(A)

Correct sparsity — twostep, lasso, ggmix

(B)

Root mean squared prediction error vs Number of active variables

ggmix

twostep

lasso

mean +/- 1 standard deviation

(C)

Estimation error — twostep, lasso, ggmix

(D)

True positive rate vs False positive rate

lasso

twostep

ggmix

mean +/- 1 standard deviation

(E)

Estimated heritability ($\hat{\eta}$) — twostep, ggmix

horizontal dashed line is the true value

(F)

Estimated error variance ($\hat{\sigma}^2$) — twostep, lasso, ggmix

horizontal dashed line is the true value