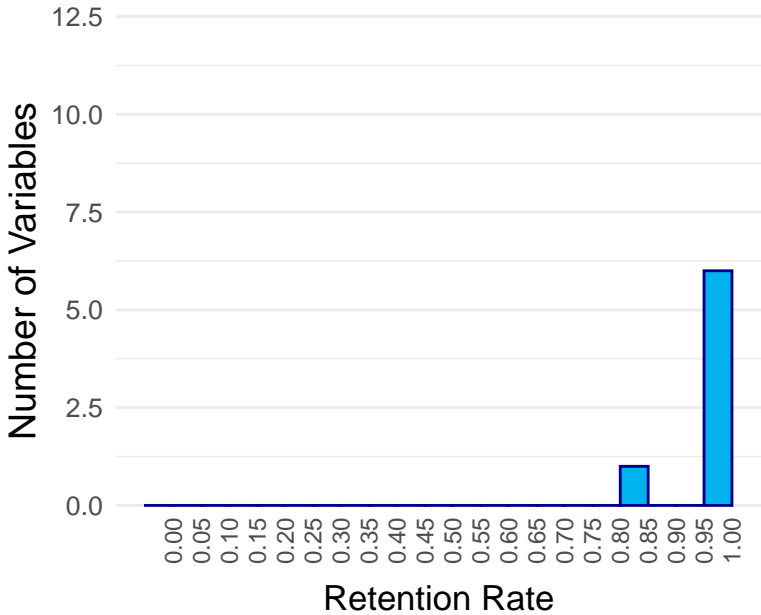


# Distribution of Variable Retention Rates by PhiMr on a Fixed Data Set

Continuous features, 7-variable signal at 100% strength,  $p = 100$ ,  $n = 30$   
Multivariate normal correlated errors ( $\pm 0.5$  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

Signal Variables



Noise Variables

