n=100, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.5 -Beta-type 1 1.0 0.5 0.0 -1.5 Beta-type 2 0.5 0.0 1.5 Beta-type 3 1.0 0.5 -0.0 1.5 1.0

Relative risk (to null)

0.5 -

0.0 - 0.05

0.25

