n=100, p=10, s=5 Correlation 0 Correlation 0.35 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 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 Signal-to-noise ratio

Relative test error (to best subset)