n=100, p=10, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 8.0 0.6 Beta-type 1 0.4 0.2 0.0 0.8 0.6 Beta-type 2 Proportion of variance explained Beta-type 3 0.4 0.2 0.0 0.8 0.6 Beta-type 5 0.4 0.2 0.0 6.00 0.05 0.25 0.05 0.25 1.22 1.22 6.00 0.05 0.25 1.22 6.00 Signal-to-noise ratio

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