n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 0.9 0.6 Beta-type 1 0.3 0.0 0.9 0.6 Beta-type 2 Proportion of variance explained 0.6 Beta-type 3 0.0 0.9 0.6 -Beta-type 5 0.3 0.0 0.05 6.00 0.05 6.00 0.05 1.22 0.25 0.25 0.25 1.22 1.22 6.00 Signal-to-noise ratio Best Subset → BOSO – eBIC → Forward stepwise → Lasso