n=100, p=10, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 10.0 7.5 Beta-type 1 5.0 2.5 0.0 10.0 7.5 Beta-type 2 5.0 Number of nonzeros 2.5 0.0 10.0 7.5 Beta-type 3 5.0 2.5 0.0 10.0 7.5 Beta-type 5 5.0 2.5 0.0 0.25 1.22 Signal–to–noise ratio 0.25 6.00 0.05 6.00 0.05 6.00 0.05 1.22 0.25 1.22

Method → Best Subset → BOSO – eBIC → Forward stepwise → Lasso → Relaxed lasso