## **B. High-Dimensional Settings** 125 Average A Н НН 100 Relative Power (%) Н A A $_{\mathsf{H}}$ $^{\mathsf{H}}$ 75 D Hhg: 74% mCorr: 60% **Dcorr: 52%** 50 A D mAntel: 43% HAAA 25 6 6 B 0 A AAA5 10 1 15 20 Simulation Type