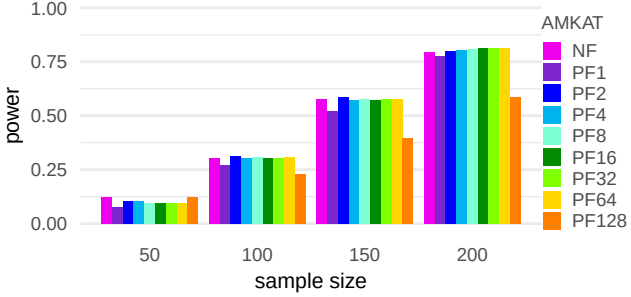
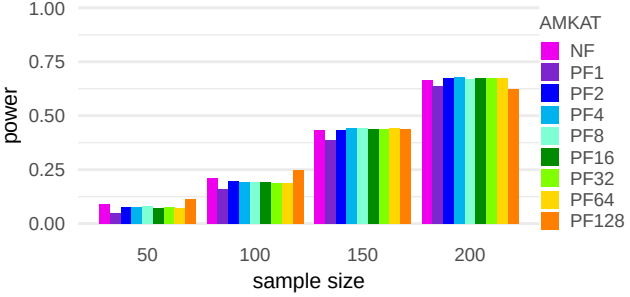
Emprical power with continuous features (p = 2000)

100% signal strength, multivariate normal errors

7 signal variables

Correlated errors (± 0.5 pairwise)



80 signal variables

Correlated errors (± 0.5 pairwise)