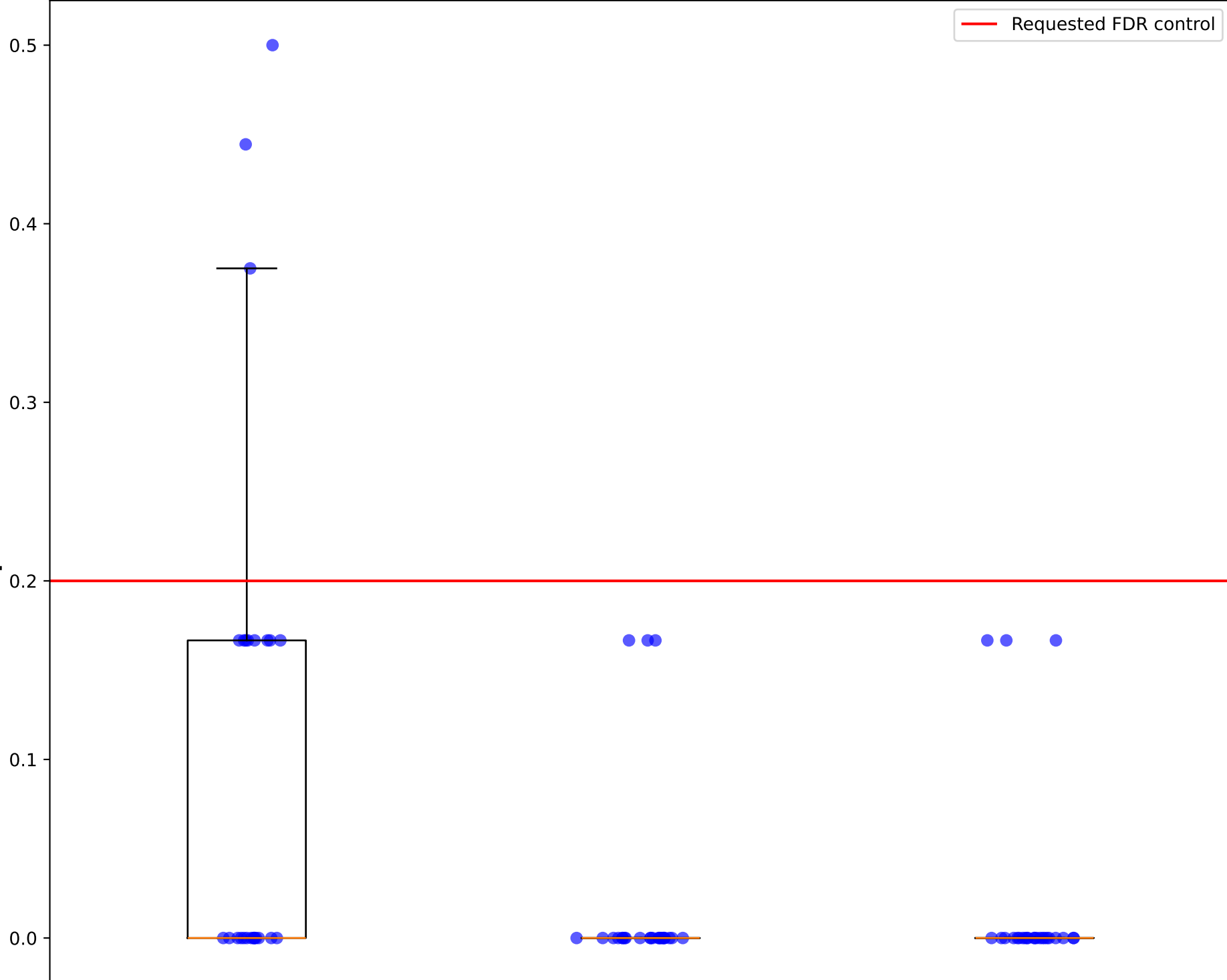FDR = 0.2, y_method=lin, n = 1000, p = 500, rho = 0.7