n=50, p=1000, s=5

Relative test error (to Bayes) vs Signal-to-noise ratio, with panels for Correlation 0, Correlation 0.35, Correlation 0.7 (columns) and Beta-type 1, Beta-type 2, Beta-type 3, Beta-type 5 (rows).
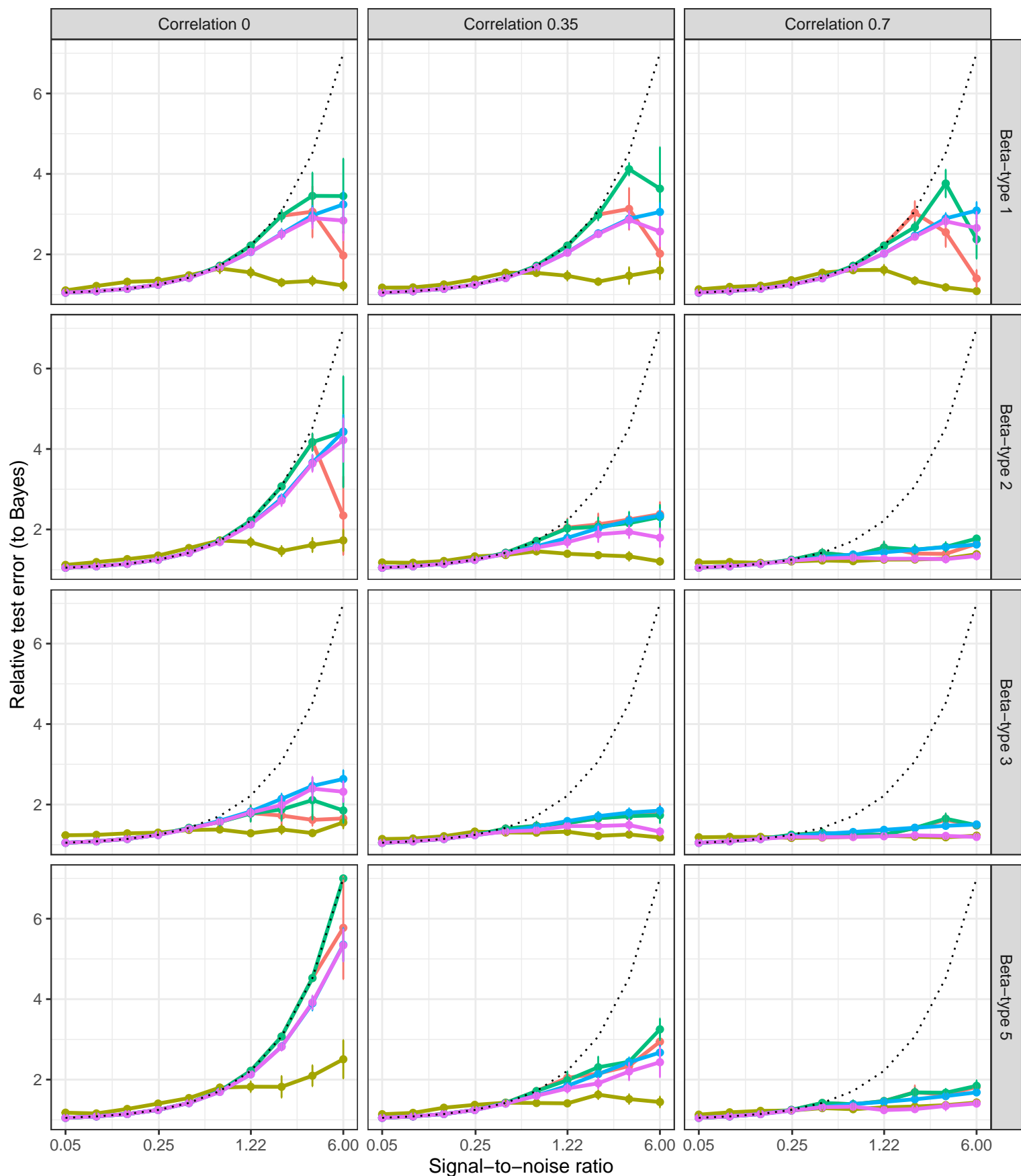
Method: Best Subset, BOSO – eBIC, Forward stepwise, Lasso, Relaxed lasso