Setting 4, rho = 0Proportion of variance explained 0.05 0.1 0.32 0.18 0.5 0.67 1.14 1.12 (Test error)/sigma^2 1.10 1.08 1.06

1.04

0.05

0.10

0.20

Signal-to-noise ratio

0.50

1.00

Lasso Stepwise

Best subset

2.00