n=500, p=100 Correlation 0.35 Correlation 0.7 Correlation 0.9 SNR 0.05 SNR 0.25 SNR 1.22 SNR 6 SNR 0.05 SNR 0.25 SNR 1.22 SNR 6 SNR 0.05 SNR 0.25 SNR 1.22 SNR 6 100 75 Example 1 50 25 Winimal Model Size (S) 100 50 50 50 0 75 Example 2 75 Example 3 50 25

