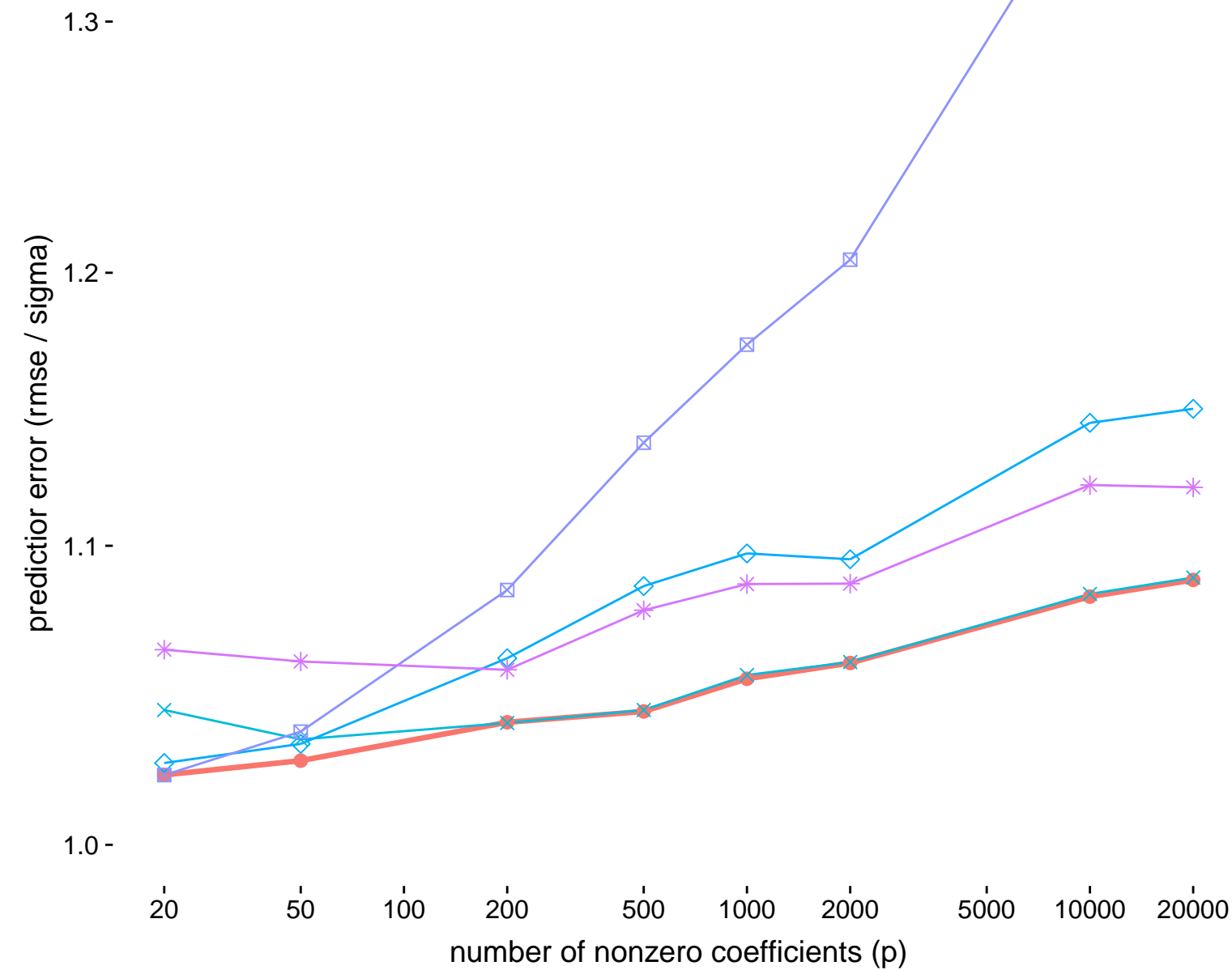


# Prediction Error (RMSE / sigma)

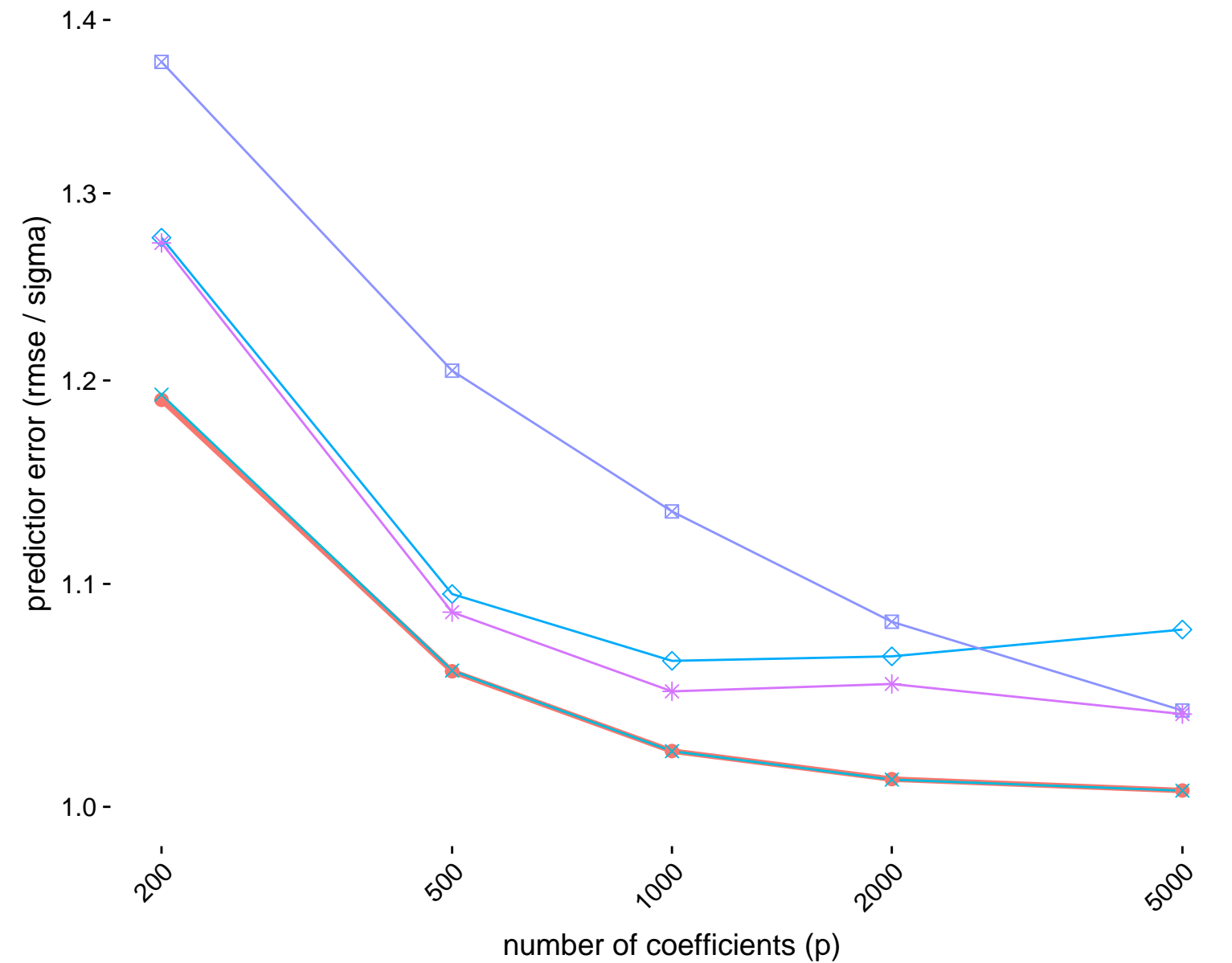
## Varying p

Scenario: IndepGauss + PointNormal,  $n = 500$ ,  $p = 20-20000$ ,  $s = 20$ ,  $pve = 0-0.9$



