

Distribution of Variable Retention Rates by PhiMr on a Fixed Data Set

Simulated SNP set, 28-variable signal set with strongly-correlated components, $p = 567$, $n = 45$
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

