

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

Continuous features, 7-variable signal set, $p = 200$, $n = 50$

Multivariate normal errors with correlated components (± 0.5 pairwise)

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

