

Setting 4, $\rho = 0.35$

Proportion of variance explained

0.05 0.10 0.18 0.32 0.50 0.67

10

8

6

4

2

Number of nonzeros

0.05

0.10

0.20

0.50

1.00

2.00

Signal-to-noise ratio

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

