n=500, p=100, s=5 Correlation 0.35 Correlation 0 Correlation 0.7 1.06 Beta-type 1 1.04 1.02 1.06 Beta-type 2 1.04 Relative test error (to Bayes) 1.02 1.06 Beta-type 3 1.04 1.02 1.06 Beta-type 5 1.04 1.02 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