n=100, p=1000, s=10 Correlation 0 Correlation 0.35 Correlation 0.7 3.0 2.5 Beta-type 1 2.0 1.5 3.0 2.5 Beta-type 2 Relative test error (to Bayes) 7.5 2.5 2.5 1.0 -Beta-type 3 2.0 1.5 1.0 -3.0 2.5 Beta-type 5 2.0 1.5 1.0 0.25 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 1.22 6.00 0.05 Signal-to-noise ratio

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