n=100, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 60 Beta-type 1 40 20 0 60 Beta-type 2 40 Number of nonzeros Beta-type 3 40 20 0 60 Beta-type 5 40 20

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

Signal-to-noise ratio

1.22

6.00 0.05

0.25

1.22

6.00

0.25

6.00 0.05

0.05

0.25

1.22