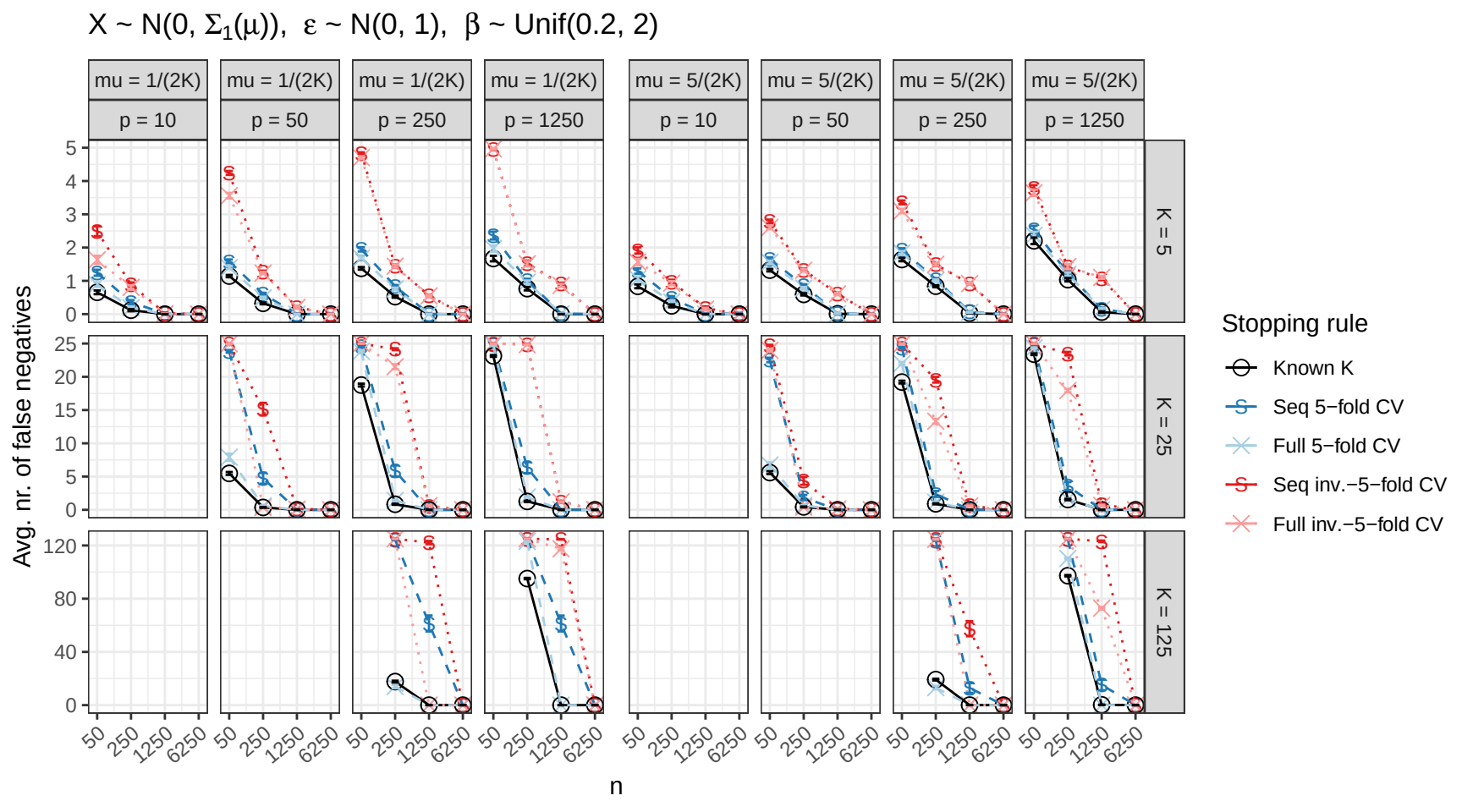
X ~ N(0, Σ1(μ)), ε ~ N(0, 1), β ~ Unif(0.2, 2)
mu = 1/(2K)
mu = 5/(2K)
p = 10
p = 50
p = 250
p = 1250
K = 5
K = 25
K = 125
Avg. nr. of false negatives
n
50
250
1250
6250
Stopping rule
Known K
Seq 5−fold CV
Full 5−fold CV
Seq inv.−5−fold CV
Full inv.−5−fold CV