Null Distributions and Coverage
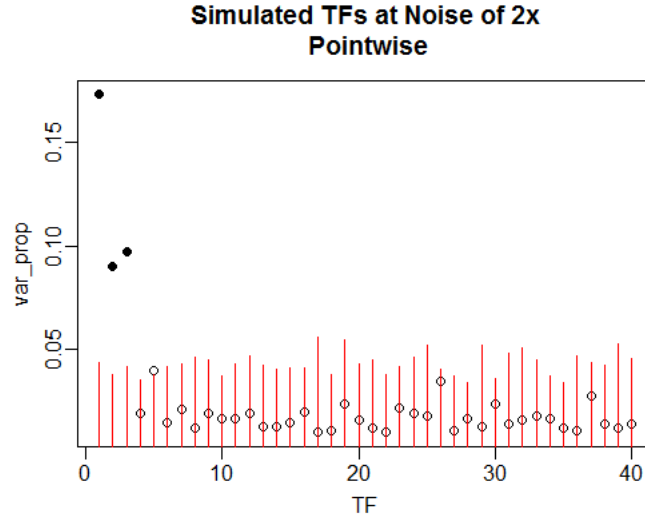
1 Simulated Data

2x Noise

Figure 1: *Variable Inclusion Frequencies with point-wise 95% null bands.*
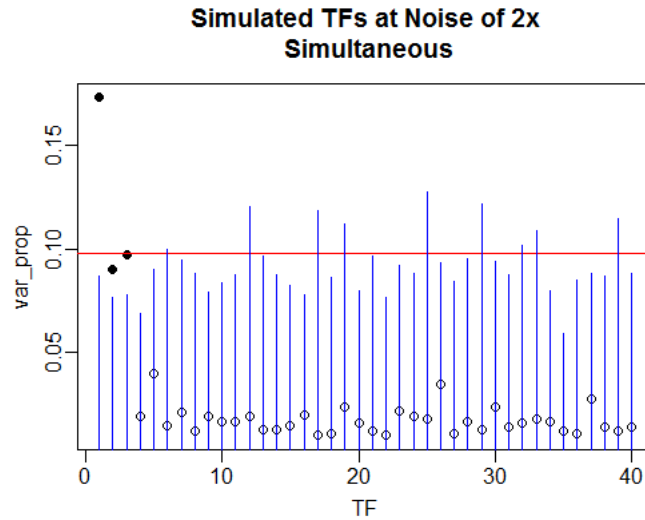

Figure 2: *Variable Inclusion Frequencies with simultaneous 95% null bands (blue) and 95th quantile of maximum cut-off (red).*
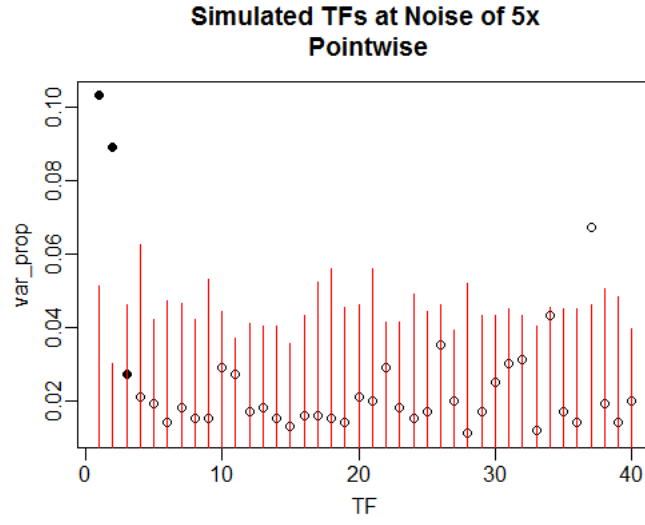
5x Noise

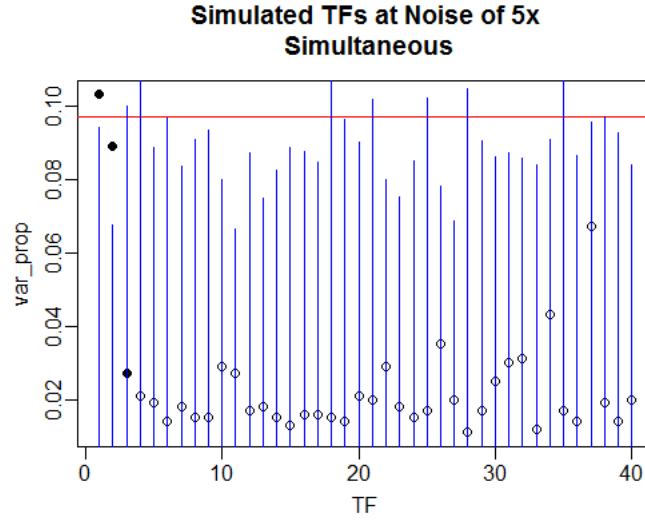Figure 3: *Variable Inclusion Frequencies with point-wise 95% null bands.*

