

$n = 1000$   $\rho = 0.6$

Bias null covariates

0.05  
0.04  
0.03  
0.02  
0.01  
0.00

$2 \times 10^1$   $3 \times 10^1$   $4 \times 10^1$   $6 \times 10^1$   $10^2$

Dimension

