n=50, 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 0.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 0.25 1.22 1.22 6.00 6.00 0.05 0.25 Signal-to-noise ratio

Forward stepwise -- LS-CAR -- LS-CRI.Z -- Relaxed lasso

LS-CRI - LS-SIS

Method

Lasso