Varying−p

prediction error (rmse / sigma)

1.3
1.2
1.1
1.0

20 50 200 500 1000 2000 10000 20000

computation time (seconds)

1e+02
1e+01
1e+00
1e−01
1e−02

20 50 100 200 500 1000 2000 5000 10000 20000

number of coefficients (p)

Method
- Mr.ASH
- E−NET
- Lasso
- Ridge
- SCAD.2tuning
- MCP.2tuning
- L0Learn
- varbvs
- BayesB
- B−Lasso
- SuSiE
- SCAD.1tuning
- MCP.1tuning