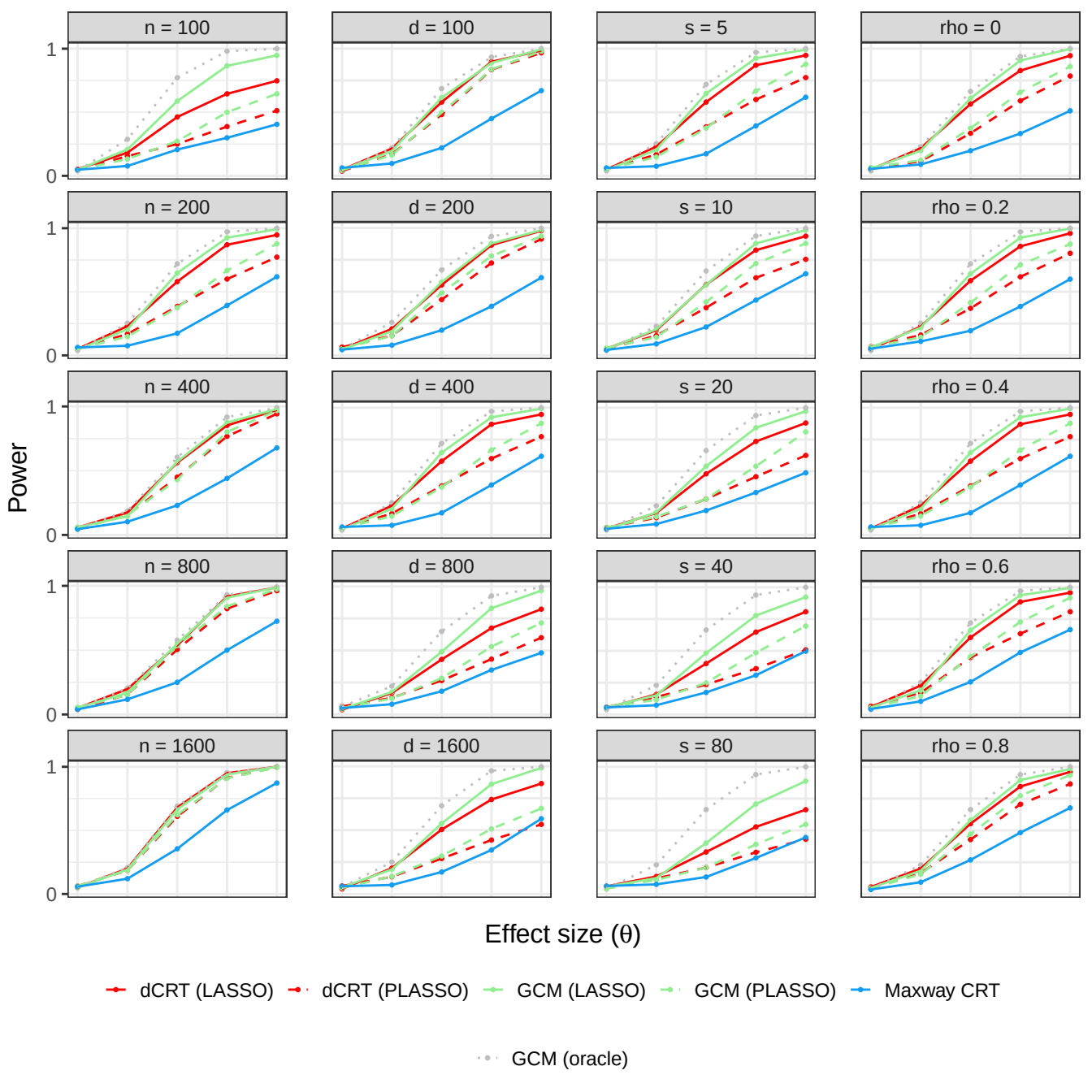
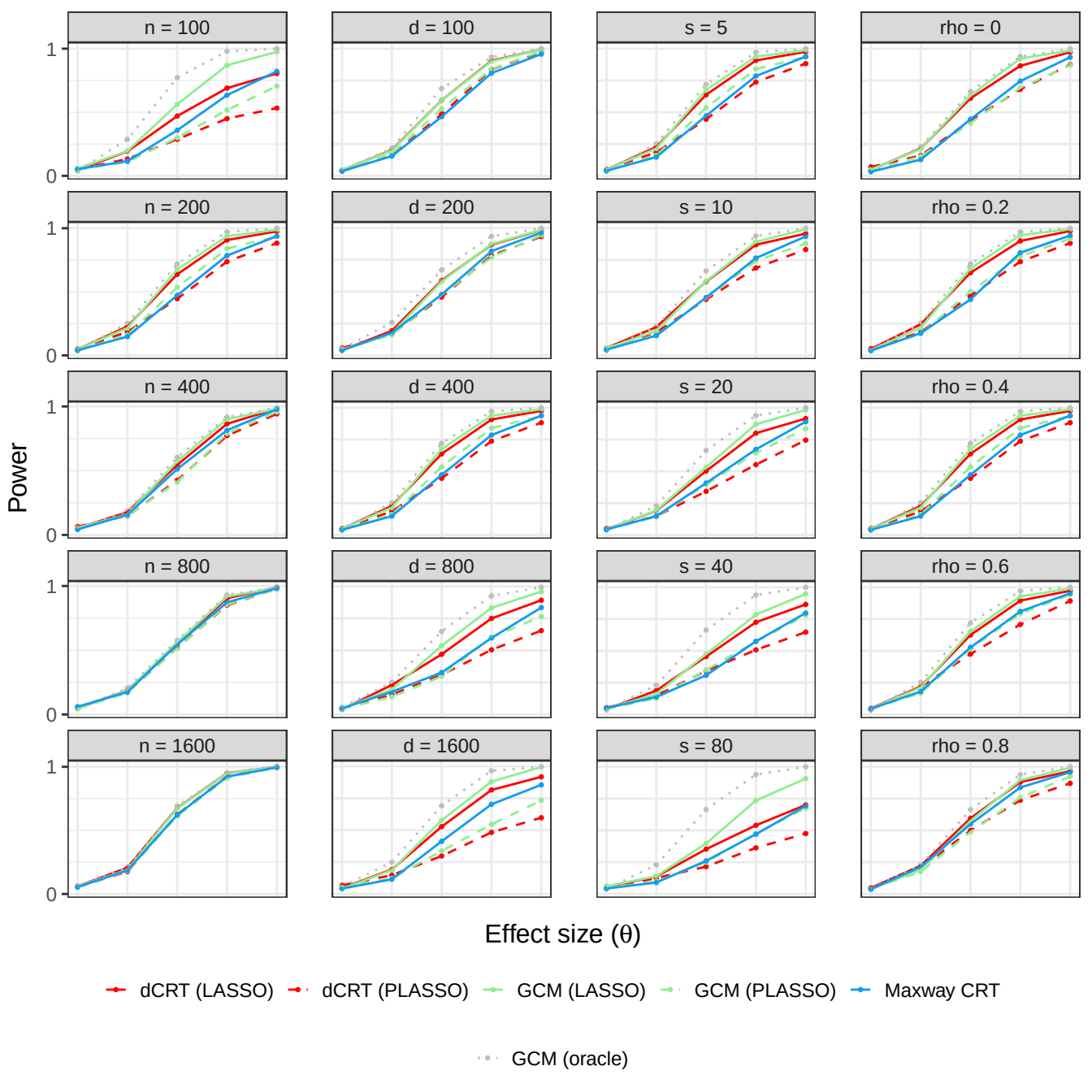

n = 100
d = 100
s = 5
rho = 0
n = 200
d = 200
s = 10
rho = 0.2
n = 400
d = 400
s = 20
rho = 0.4
