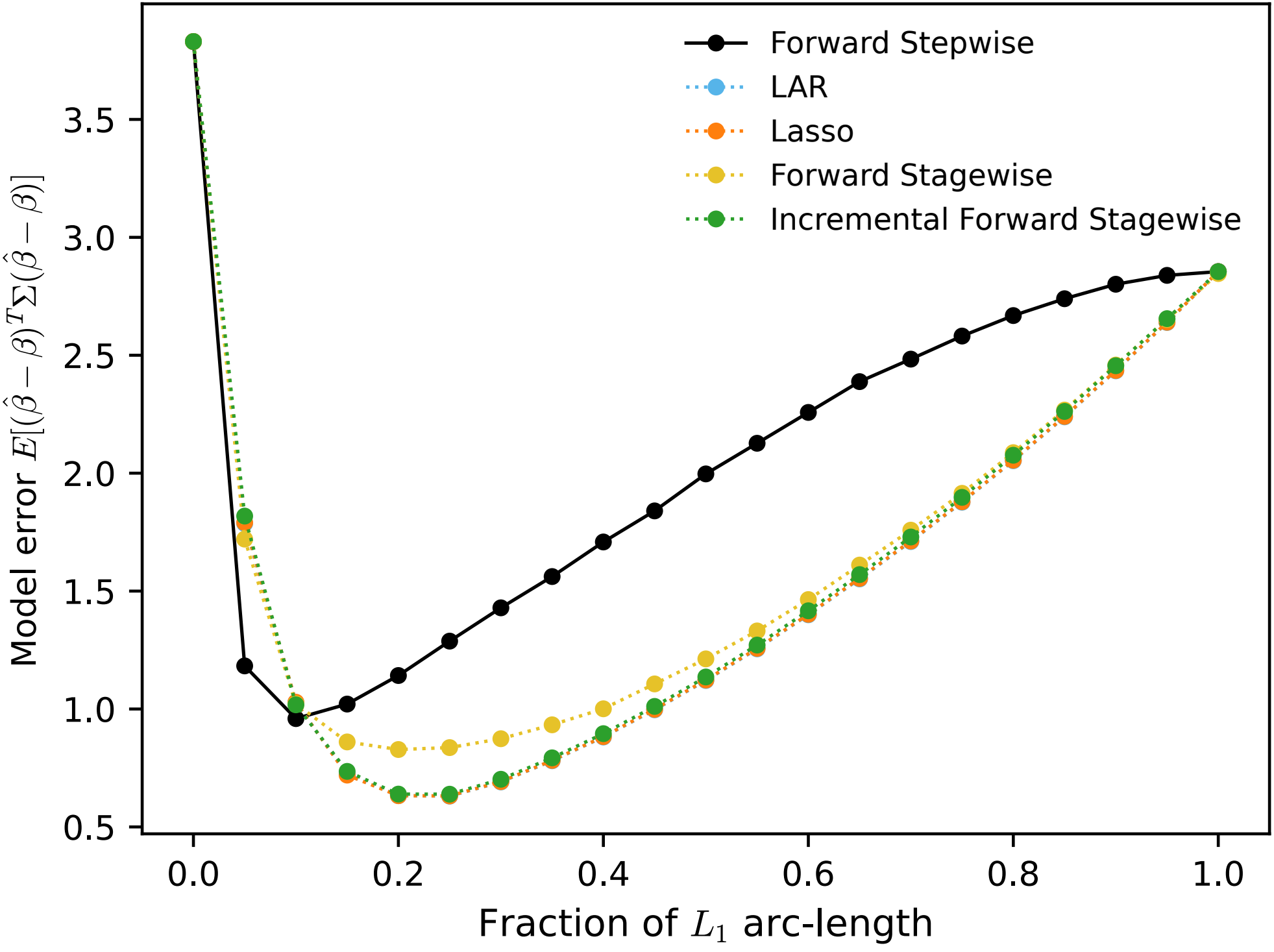

Forward Stepwise
LAR
Lasso
Forward Stagewise
Incremental Forward Stagewise
Model error $E[(\hat{\beta}-\beta)^T\Sigma(\hat{\beta}-\beta)]$
0.5
1.0
1.5
2.0
2.5
3.0
3.5
0.0
0.2
0.4
0.6
0.8
1.0
Fraction of L_1 arc-length