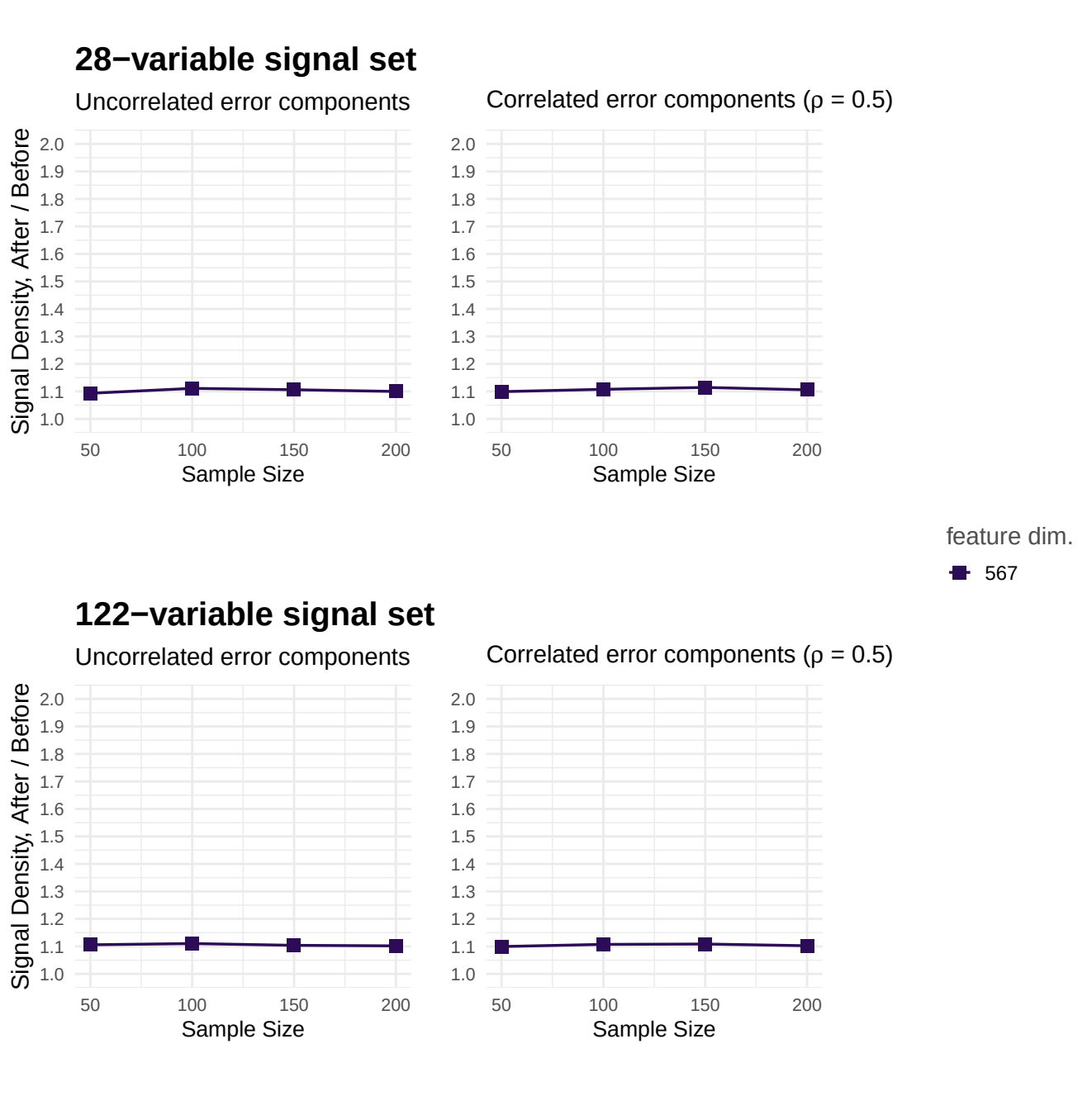
28−variable signal set
Uncorrelated error components
Correlated error components (ρ = 0.5)
Signal Density, After / Before
2.0
1.9
1.8
1.7
1.6
1.5
1.4
1.3
1.2
1.1
1.0
50
100
150
200
Sample Size
feature dim.
567
122−variable signal set
Uncorrelated error components
Correlated error components (ρ = 0.5)
Signal Density, After / Before
Sample Size