n=100, p=10, s=5

Figure axes: x-axis "Signal-to-noise ratio" (0.05, 0.25, 1.22, 6.00); y-axis "Number of nonzeros" (0.0, 2.5, 5.0, 7.5, 10.0).

Column panels: Correlation 0, Correlation 0.35, Correlation 0.7.

Row panels: Beta-type 1, Beta-type 2, Beta-type 3, Beta-type 5.

Method: Best Subset, BOSO − eBIC, Forward stepwise, Lasso, Relaxed lasso