n=50, p=1000, s=5 Correlation 0 Correlation 0.35 Correlation 0.7 0.5 Beta-type 1 0.0 -0.5 Beta-type 2 Beta-type 3 0.0 0.5 Beta-type 5 0.0 -0.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00 0.05 0.25 1.22 6.00 Signal-to-noise ratio

Proportion of variance explained