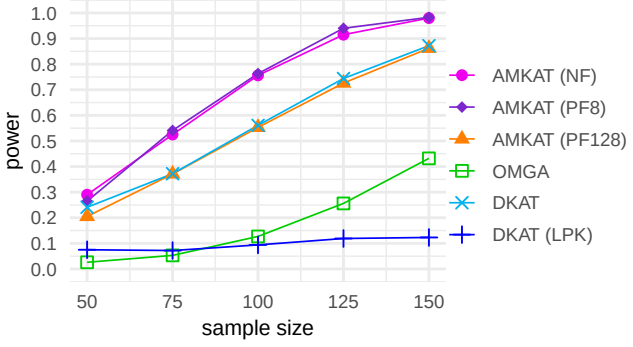
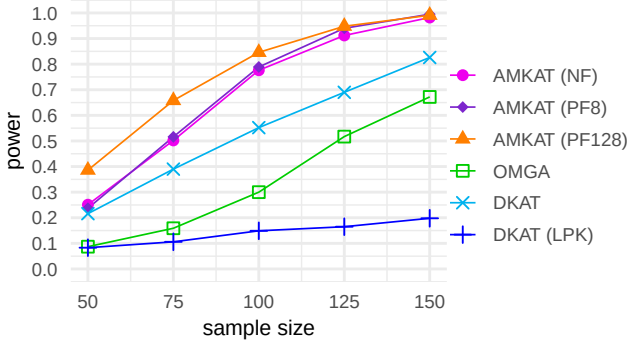
Emprical power with continuous features (p = 500)
100% signal strength, multivariate normal errors

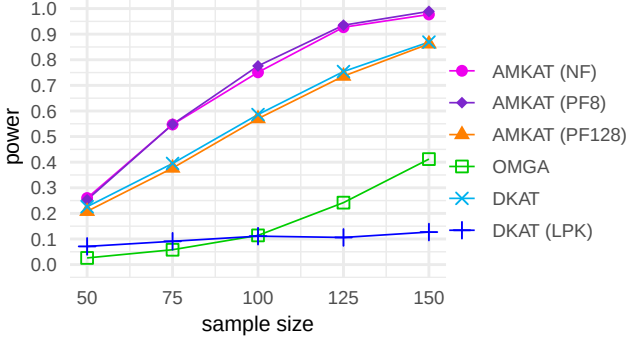
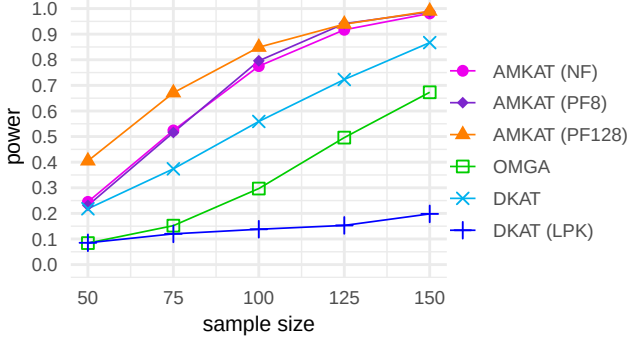
7 signal variables
Independent errors



80 signal variables
Independent errors



7 signal variables
Correlated errors (± 0.5 pairwise)



80 signal variables
Correlated errors (± 0.5 pairwise)