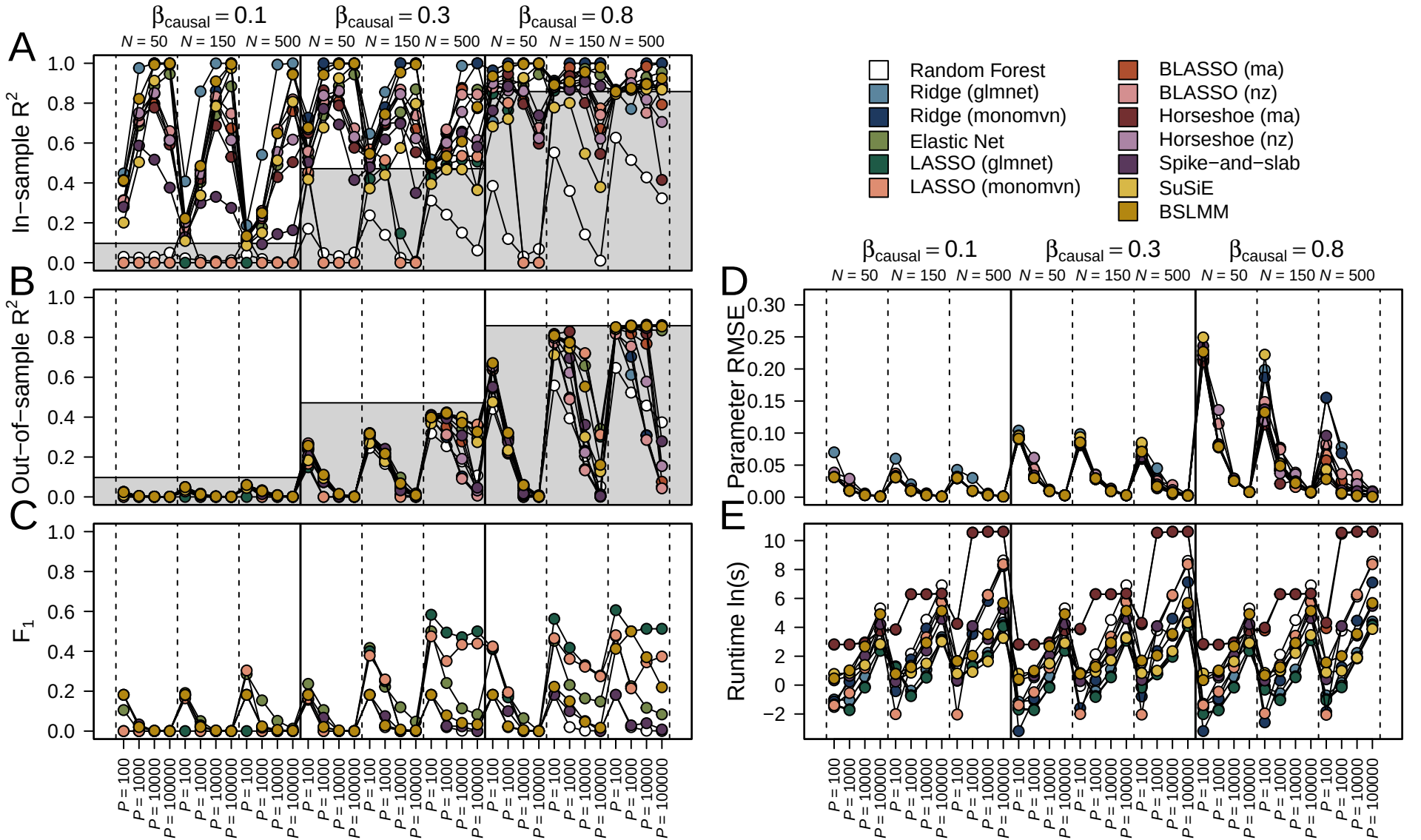
A
B
C
D
E
$\beta_{causal} = 0.1$
$\beta_{causal} = 0.3$
$\beta_{causal} = 0.8$
N = 50 N = 150 N = 500
In−sample R^2
Out−of−sample R^2
F_1
Parameter RMSE
Runtime ln(s)
P = 100
P = 1000
P = 10000
P = 100000
Random Forest
Ridge (glmnet)
Ridge (monomvn)
Elastic Net
LASSO (glmnet)
LASSO (monomvn)
BLASSO (ma)
BLASSO (nz)
Horseshoe (ma)
Horseshoe (nz)
Spike−and−slab
SuSiE
BSLMM