n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 30 Beta-type 1 20 -10 30 Beta-type 2 20 -Number of nonzeros Beta-type 3 20 10 30 Beta-type 5 20 -10 0.05 0.25 1.22 Signal–to–noise ratio 0.25 6.00 0.05 6.00 0.05 0.25 1.22 6.00 1.22 Method → Best Subset → BOSO – eBIC → Forward stepwise → Lasso → Relaxed lasso