n=100, p=10, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.5 -Beta-type 1 1.0 0.5 0.0 1.5 Beta-type 2 1.0 -0.5 1.5 Beta-type 3 1.0 -0.5 0.0 1.5 Beta-type 5 1.0 0.5

Relative risk (to null)

0.0

0.05

0.25

1.22

6.00 0.05

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

Signal-to-noise ratio

0.25

1.22

6.00 0.05

0.25

1.22

6.00