

β_j $p=100$ $p=300$ $n=500$ $n=400$ $n=500$ $n=400$

5 10 15 20

5 10 15 20

Rho=0

BetaType1

Rho=0.6

Rho=0

BetaType2

Rho=0.6

4

2

0

-2

4

2

0

-2

4

2

0

-2

4

2

0

-2

5 10 15 20

5 10 15 20