n=100, p=10, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 10.0 7.5 Beta-type 1 5.0 2.5 10.0 7.5 Beta-type 2 5.0 Number of nonzeros 2.5 10.0 7.5 Beta-type 3 5.0 2.5 10.0 7.5 Beta-type 5 5.0 2.5 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 Signal-to-noise ratio

Method → Best subset → Lasso → Relaxed lasso → Stepwise