$n = 100$, $p = 10$, **Validation tuning**
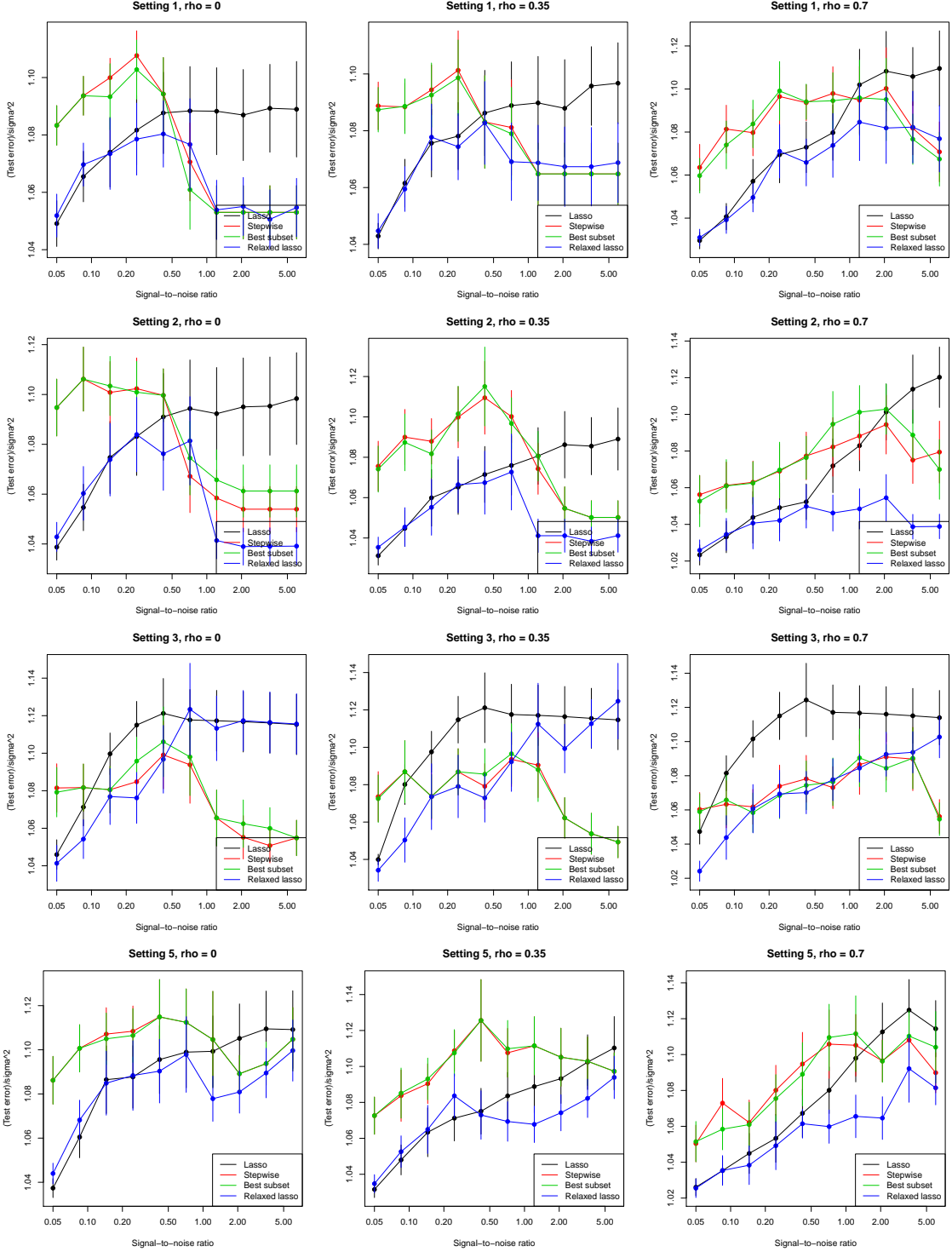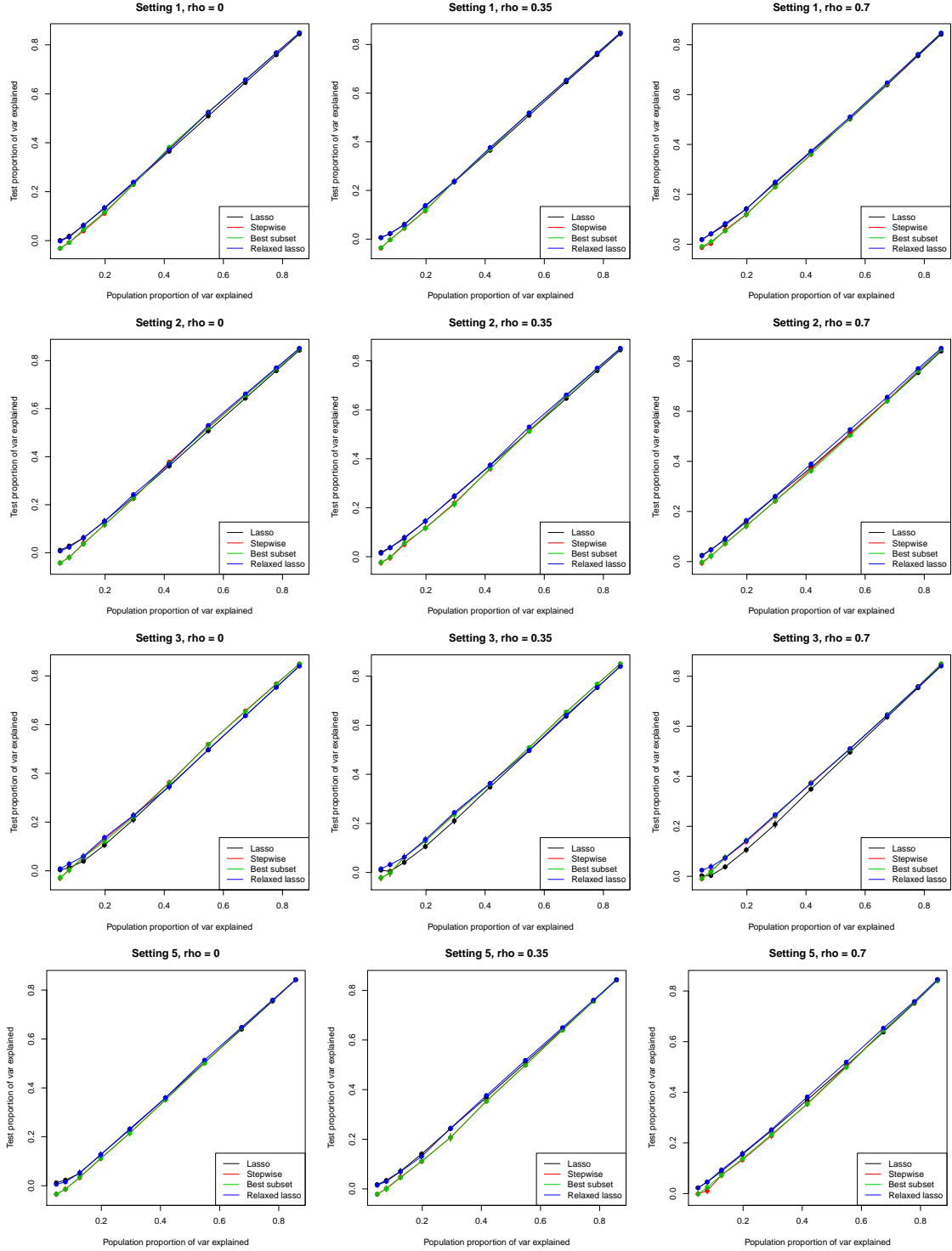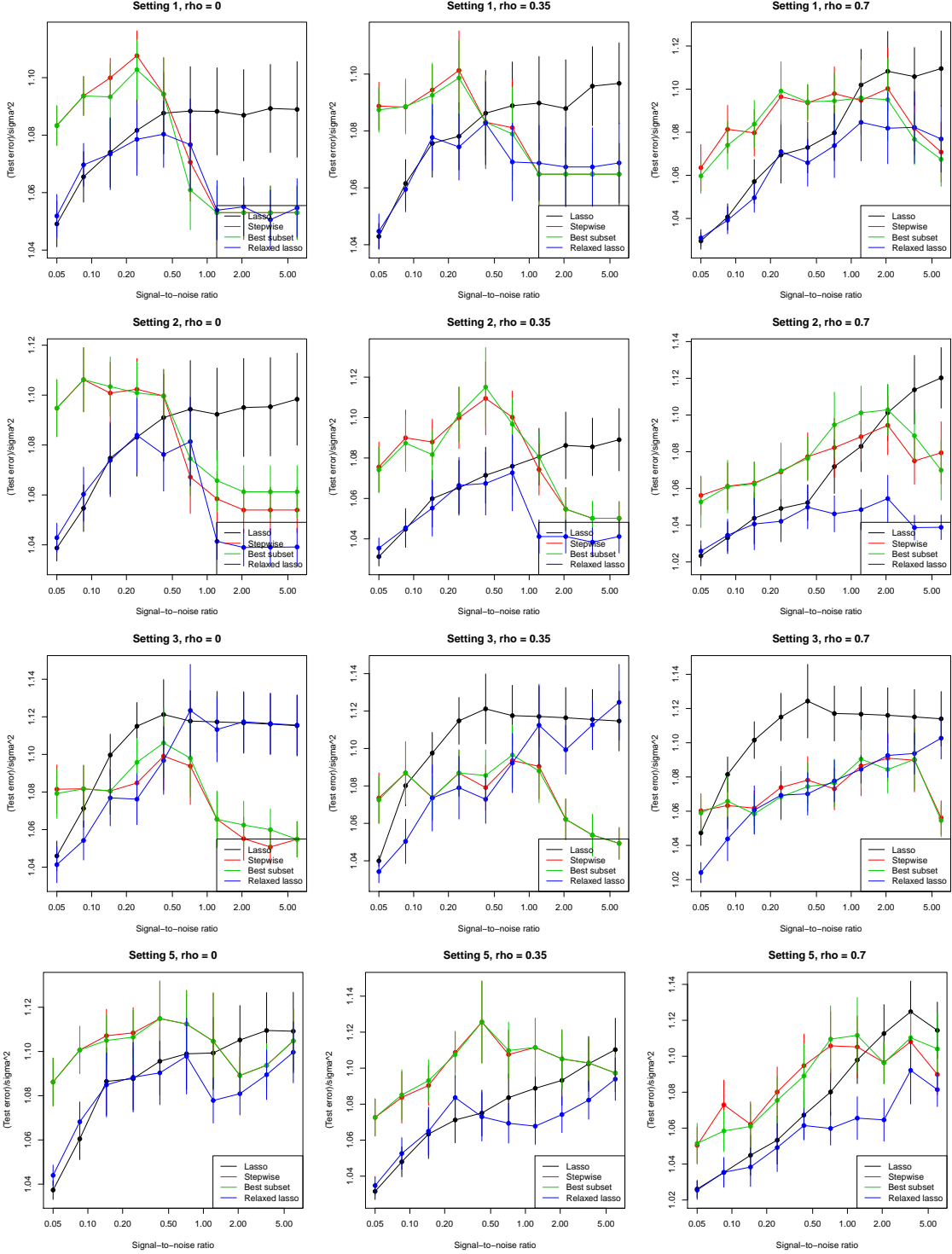
$n = 100$, $p = 10$, **Validation tuning**
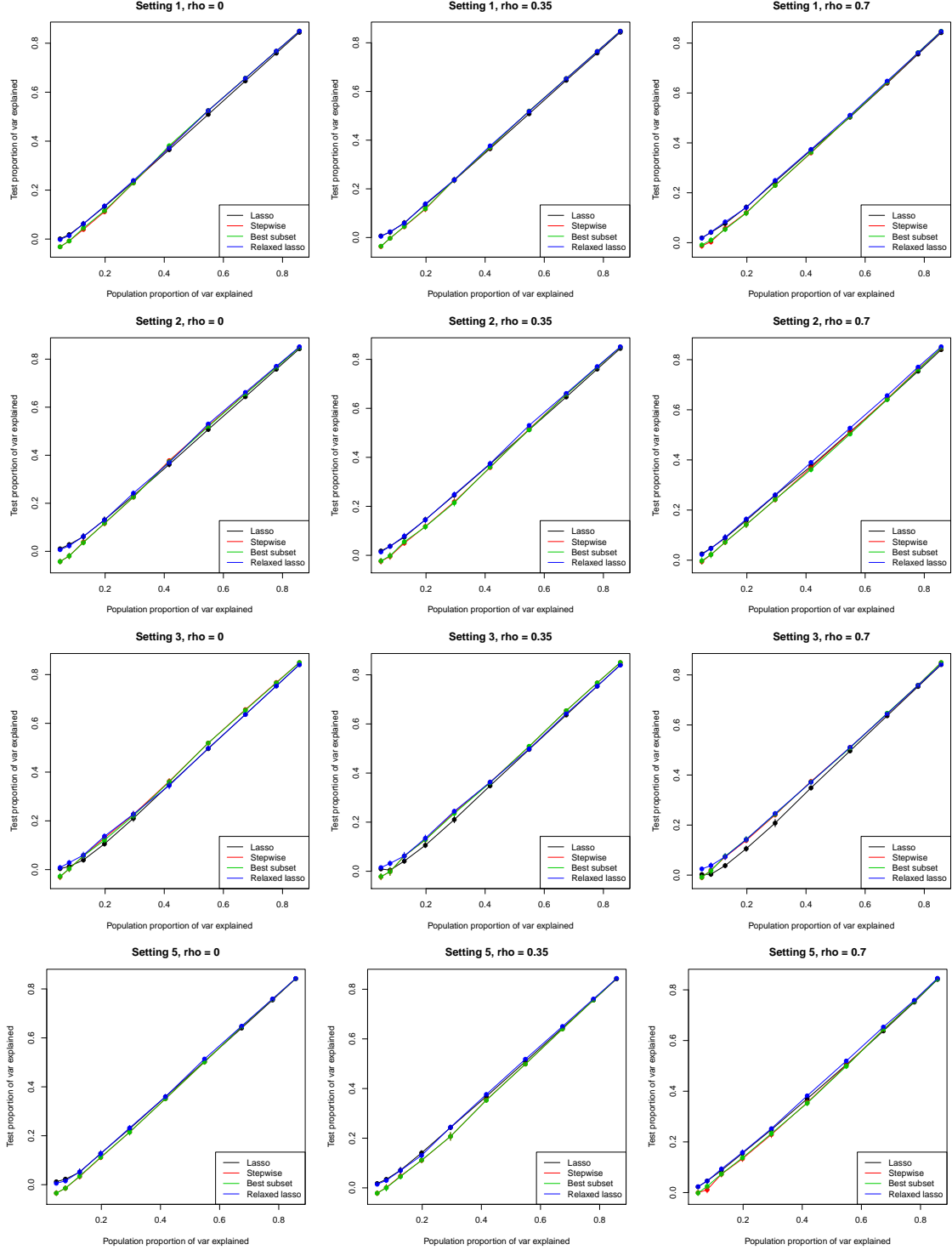
$n = 100$, $p = 10$, **Validation tuning**

$n = 100$, $p = 10$, **Oracle tuning**

4

$n = 100,\ p = 10,$ **Oracle tuning**

Setting 1, rho = 0

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 1, rho = 0.35

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 1, rho = 0.7

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 2, rho = 0

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 2, rho = 0.35

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 2, rho = 0.7

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 3, rho = 0

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 3, rho = 0.35

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 3, rho = 0.7

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 5, rho = 0

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 5, rho = 0.35

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

Setting 5, rho = 0.7

Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

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$n = 100$, $p = 10$, **Oracle tuning**