n=500, p=100, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.20 1.15 Beta-type 1 1.10 1.05 1.20 1.15 Beta-type 2 Relative test error (to Bayes) Beta-type 3 1.10 1.05 1.20 1.15 Beta-type 5 1.10 1.05 6.00 0.05 0.25 1.22 0.25 6.00 0.05 0.25 0.05 1.22 1.22 6.00 Signal-to-noise ratio Method → Adaptive lasso → Elastic net → Forward stepwise → Lasso