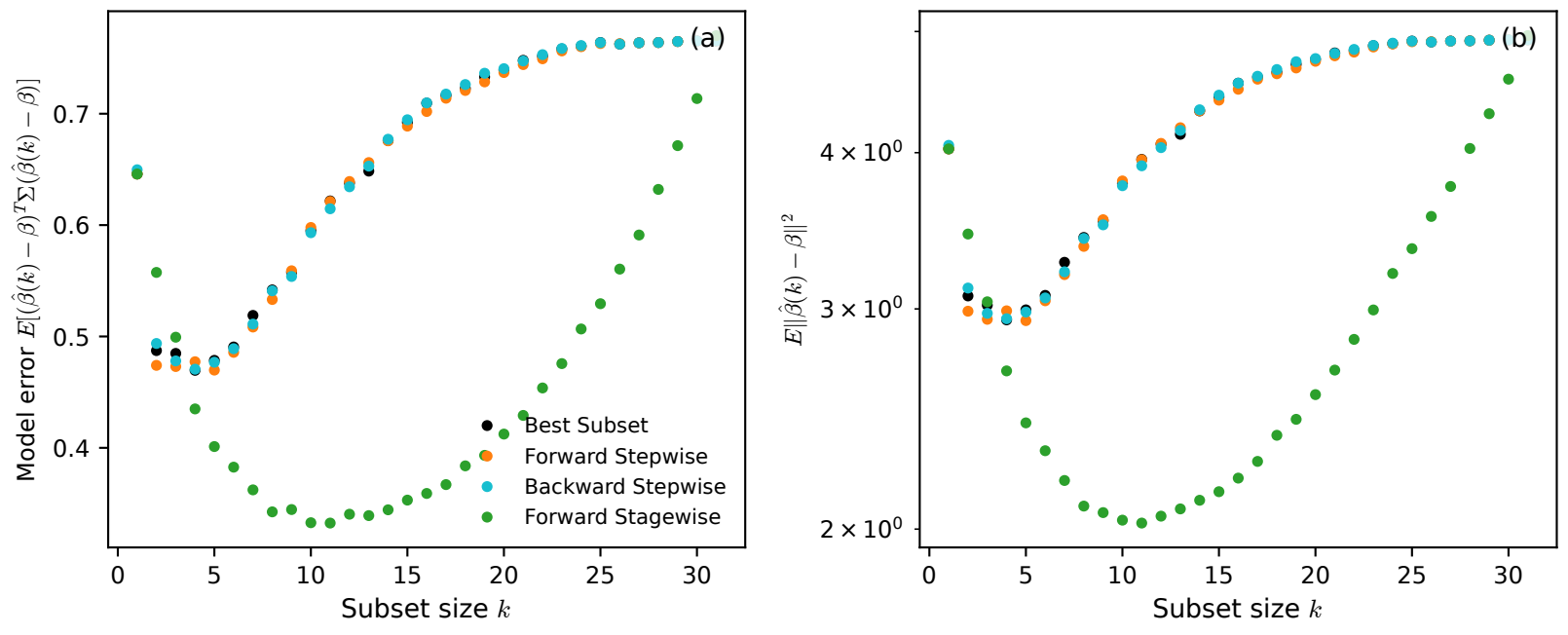

(a)
Model error $E[(\hat{\beta}(k)-\beta)^T\Sigma(\hat{\beta}(k)-\beta)]$
0.7
0.6
0.5
0.4
0
5
10
15
20
25
30
Subset size k
Best Subset
Forward Stepwise
Backward Stepwise
Forward Stagewise
(b)
$E\|\hat{\beta}(k)-\beta\|^2$
4×10^0
3×10^0
2×10^0
0
5
10
15
20
25
30
Subset size k