n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 3 -Beta-type 1 2 -3 Beta-type 2 2 · 3 · Beta-type 3 2 -3 Beta-type 5 6.00 0.05 6.00 0.05 0.05 0.25 1.22 0.25 1.22 0.25 1.22 6.00

Relative risk (to null)

Signal-to-noise ratio