n=100, p=1000, s=5 Correlation 0.35 Correlation 0 Correlation 0.7 0.8 -0.6 -Beta-type 1 0.4 0.2 0.0 8.0 0.6 Beta-type 2 0.4 0.2 -0.0 -0.8 -0.6 -Beta-type 3 0.4 0.2 0.0 -0.8 -0.6 -Beta-type 5 0.4 0.2 -0.0 6.00 0.05 0.05 0.25 1.22 0.25 1.22 6.00 0.05 0.25 1.22 6.00

Proportion of variance explained

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

Signal-to-noise ratio