n=500, p=100, s=5 Correlation 0 Correlation 0.7 Correlation 0.35 30 Beta-type 1 20 10 30 Beta-type 2 20 Number of nonzeros Beta-type 3 20 10 30 Beta-type 5 20 10 0.05 0.25 1.22 6.00 0.05 1.22 6.00 0.05 0.25 0.25 1.22 6.00 Signal-to-noise ratio Method → Best Subset → BOSO – eBIC → Forward stepwise → Lasso