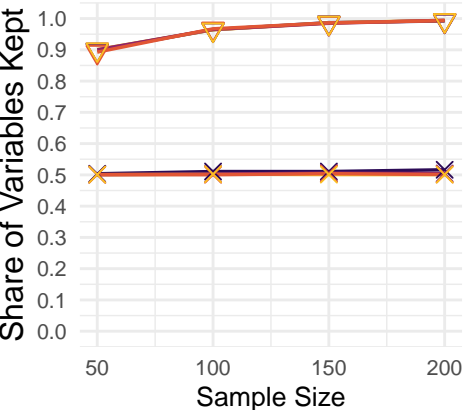


PhiMr Retention Rates for Signal/Noise Variables

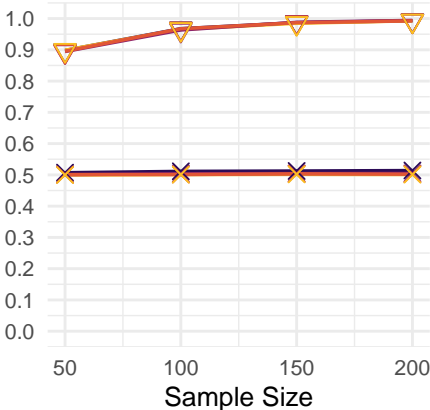
Continuous features
Multivariate normal errors
Mean share of signal/noise variables retained by PhiMr across 1000 simulated data replicates

7-variable signal set

Uncorrelated error components

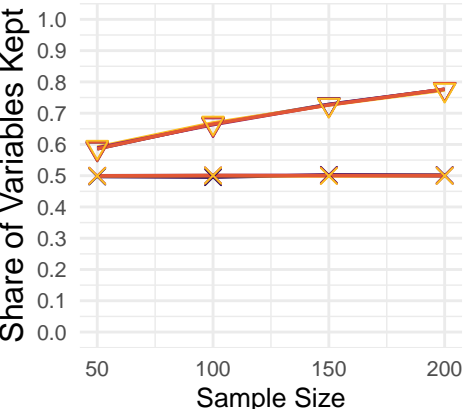


Correlated error components ($\rho = 0.5$)

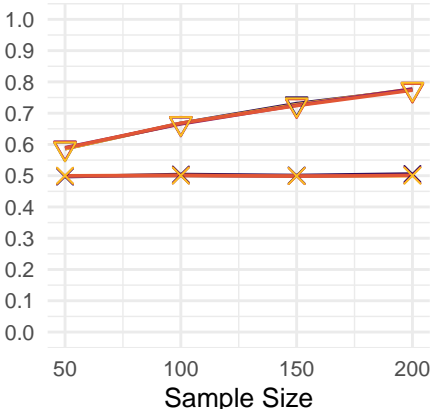


80-variable signal set

Uncorrelated error components



Correlated error components ($\rho = 0.5$)



variable type

▽ signal
× noise

feature dim.

● 100
● 300
● 500
● 1000