n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 6 Beta-type 1 4 2 6 Beta-type 2 Beta-type 3 2 6 Beta-type 5 2 · 6.00 0.05

Relative test error (to Bayes)

0.05

0.25

1.22

Signal-to-noise ratio

1.22

6.00 0.05

0.25

1.22

6.00

0.25