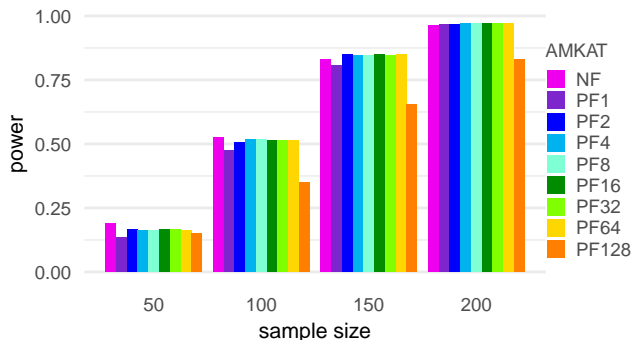


### Empirical power with continuous features ( $p = 1000$ )

### 100% signal strength, multivariate normal errors

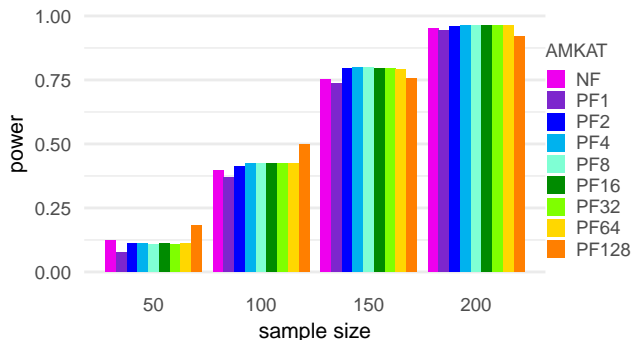
## 7 signal variables

Independent errors



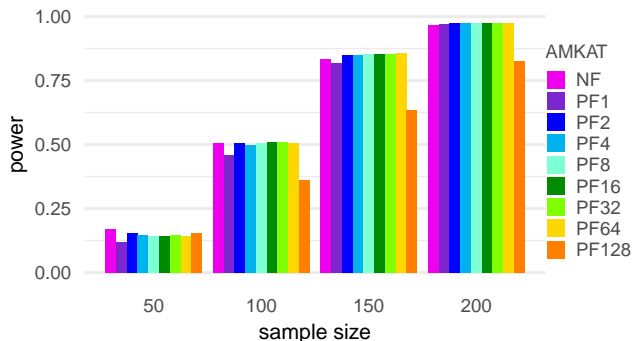
## 80 signal variables

Independent errors



## 7 signal variables

Correlated errors ( $\pm 0.5$  pairwise)



## 80 signal variables

Correlated errors ( $\pm 0.5$  pairwise)

