Setting 2, rho = 0.35Proportion of variance explained 0.05 0.1 0.18 0.32 0.5 0.67  $\infty$ Number of nonzeros 9 2 က Lasso Stepwise  $\alpha$ Best subset Relaxed lasso 0.05 0.10 0.20 0.50 1.00 2.00

Signal-to-noise ratio