Adaptation to Dimension, Signal Shape and PVE (Penalized Linear Regression) 1.3 -1.3 -1.2 -1.2 -1.1 -1.1 -Method Mr.ASH E-NET 1.0 -1.0 -Lasso 2000 700 200 Ridge 20 50 50 20 SCAD.2tuning MCP.2tuning L0Learn varbvs BayesB 1e+02 -1e+02 -B-Lasso SuSiE SCAD.1tuning MCP.1tuning 1e+01 -1e+01 -1e+00 -1e+00 -1e-01 -1e-01 -1e-02 -1e-02 -

number of coefficients (p)

predictior error (rmse / sigma)

computation time (seconds)