Setting 5, rho = 0Proportion of variance explained 0.05 0.10 0.18 0.32 0.50 0.67 1.14 1.12 1.10 (Test error)/sigma^2 1.08 1.06 Lasso 1.04 Stepwise Best subset Relaxed lasso

0.05

0.10

0.20

Signal-to-noise ratio

1.00

2.00

0.50