Figure 4: *Variable Inclusion Frequencies with simultaneous 95% null bands (blue) and 95th quantile of maximum cut-off (red).*
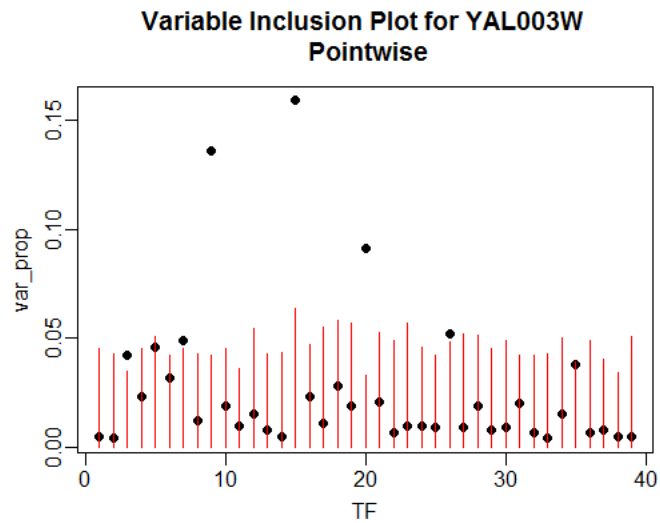
2 Actual Data

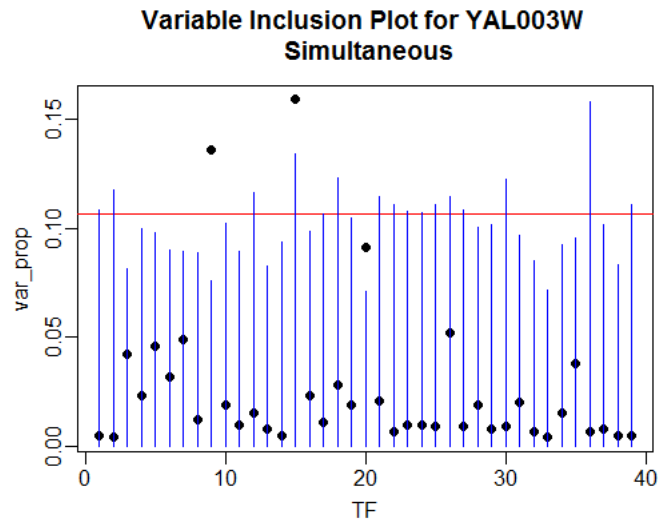Figure 5: *Variable Inclusion Frequencies with point-wise 95% null bands.*

Figure 6: *Variable Inclusion Frequencies with simultaneous 95% null bands (blue) and 95th quantile of maximum cut-off (red).*
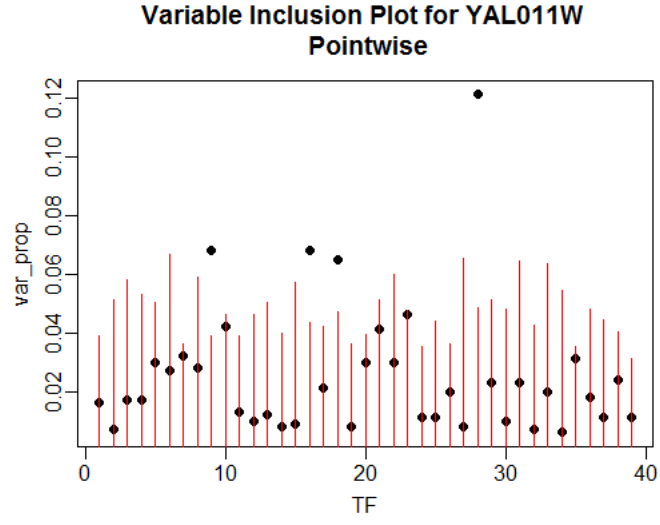
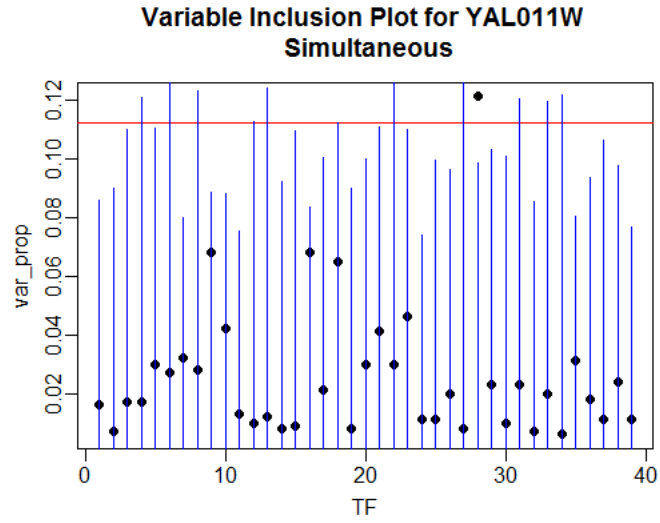Figure 7: *Variable Inclusion Frequencies with point-wise 95% null bands.*

Figure 8: *Variable Inclusion Frequencies with simultaneous 95% null bands (blue) and 95th quantile of maximum cut-off (red).*