n=500, p=100, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 0.9 Beta-type 1 0.6 0.3 0.0 0.9 Beta-type 2 0.6 0.3 0.0 0.9 Beta-type 3 0.6 -0.3 0.0 0.9 Beta-type 5 0.6 0.3 -

Relative risk (to null model)

0.0

0.05

0.25

1.22

Method → Best subset → Forward stepwise → Lasso → Relaxed lasso

Signal-to-noise ratio

0.25

6.00 0.05

1.22

6.00 0.05

0.25

1.22

6.00