n=100, p=1000, s=10 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 0.4 Proportion of variance explained Beta-type 3 0.2 0.0 0.8 0.6 Beta-type 5 0.4 0.2 0.0 0.05 6.00 0.05 6.00 0.05 0.25 0.25 1.22 1.22 0.25 1.22 6.00 Signal-to-noise ratio Best Subset → BOSO – eBIC → Forward stepwise