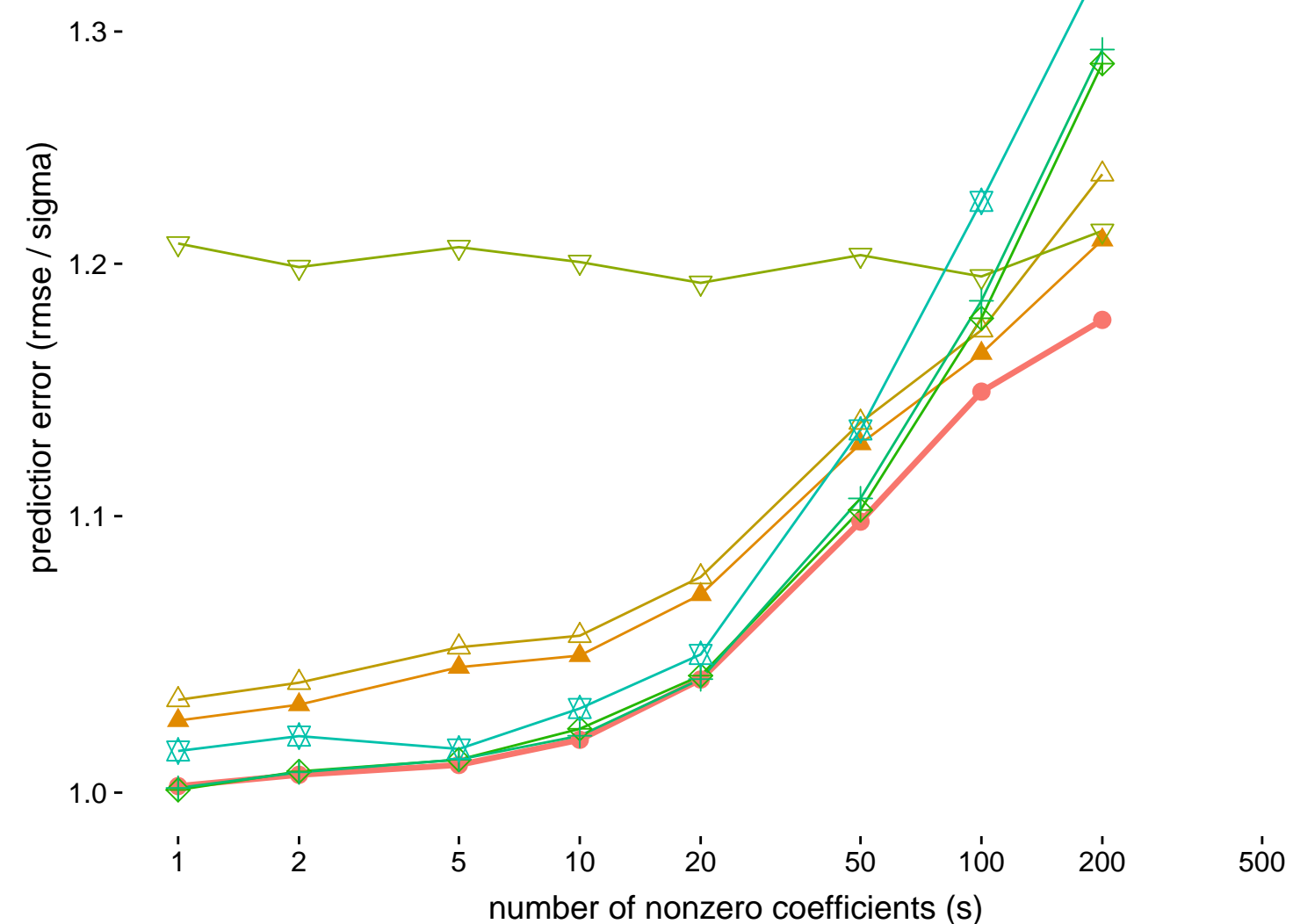


Prediction Error (RMSE / sigma)

