n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 0.5 -Beta-type 1 0.0 0.5 -Beta-type 2 Proportion of variance explained 0.5 Beta-type 3 0.0 -0.5 Beta-type 5 0.0 -6.00 0.05 0.05 0.25 1.22 0.25 1.22 6.00 0.05 0.25 1.22 6.00 Signal-to-noise ratio

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