

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

Continuous features, 80-variable signal set,  $p = 500$ ,  $n = 100$   
Multivariate normal errors with correlated components ( $\pm 0.5$  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

