Setting 2, rho = 0.7Proportion of variance explained 0.05 0.10 0.18 0.32 0.50 0.67 / 9 Number of nonzeros 2 က Lasso α Stepwise Best subset Relaxed lasso 0.05 0.10 0.20

Signal-to-noise ratio

1.00

2.00

0.50