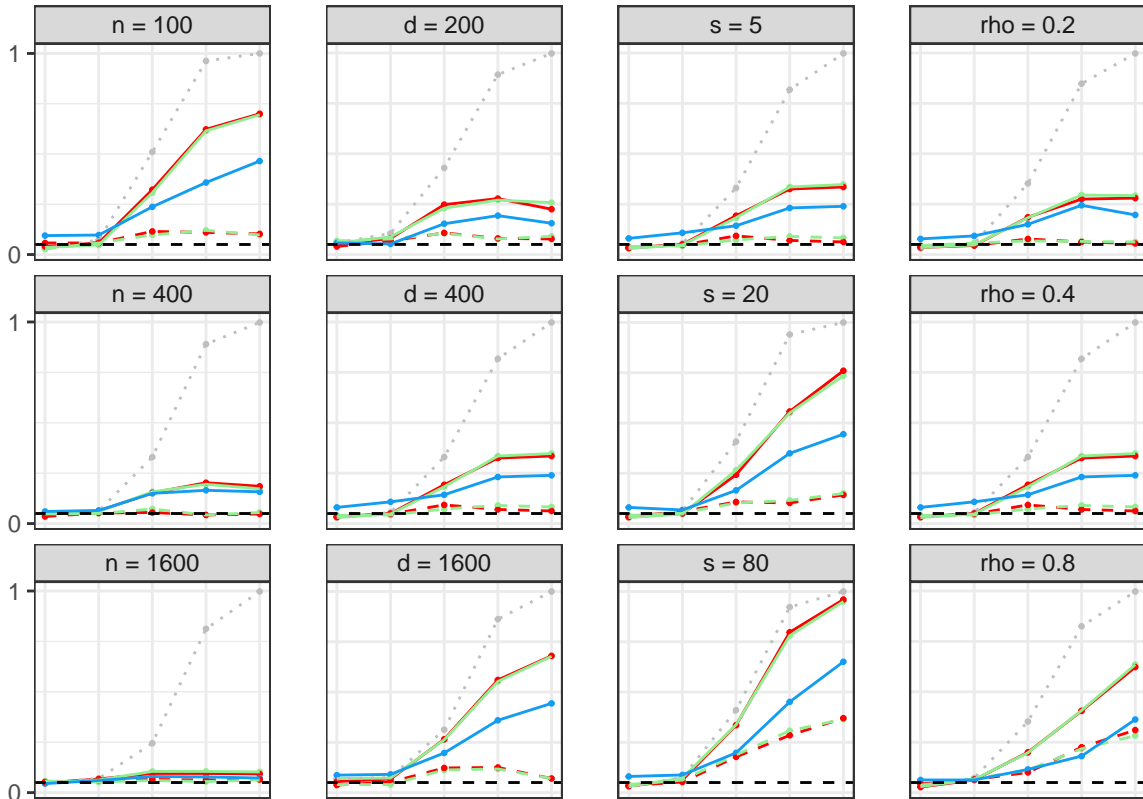


Type I error



Confounding strength

—•— dCRT (LASSO)    - - -•- dCRT (PLASSO)    —•— GCM (LASSO)    - - -•- GCM (PLASSO)    —•— Maxway CRT

••• GCM (naive)