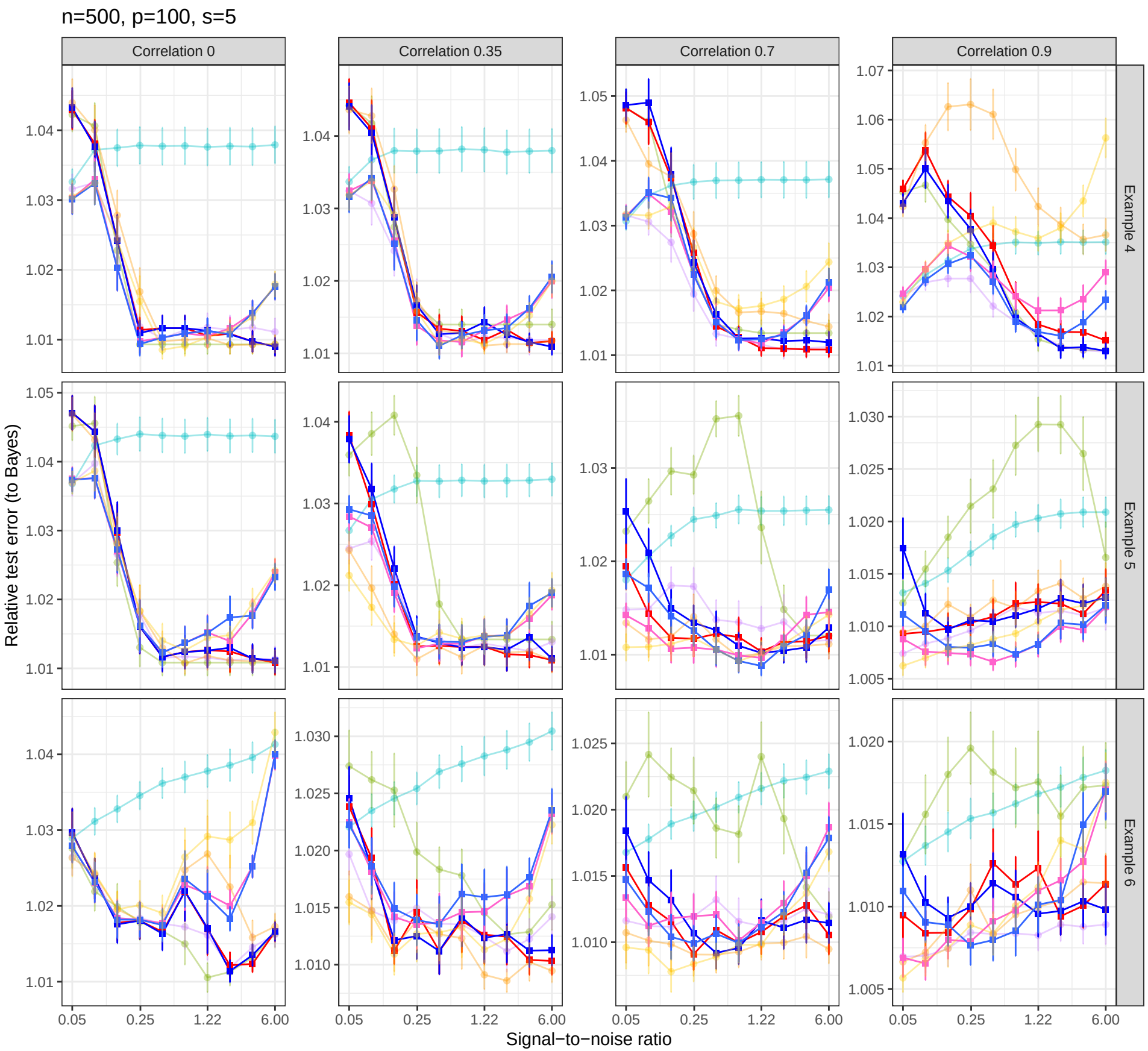
n=500, p=100, s=5
Correlation 0
Correlation 0.35
Correlation 0.7
Correlation 0.9
Example 4
Example 5
Example 6
Relative test error (to Bayes)
Signal−to−noise ratio
0.05
0.25
1.22
6.00
Method
Lasso
Relaxed lasso
LS−CRI.Z
Ridge−CRI
Ridge−SIS
Forward stepwise
LS−CRI
LS−SIS
Ridge−CRI.Z