n=100, p=1000, s=10 Correlation 0.35 Correlation 0 Correlation 0.7 2.5 2.0 Beta-type 1 1.5 1.0 0.5 0.0 2.5 2.0 Beta-type 2 1.5 Beta-type 3 1.0 0.5 0.0 2.5 2.0 Beta-type 5 1.5 1.0 0.5 0.0 6.00 0.05 0.05 6.00 0.05 0.25 0.25 1.22 1.22 0.25 1.22 6.00 Signal-to-noise ratio

Method → Adaptive lasso → Elastic net → Forward stepwise → Lasso → Relaxed lasso