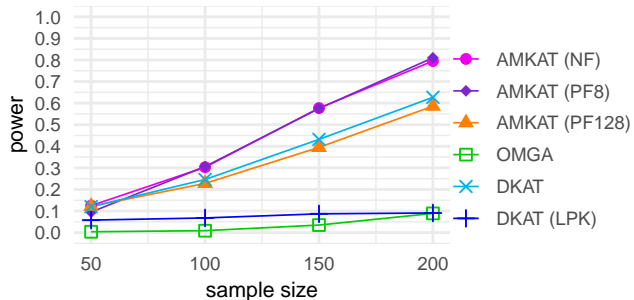


# Empirical power with continuous features ( $p = 2000$ )

## 100% signal strength, multivariate normal errors

### 7 signal variables

Correlated errors ( $\pm 0.5$  pairwise)



### 80 signal variables

Correlated errors ( $\pm 0.5$  pairwise)

