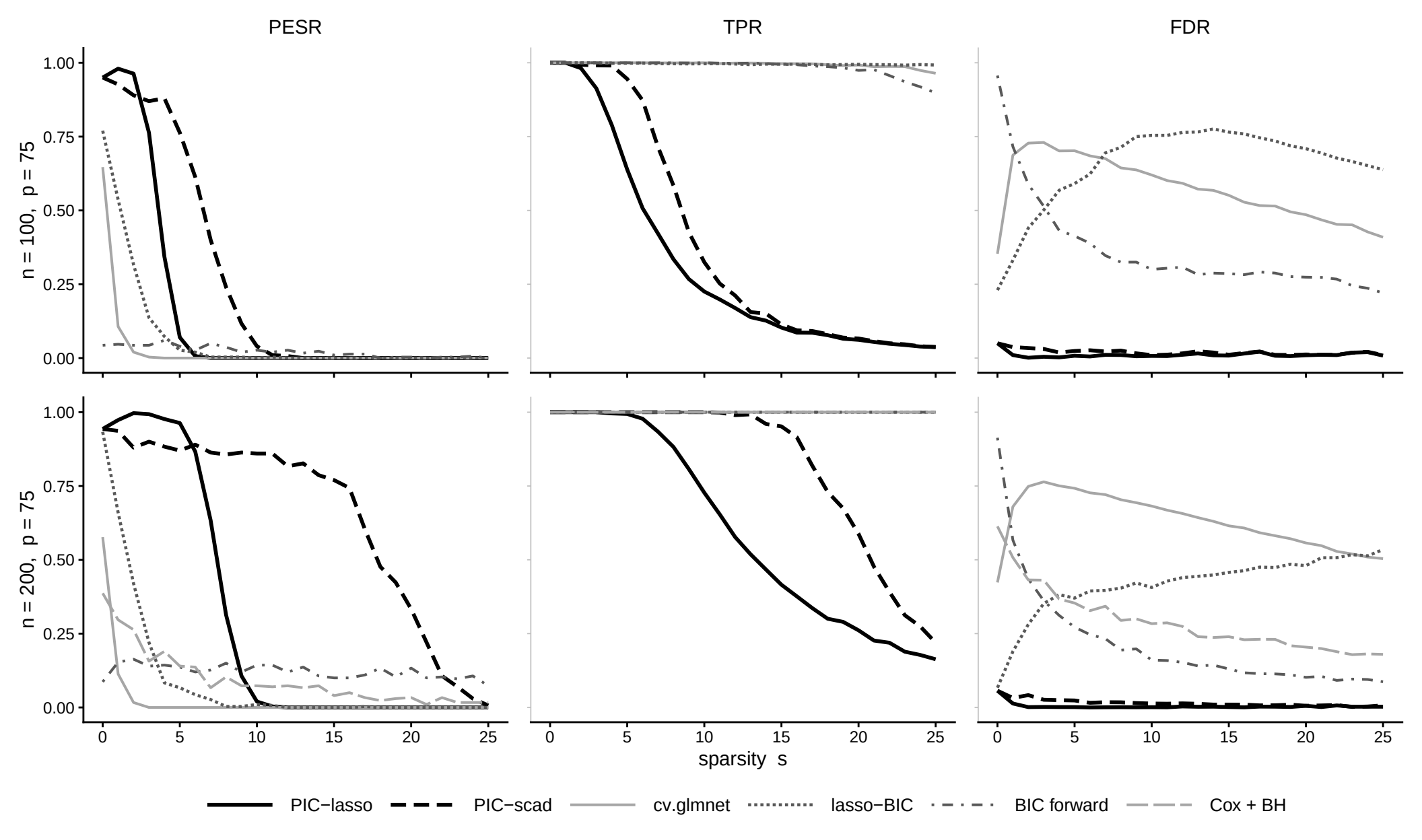

PESR
TPR
FDR
n = 100, p = 75
n = 200, p = 75
1.00
0.75
0.50
0.25
0.00
0
5
10
15
20
25
sparsity s
PIC−lasso
PIC−scad
cv.glmnet
lasso−BIC
BIC forward
Cox + BH