Setting 3, rho = 0.35Proportion of variance explained 0.05 0.1 0.18 0.32 0.5 0.67 10  $\infty$ Number of nonzeros 9  $\alpha$ Lasso Stepwise Best subset 0.05 0.10 0.20 1.00 2.00 0.50 Signal-to-noise ratio