Setting 1, rho = 0.35
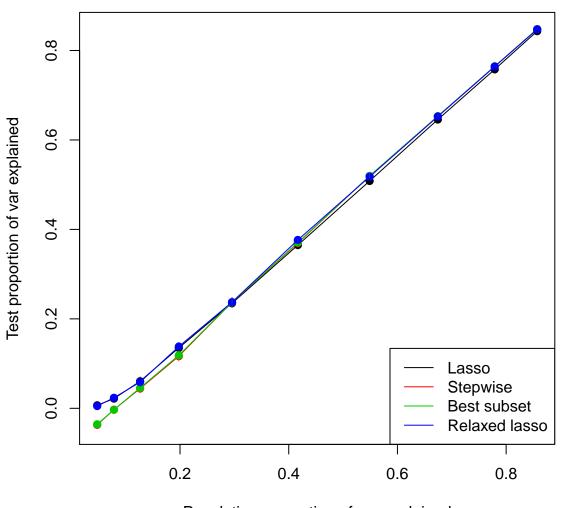
Test proportion of var explained

Population proportion of var explained

- Lasso
- Stepwise
- Best subset
- Relaxed lasso