n=100, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.25 1.00 Beta-type 1 0.75 0.50 1.25 1.00 Beta-type 2 Relative test enror (to pest snpset)

1.25

1.00

1.00 Beta-type 3 0.50 1.25 1.00 Beta-type 5 0.75 0.50 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 0.25 0.05 1.22 6.00 Signal-to-noise ratio

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