n=100, p=1000, s=5 Correlation 0.35 Correlation 0 Correlation 0.7 1.00 0.75 Beta-type 1 0.50 0.25 0.00 1.00 0.75 Beta-type 2 0.50 0.25 0.00 1.00 0.75 Beta-type 3 0.50 0.25 0.00 1.00 0.75 Beta-type 5 0.50 0.25

Relative risk (to null)

0.00

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