n=100, p=1000, s=10 Correlation 0 Correlation 0.35 Correlation 0.7 60 Beta-type 1 40 20 60 Beta-type 2 40 Number of nonzeros Beta-type 3 40 20 60 Beta-type 5 40 20 0.25 1.22 Signal–to–noise ratio 0.05 0.25 6.00 0.05 6.00 0.05 0.25 1.22 6.00 1.22

Method → Best Subset → BOSO – eBIC → Forward stepwise → Lasso → Relaxed lasso