n=100, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.6 Beta-type 1 1.2 -0.8 -1.6 -Beta-type 2 1.2 -0.8 1.6 -Beta-type 3 1.2 -0.8 1.6 -Beta-type 5 1.2 -0.8 0.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00

Relative test error (to best subset)

Signal-to-noise ratio