n=100, p=1000, s=10 Correlation 0 Correlation 0.35 Correlation 0.7 100 75 Beta-type 1 50 25 100 75 Beta-type 2 50 Number of nonzeros 25 100 75 Beta-type 3 50 25 100 75 Beta-type 5 50 25 0.25 1.22 Signal–to–noise ratio 0.25 6.00 0.05 0.05 1.22 6.00 0.05 0.25 6.00 1.22 Method → Adaptive lasso → Elastic net → Forward stepwise → Lasso Relaxed lasso