1. *n = 25, p = 10, sima = 3*

Comparison of MSPEs
R-squared=0.1, n=25, p=10

➔ Lasso seems to be best in this setting

2. *n = 500, p = 10, sima = 3*

Comparison of MSPEs
R-squared=0.1, n=500, p=10
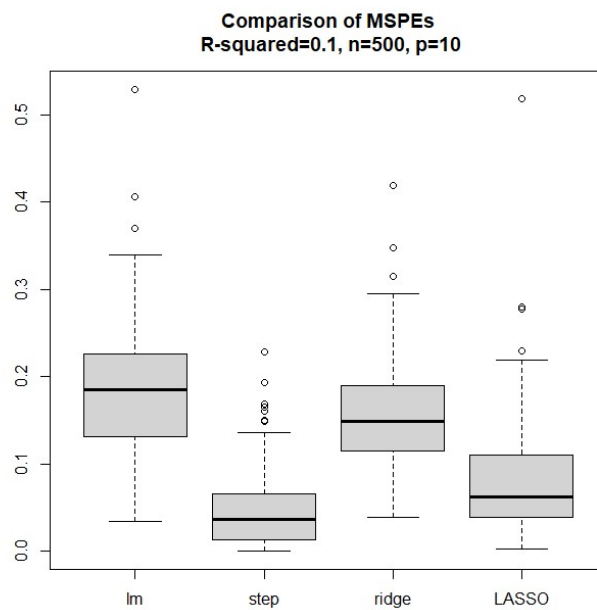
➔ Stepwise seems to be best in this setting

3. *n* = 50*, p* = 2*, sima* = 3

Comparison of MSPEs
R-squared=0.1, n=50, p=2
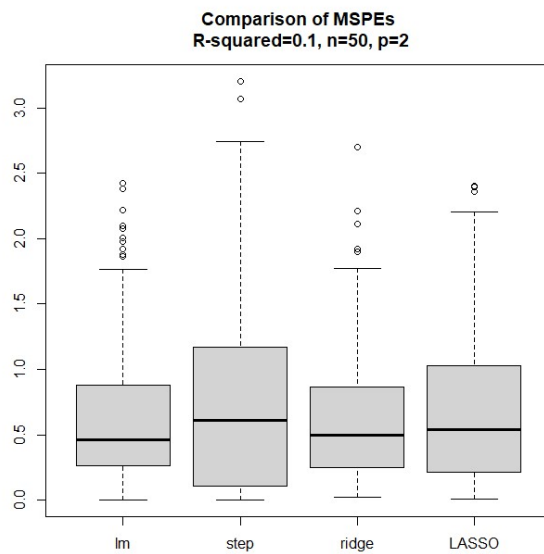
➔ Ridge seems to be best in this setting

4. *n* = 50*, p* = 30*, sima* = 3

Comparison of MSPEs
R-squared=0.1, n=50, p=30
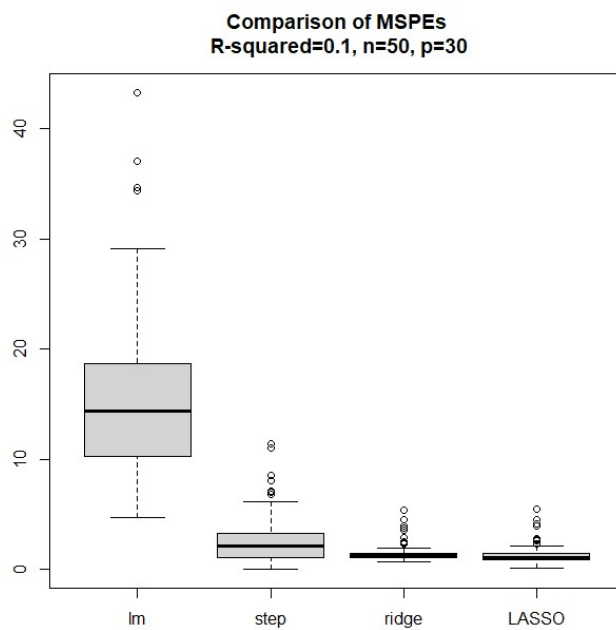
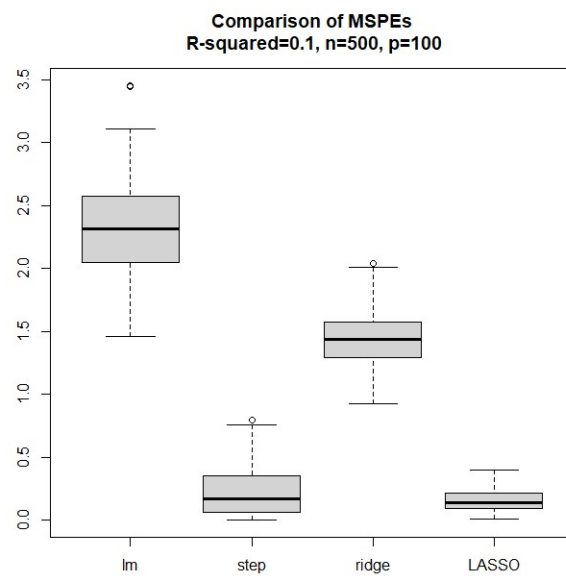➔ Ridge and LASSO looks similar, bur ridge seems to be slightly better than LASSO in this setting.

