

# Setting 4, $\rho = 0$

Proportion of variance explained

0.05      0.10      0.18      0.32      0.50      0.67

Number of nonzeros

10

8

6

4

2

0.05

0.10

0.20

0.50

1.00

2.00

Signal-to-noise ratio

- Lasso
- Stepwise
- Best subset
- Relaxed lasso

