Setting 3, rho = 0.35Proportion of variance explained 0.05 0.10 0.18 0.32 0.50 0.67 1.20 1.15 (Test error)/sigma^2 1.10 Lasso 1.05 Stepwise Best subset Relaxed lasso 0.05 0.10 0.20 0.50 1.00 2.00

Signal-to-noise ratio