n=500, p=100, s=5 Correlation 0.35 Correlation 0 Correlation 0.7 0.75 Beta-type 1 0.50 0.25 0.00 0.75 Beta-type 2 0.50 0.25 0.00 0.75 Beta-type 3 0.50 0.25 0.00 0.75 Beta-type 5 0.50 0.25

Relative risk (to null)

0.00

0.05

1.22

0.25

6.00 0.05

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

Signal-to-noise ratio

1.22

6.00 0.05

0.25

1.22

6.00

0.25