Setting 2, rho = 0.7Proportion of variance explained 0.05 0.1 0.18 0.32 0.5 0.67 1.12 1.10 1.08 (Test error)/sigma^2 1.06 1.04 1.02 Lasso Stepwise Best subset 0.10 0.05 0.20 1.00 2.00 0.50 Signal-to-noise ratio