n=500, p=100, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 Correlation 0.9 1.00 0.75 Example 4 0.50 0.25 1.00 E classification of nonzeros Example 5 1.00 0.75 Example 6 0.50 0.25 0.05 0.25 1.22 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 6.00 Signal-to-noise ratio → Forward stepwise → LS-CRI → LS-SIS -- Ridge-SIS Ridge-CRI Method ◆ LS-CRI.Z ◆ Relaxed lasso ◆ Ridge-CRI.Z Lasso