n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 3 Beta-type 1 2 4 3 Beta-type 2 Beta-type 3 2 4 3 Beta-type 5 2 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 0.25 1.22 0.05 6.00 Signal-to-noise ratio

Relative test error (to best subset)