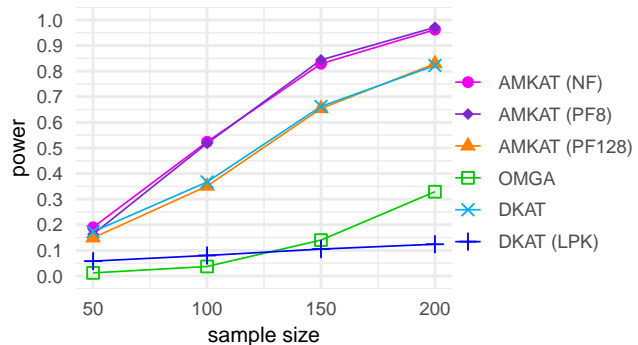


Empirical power with continuous features ($p = 1000$)

100% signal strength, multivariate normal errors

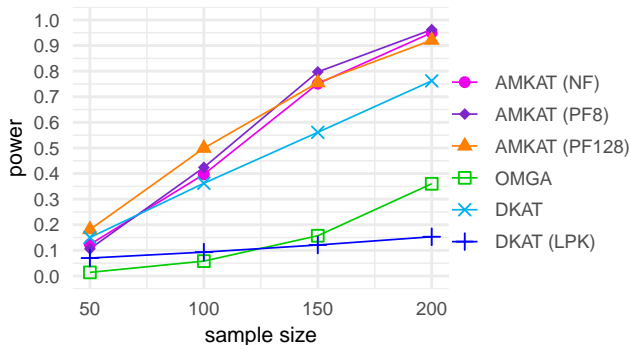
7 signal variables

Independent errors



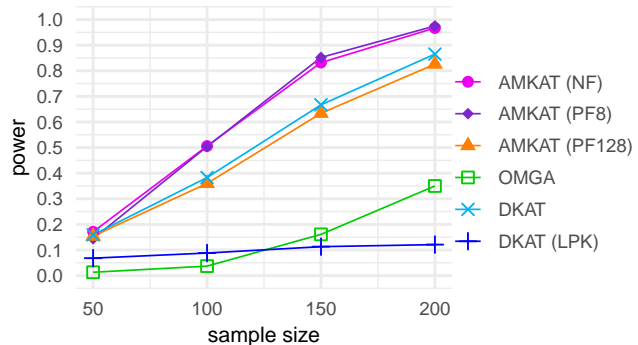
80 signal variables

Independent errors



7 signal variables

Correlated errors (± 0.5 pairwise)



80 signal variables

Correlated errors (± 0.5 pairwise)

