

Selection Rule	Nonzero Components of β										
	0	10	25	50	100	200	300	400	500	750	1000
AIC/Cp	573	578	584	600	630	685	741	798	852	991	1133
BIC	75	92	118	161	249	421	595	768	942	1373	1810
RIC	3.1	34	80	159	316	625	937	1247	1557	2331	3117
CBIC	3.1	34	80	159	315	621	928	1231	1529	2262	2983
MRIC	4.3	46	100	181	323	549	715	830	910	994	1001
MML	1.7	35	76	137	244	420	572	704	813	986	1000
CML	0.2	36	78	141	251	433	592	727	843	1032	1000
$\hat{\beta}_\gamma^{\text{MML}}$	0.8	34	74	134	237	407	553	678	781	942	962
$\hat{\beta}_\gamma^{\text{CML}}$	0.2	35	77	139	247	425	579	710	821	1000	962

Table 1: The average loss of the selection procedures when $c = 25$ and the number of nonzero components $q = 0, 10, 25, 50, 100, 200, 300, 400, 500, 750, 1000$. (Accompanies Figures 1a and 1b).

Selection Rule	Nonzero Components of β										
	0	10	25	50	100	200	300	400	500	750	1000
AIC/Cp	573	580	588	603	635	696	757	819	880	1034	1186
BIC	75	94	121	168	262	449	636	823	1008	1475	1943
RIC	3.1	33	77	151	298	593	888	1184	1478	2215	2952
CBIC	3.1	33	77	151	298	592	887	1181	1474	2205	2934
MRIC	4.3	37	81	150	273	482	650	780	877	1003	1028
MML	1.7	37	80	145	260	460	626	768	879	1002	1001
CML	0.2	35	81	151	275	494	682	848	990	1248	1181
$\hat{\beta}_\gamma^{\text{MML}}$	0.8	32	71	129	228	395	527	635	715	801	834
$\hat{\beta}_\gamma^{\text{CML}}$	0.2	35	80	148	269	481	659	814	944	1168	1043

Table 2: The average loss of the selection procedures when $c = 5$ and the number of nonzero components $q = 0, 10, 25, 50, 100, 200, 300, 400, 500, 750, 1000$. (Accompanies Figure 1c).

Selection Rule	Nonzero Components of β										
	0	5	10	15	20	25	30	35	40	45	50
AIC/Cp	28	31	33	35	37	40	43	47	54	60	67
BIC	7.4	12	16	20	26	35	50	74	100	119	134
RIC	2.5	7.3	12	17	26	49	81	120	150	168	182
CBIC	1.4	6.3	11	16	28	57	92	133	163	180	194
MRIC	3.7	20	31	39	44	47	49	50	50	50	50
CML	0.3	6.5	14	21	29	38	48	50	50	50	50
$\hat{\beta}_\gamma^{\text{CML}}$	0.2	6.4	13	20	28	36	45	47	47	46	46

Table 3: The average loss of the selection procedures when $\rho = 0.0$ for 11 choices of β with 0, 5, 10,...,50 nonzero components, respectively. (Accompanies Figure 2a).

Selection Rule	Nonzero Components of β										
	0	5	10	15	20	25	30	35	40	45	50
AIC/Cp	27	30	32	37	46	52	57	61	63	65	66
BIC	6.9	12	17	38	57	69	78	84	88	93	95
RIC	2.2	7.1	15	50	69	84	94	102	107	113	116
CBIC	1.2	6.3	16	56	74	90	101	109	114	120	123
MRIC	3.3	19	31	40	47	50	52	52	53	53	53
CML	0.4	6.8	16	38	53	62	67	70	70	71	71
$\hat{\beta}_\gamma^{\text{CML}}$	0.4	6.8	16	37	52	60	65	67	67	67	68

Table 4: The average loss of the selection procedures when $\rho = 0.5$ for 11 choices of β with 0, 5, 10,...,50 nonzero components, respectively. (Accompanies Figure 2b).

Selection Rule	Nonzero Components of β										
	0	5	10	15	20	25	30	35	40	45	50
AIC/Cp	27	30	32	34	37	40	42	44	46	50	52
BIC	6.9	11	16	20	25	32	37	47	53	79	98
RIC	2.3	7.3	12	18	23	31	44	72	92	162	186
CBIC	1.2	6.3	12	17	23	31	47	83	97	174	195
MRIC	3.3	19	30	39	44	48	49	50	50	50	50
CML	0.4	6.8	14	22	30	41	49	50	50	50	50
$\hat{\beta}_\gamma^{\text{CML}}$	0.3	6.8	14	21	29	39	45	47	46	47	46

Table 5: The average loss of the selection procedures when $\rho = -0.5$ for 11 choices of β with 0, 5, 10,...,50 nonzero components, respectively. (Accompanies Figure 2c).