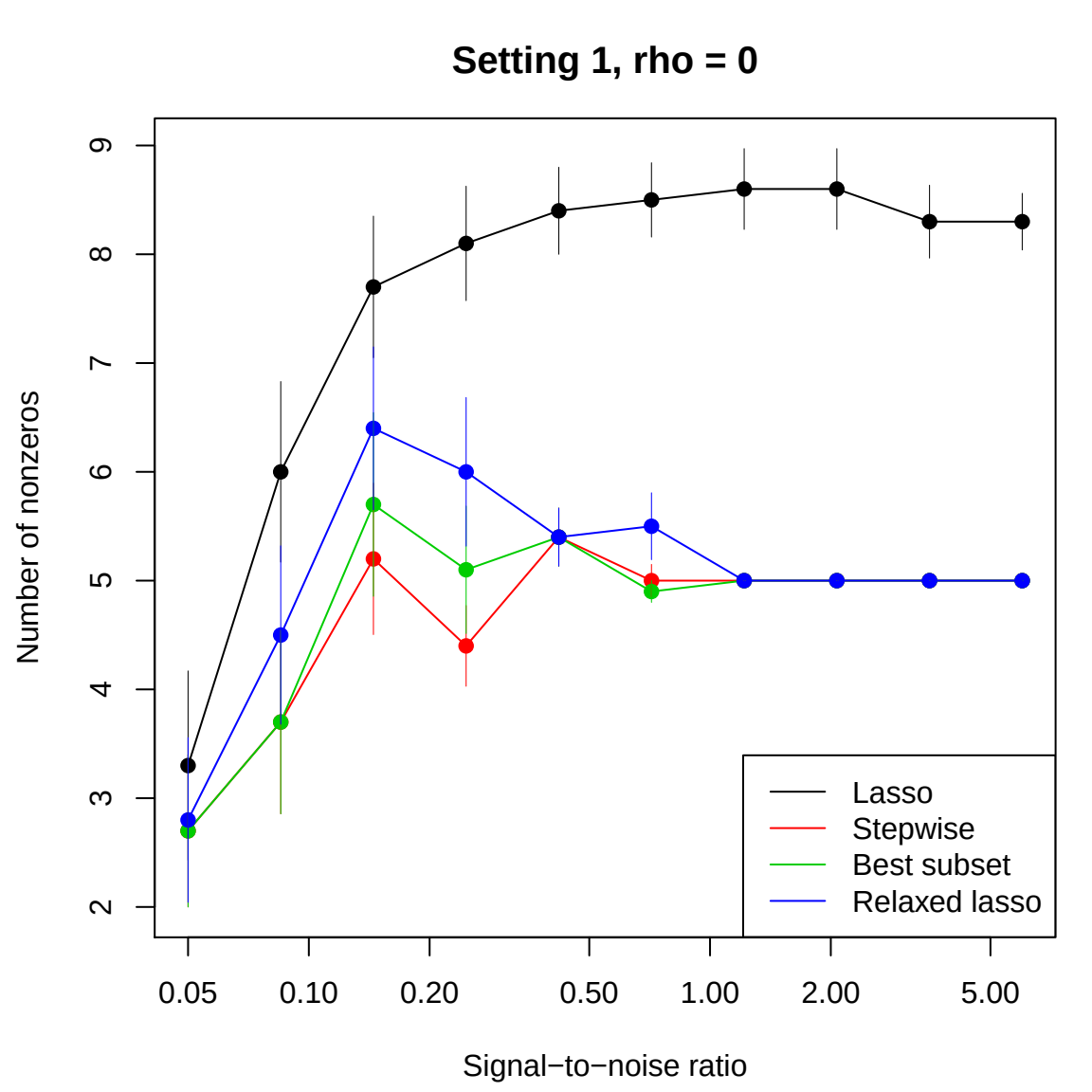
Setting 1, rho = 0
Number of nonzeros
2
3
4
5
6
7
8
9
0.05
0.10
0.20
0.50
1.00
2.00
5.00
Signal−to−noise ratio
Lasso
Stepwise
Best subset
Relaxed lasso