5. *n = 50, p = 10, sima = 0.5*

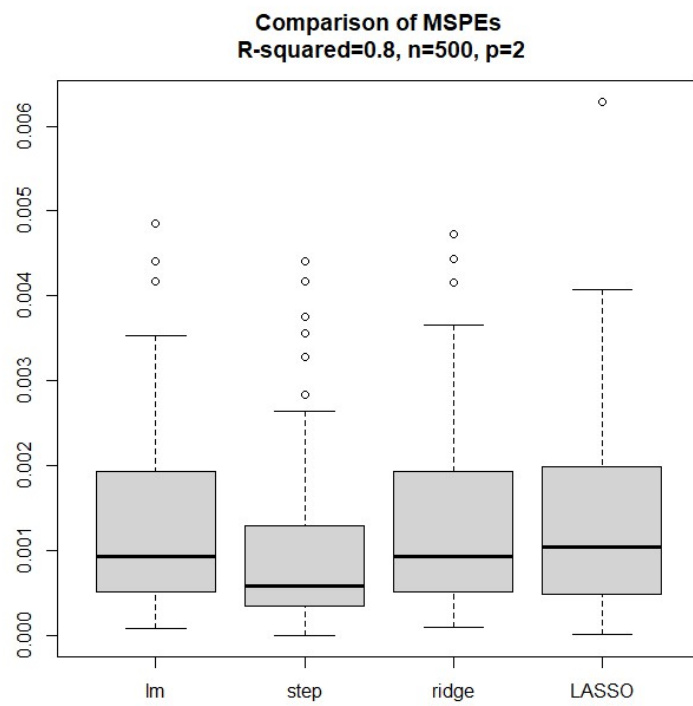**Comparison of MSPEs**
R-squared=0.8, n=50, p=10
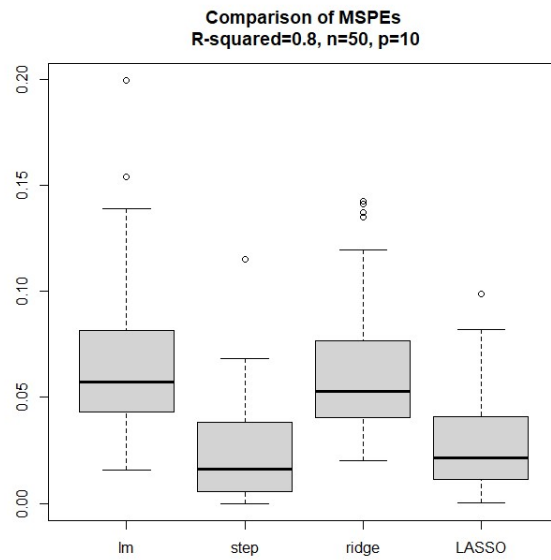
➔ Step seems to be best method in this function

6. *n = 500, p = 100, sima = 3*

Comparison of MSPEs
R-squared=0.1, n=500, p=100

-> Lasso seems to be best in this setting

7. *n* = 500, *p* = 2, *sima* = 0.5

Comparison of MSPEs
R-squared=0.8, n=500, p=2

➔ Step seems to be best in this setting