Response to Referee

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I would like to begin by thanking the referee for their valuable and insightful comments on the paper. Here, I will outline all edits made to the paper based on their comments, as well as any other changes to the paper.

> However, in Section 3, just one method (active warm start version of the Gap Safe rules) is used to compare the performance of the proposed strategy. The author should rephrase the last sentence of the abstract accordingly, e.g.: "In experiments we show that these look-ahead screening rules outperform the active warm start version of the Gap Safe rules."

The last sentence of the abstract has been modified accordingly.

> Only the Gaussian case is considered. Is the method applicable to Generalized Linear Models?

We have added a couple of sentences in the discussion discussing this.

> There are two options in the glmnet package for computing the path to Gaussian linear models: `type.gaussian="covariance"` and `type.gaussian="naive"`. Depending on the setting, these options have a large impact on timing. The latter can be far more efficient for p > n situations, or when p > 500. Are the results reported in simulations consistent under both settings?

A sentence in the discussion has been added regarding this.

In addition to these changes, we have also replaced $\tilde{\beta}$ throughout the paper with β, since the distinction made with the former notation made no difference to the results.

We have moreover hade a few minor cosmetic changes to math environments, figures, and text in order to maintain the page limit requirement. The description of the experiment setup was also shortened somewhat for the same reason.