n=100, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 Correlation 0.9 1.00 0.75 Example 4 0.50 0.25 0.00 1.00 E classification of nonzeros Example 5 0.00 1.00 0.75 Example 6 0.50 0.25 0.00 6.00 0.05 0.25 6.00 0.05 0.25 1.22 1.22 0.25 1.22 0.05 1.22 0.25 6.00 0.05 6.00 Signal-to-noise ratio - Relaxed lasso - Ridge-CRI.Z Forward stepwise - LS-CRI Method -- Lasso → LS-CRI.Z → Ridge-CAR -- Ridge-SIS

- Ridge-CRI

-- LS-SIS

-- LS-CAR