n=100, p=10, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.05 1.02 Beta-type 1 0.99 0.96 1.05 1.02 Beta-type 2 Relative test error (to best subset) 0.99 0.96 1.05 1.02 Beta-type 3 0.99 0.96 1.05 1.02 Beta-type 5 0.99 0.96 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