Distribution of Variable Retention Rates by PhiMr on a Fixed Data Set
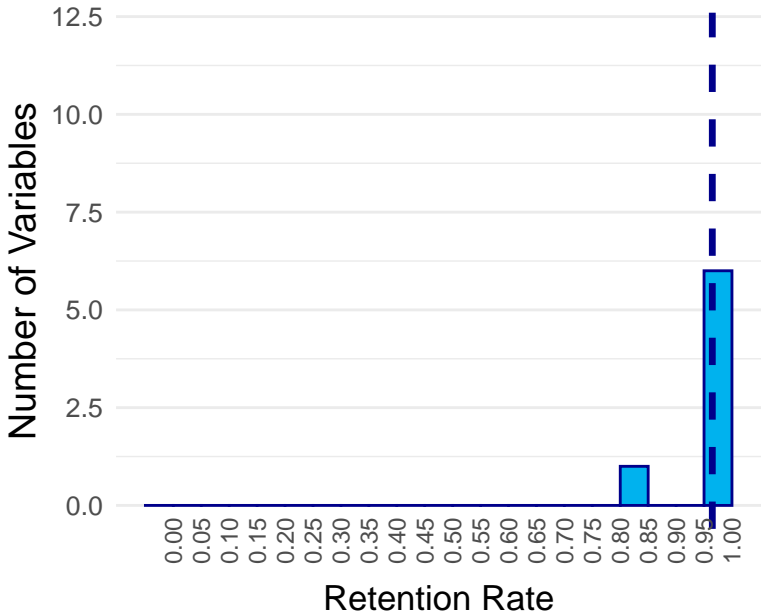
Continuous features, 7−variable signal set, p = 100, n = 30
Multivariate normal errors with correlated components (±0.5 pairwise)
Each observation corresponds to a distinct variable in the original feature set
Retention rate is the proportion of times the variable was selected across 256000 applications of PhiMr