n=100, p=10, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.5 1.0 Beta-type 1 0.5 0.0 1.5 -1.0 Beta-type 2 Relative risk (to null model) Beta-type 3 0.5 0.0 1.5 1.0 Beta-type 5 0.5 0.0 6.00 0.05 6.00 0.05 0.05 0.25 1.22 0.25 0.25 1.22 1.22 6.00 Signal-to-noise ratio Method → Adaptive lasso → Elastic net → Forward stepwise → Lasso → Relaxed lasso