n=100, p=10, s=5 Correlation 0.35 Correlation 0.7 Correlation 0 1.17 1.14 Beta-type 1 1.11 1.08 1.05 1.17 1.14 Beta-type 2 1.11 Relative test error (to Bayes) Beta-type 3 1.08 1.05 1.17 1.14 Beta-type 5 1.11 1.08 1.05 6.00 0.05 6.00 0.05 0.25 1.22 0.25 0.25 1.22 6.00 0.05 1.22 Signal-to-noise ratio Method → Adaptive lasso → Elastic net → Forward stepwise → Lasso Relaxed lasso