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

Simulated SNP set, 122−variable signal set with strongly−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

Signal Variables

Noise Variables