

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

Simulated SNP set, 122-variable signal set with weakly-correlated components, $p = 567$, $n = 50$

Multivariate normal errors with uncorrelated components

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

