

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

