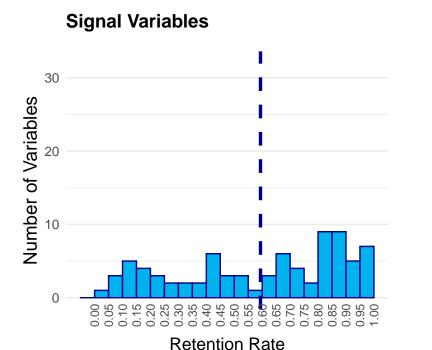
Distribution of Variable Retention Rates by PhiMr on a Fixed Data Set

Continuous features, 80-variable signal set, p = 500, n = 100

Multivariate normal errors with correlated components (±0.5 pairwise)

Each observation corresponds to a distinct variable in the original feature set

Retention rate is the proportion of times the variable was selected across 256000 applications of PhiMr



Noise Variables