n = 800
d = 800
s = 40
rho = 0.6
n = 1600
d = 1600
s = 80
rho = 0.8
Power
0
1
Effect size (θ)
dCRT (LASSO)
dCRT (PLASSO)
GCM (LASSO)
GCM (PLASSO)
Maxway CRT
GCM (oracle)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Power
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GCM (LASSO)
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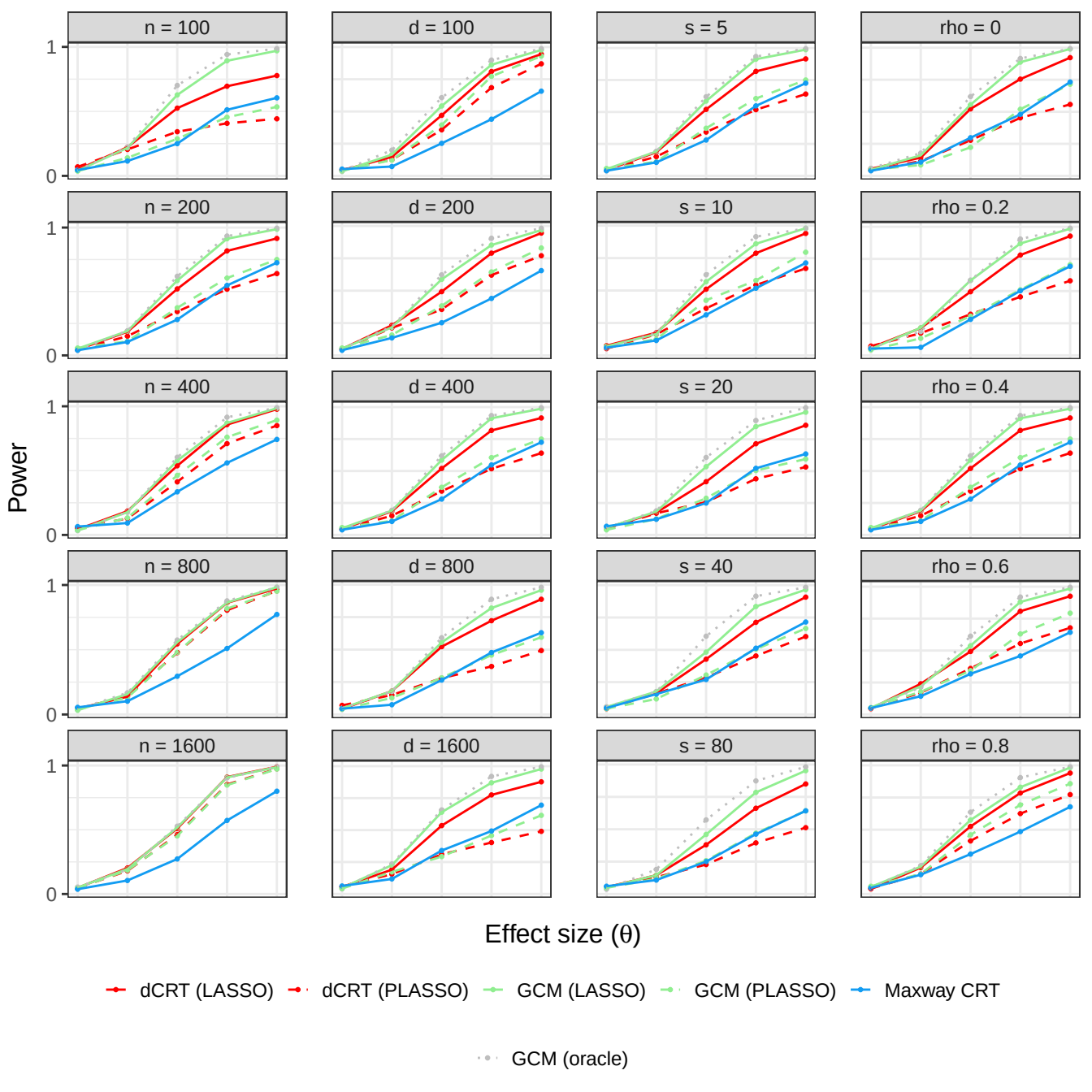
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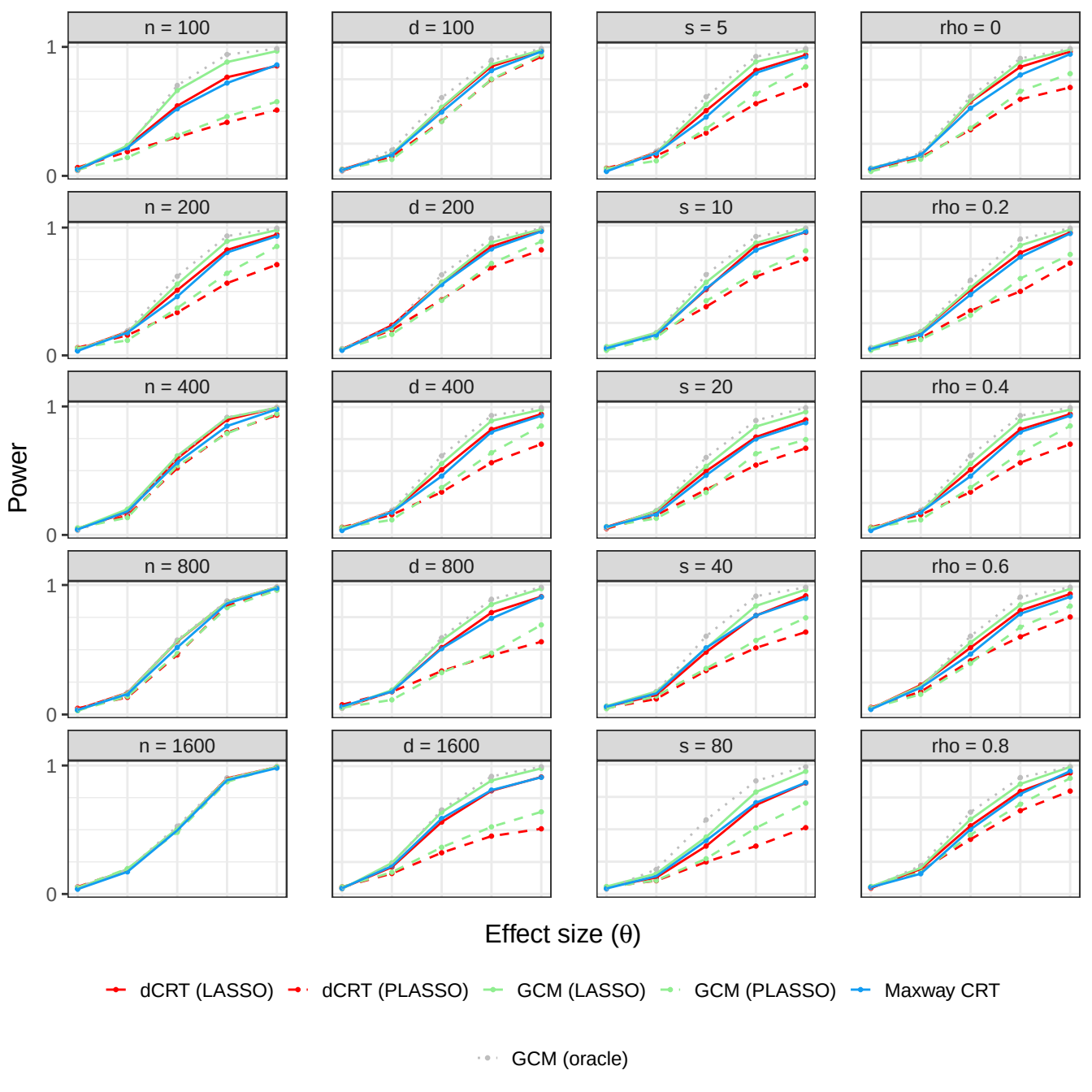
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