Setting 2, rho = 0.7Proportion of variance explained 0.05 0.1 0.18 0.32 0.5 0.67 / 9 Number of nonzeros 2 က Lasso  $\alpha$ Stepwise Best subset Relaxed lasso 0.05 0.10 0.20 1.00 0.50 2.00 Signal-to-noise ratio