n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 5 4 -Beta-type 1 3 2 5 4 · Beta-type 2 3 5 Beta-type 3 3 -2 5 4 Beta-type 5 3 -2

Relative test error (to Bayes)

0.05

0.25

1.22

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

Signal-to-noise ratio

1.22

6.00 0.05

0.25

1.22

6.00

0.25

6.00 0.05