n=100, p=1000, s=10 Correlation 0 Correlation 0.35 Correlation 0.7 0.9 Beta-type 1 0.6 0.3 0.0 0.9 Beta-type 2 0.6 Relative risk (to null model) Beta-type 3 0.6 0.3 0.0 0.9 Beta-type 5 0.6 0.3 0.0 0.05 6.00 0.05 1.22 6.00 0.05 0.25 0.25 0.25 1.22 1.22 6.00 Signal-to-noise ratio Method → Adaptive lasso → Elastic net → Forward stepwise → Lasso → Relaxed lasso