n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 40 30 Beta-type 1 20 10 0 40 30 Beta-type 2 20 Number of nonzeros Beta-type 3 20 10 0 40 30 Beta-type 5 20 10

Signal-to-noise ratio

1.22

6.00 0.05

0.25

1.22

6.00

0.25

6.00 0.05

0.05

0.25

1.22