n=500, p=100, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.06 Beta-type 1 1.04 1.02 1.06 Beta-type 2 1.04 Relative test error (to Bayes) 1.06 Beta-type 3 1.04 1.02 1.06 Beta-type 5 1.04 1.02 6.00 0.05 1.22 1.22 6.00 0.05 0.25 0.25 0.25 1.22 6.00 0.05 Signal-to-noise ratio Method → Best Subset → BOSO – eBIC → Forward stepwise Lasso