Setting 4, rho = 0Proportion of variance explained 0.05 0.1 0.18 0.32 0.5 0.67 10 ∞ Number of nonzeros 9 Lasso Stepwise \sim Best subset Relaxed lasso

0.05

0.10

0.20

Signal-to-noise ratio

1.00

2.00

0.50