n=100, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 3.0 -2.5 -Beta-type 1 2.0 -1.5 -3.0 2.5 -Beta-type 2 2.0 1.5 -3.0 2.5 Beta-type 3 2.0 1.5 1.0 -3.0 2.5 Beta-type 5 2.0

Relative test error (to Bayes)

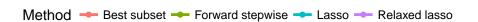
1.5 -

0.05

0.25

1.22

6.00 0.05



Signal-to-noise ratio

1.22

6.00 0.05

0.25

1.22

6.00

0.25