Setting 1, rho = 0Proportion of variance explained 0.05 0.10 0.18 0.32 0.50 0.67  $\infty$ Number of nonzeros 9 Lasso Stepwise  $\alpha$ Best subset Relaxed lasso 0.05 0.10 0.20 0.50 1.00 2.00 Signal-to-noise ratio