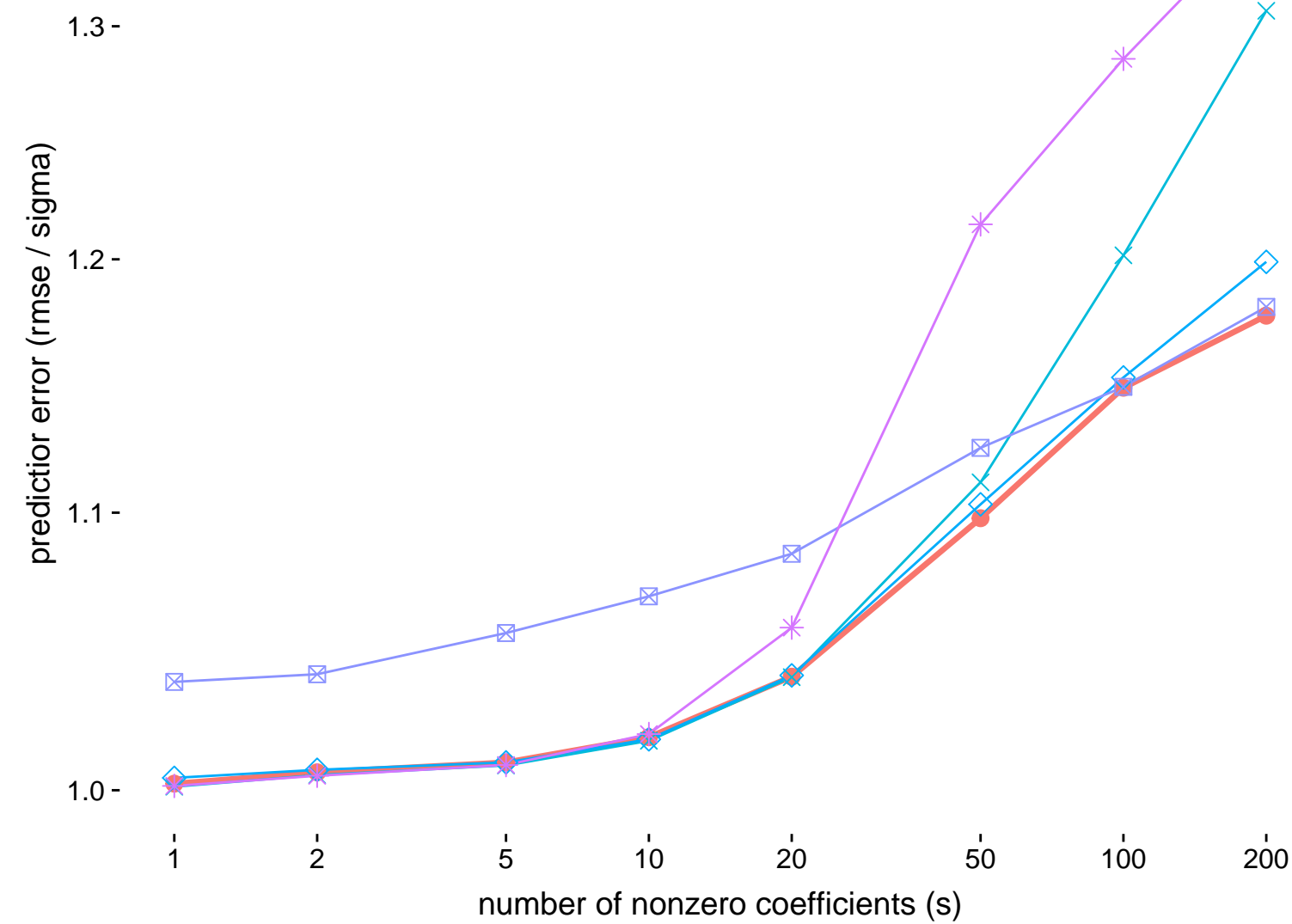
## Varying n

Scenario: IndepGauss + PointNormal,  $n = 200-5000$ ,  $p = 2000$ ,  $s = 20$ ,  $pve = 0.5$



