Setting 3, rho = 0.7Proportion of variance explained 0.05 0.1 0.18 0.32 0.5 0.67 10 ∞ Number of nonzeros 9 Lasso Stepwise α Best subset Relaxed lasso 0.05 0.10 0.20

Signal-to-noise ratio

1.00

2.00

0.50