n=100, p=10, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 1.2 0.9 Beta-type 1 0.6 0.3 0.0 1.2 0.9 Beta-type 2 0.6 0.3 0.0 1.2 0.9 Beta-type 3 0.6 0.3 0.0 1.2 0.9 Beta-type 5 0.6 0.3 -0.0 1.22 0.05 0.25 1.22 6.00 0.05 0.25 6.00 0.05 0.25 1.22 6.00

Relative risk (to null model)

Signal-to-noise ratio