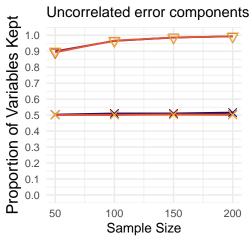
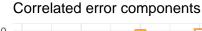
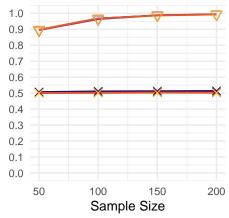
PhiMr Retention Rates for Signal/Noise Variables

Continuous features, 100% signal strength Multivariate normal errors Mean proportion of signal/noise variables retained by PhiMr across 1000 simulated data replicates







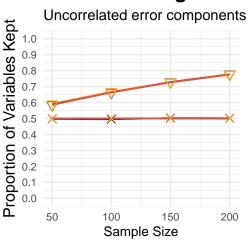


variable type

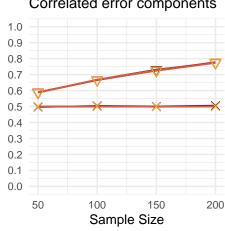
signal

X noise

80-variable signal



Correlated error components



feature dim.

100

300

500

1000