n=100, p=10, s=5 Correlation 0.35 Correlation 0 Correlation 0.7 1.04 Beta-type 1 1.00 0.96 1.04 Beta-type 2 1.00 0.96 1.04 Beta-type 3 1.00 0.96 1.04 Beta-type 5 1.00 0.96

Relative test error (to best subset)

0.25

0.05

1.22

6.00 0.05

Signal-to-noise ratio

1.22

6.00 0.05

0.25

1.22

6.00

0.25