n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.50 1.25 Beta-type 1 1.00 0.75 0.50 1.50 1.25 Beta-type 2 Relative test error (to best subset) 1.00 0.75 0.50 1.50 1.25 Beta-type 3 1.00 0.75 0.50 1.50 1.25 Beta-type 5 1.00 0.75 0.50 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

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