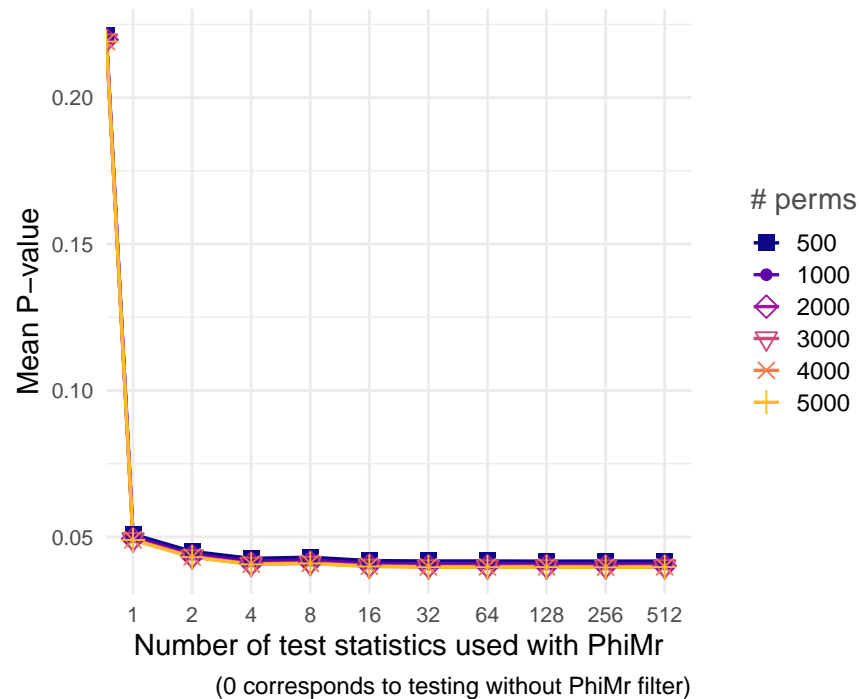


Continuous features, 7-variable signal set, $p = 150$, $n = 50$
Multivariate normal errors with correlated components (± 0.5 pairwise)

Multivariate normal errors with correlated components (± 0.5 pairwise)

Each point represents a sample of 500 P-values

Each point represents a sample of 500 P-values



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