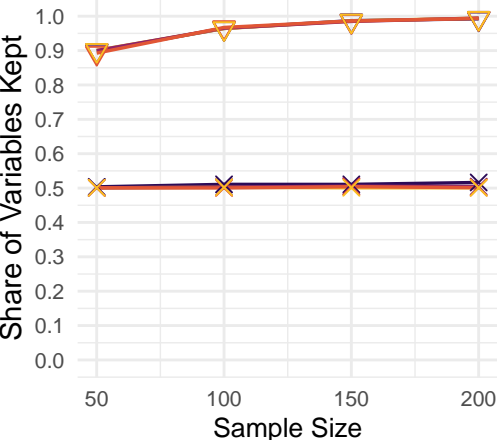# PhiMr Retention Rates for Signal/Noise Variables

Continuous features
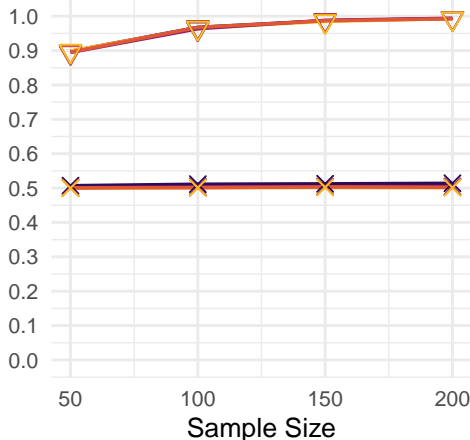Mean share of signal/noise variables retained by PhiMr across 1000 simulated data replicates

7−variable signal set
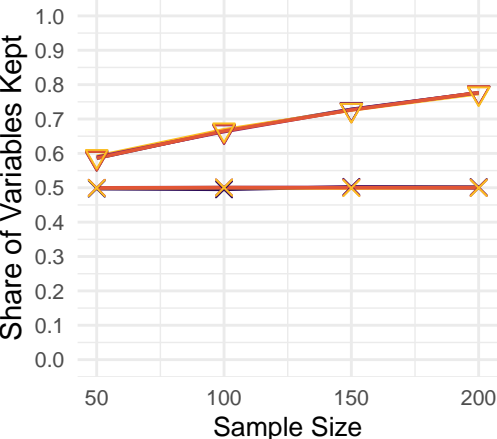

Uncorrelated error components
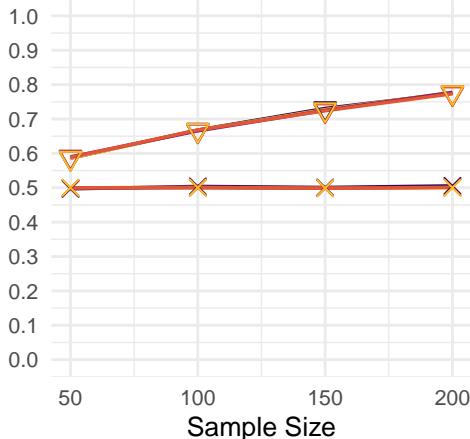
Correlated error components (ρ = 0.5)

80−variable signal set

Uncorrelated error components

Correlated error components (ρ = 0.5)

variable type

▽ signal
✕ noise

feature dim.

● 100
● 300
● 500
● 1000