n=100, p=10, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.12 Beta-type 1 1.08 1.04 1.12 Beta-type 2 Relative test error (to Bayes) Beta-type 3 1.08 1.04 1.12 Beta-type 5 1.08 1.04 6.00 0.05 6.00 0.05 0.25 1.22 0.25 1.22 0.05 1.22 0.25 6.00 Signal-to-noise ratio Method → Best Subset → BOSO – eBIC → Forward stepwise → Lasso → Relaxed lasso