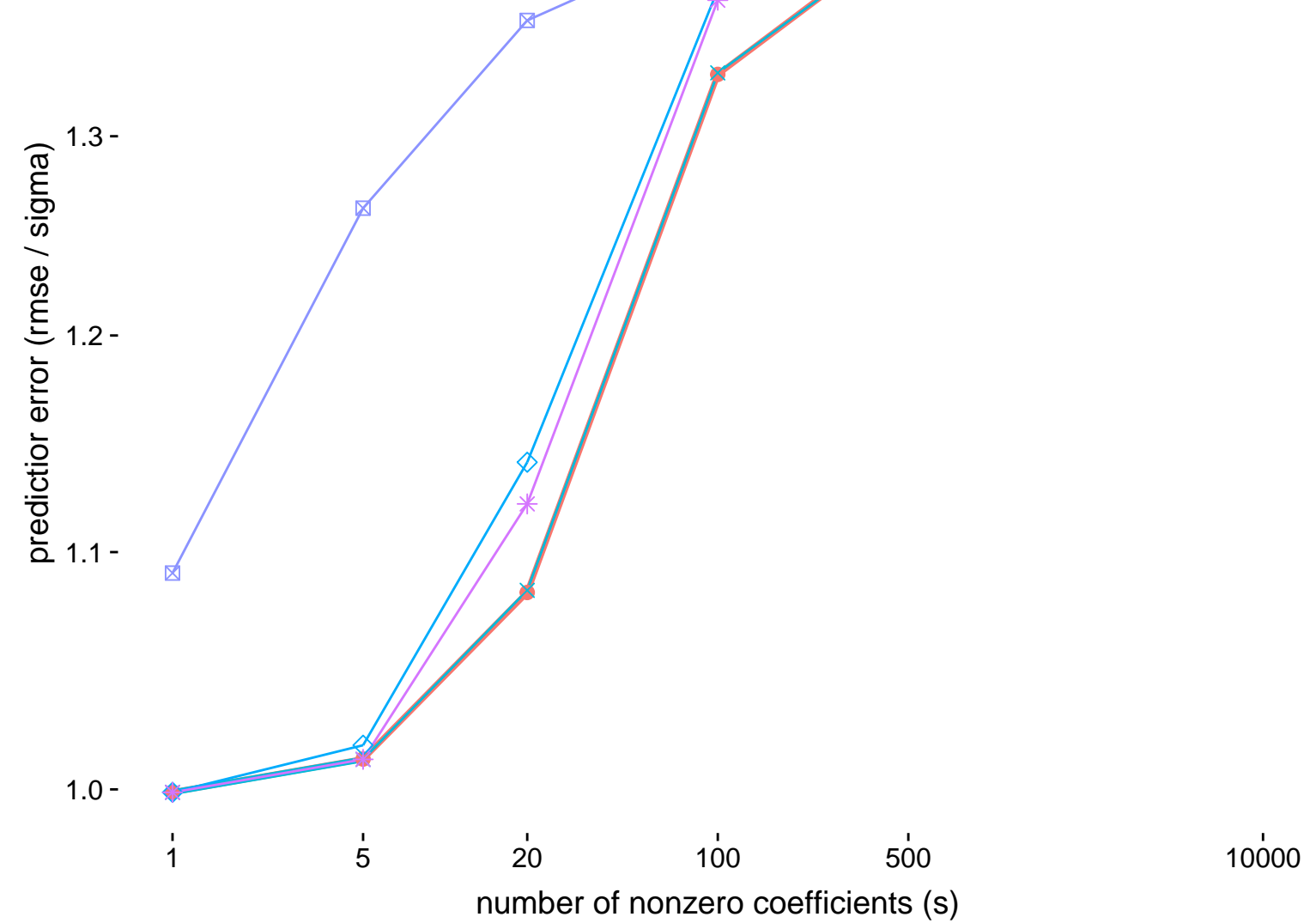
## Varying Sparsity, Low-dimensional Setting

Scenario: IndepGauss + PointNormal,  $n = 500$ ,  $p = 200$ ,  $s = 1-200$ ,  $pve = 0.5$



## Varying Sparsity, High-dimensional Setting

Scenario: IndepGauss + PointNormal,  $n = 500$ ,  $p = 10000$ ,  $s = 1-10000$ ,  $pve = 0.5$



fit

- Mr.ASH
- VarBVS
- BayesB
- Blasso
- SuSiE