n=100, p=10, s=5 Correlation 0.35 Correlation 0 Correlation 0.7 1.15 Beta-type 1 1.10 1.05 1.15 Beta-type 2 1.10 Relative test error (to Bayes) 1.05 1.15 Beta-type 3 1.10 1.05 1.15 Beta-type 5 1.10 1.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 Signal-to-noise ratio

Method → Best subset → Forward stepwise → Lasso → Relaxed lasso