Setting 4, rho = 0.35

Proportion of variance explained 0.05 0.10 0.18 0.32 0.50 0.67 1.16 1.14 1.12 (Test error)/sigma^2 1.10 1.08 1.06 Lasso Stepwise 1.04 Best subset Relaxed lasso 0.05 0.10 0.20 0.50 1.00 2.00

Signal-to-noise ratio