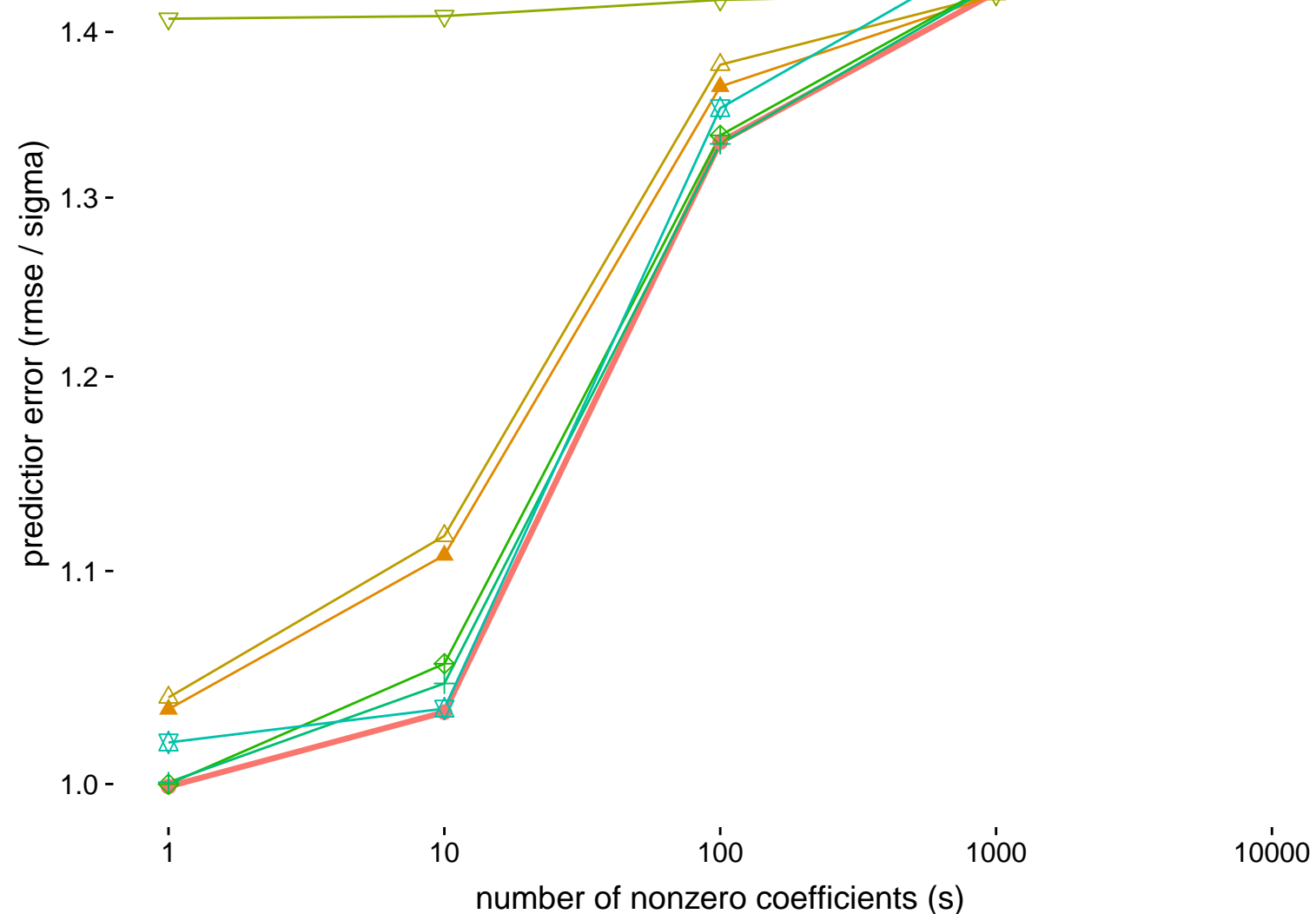
Varying Sparsity, Low-dimensional Setting

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



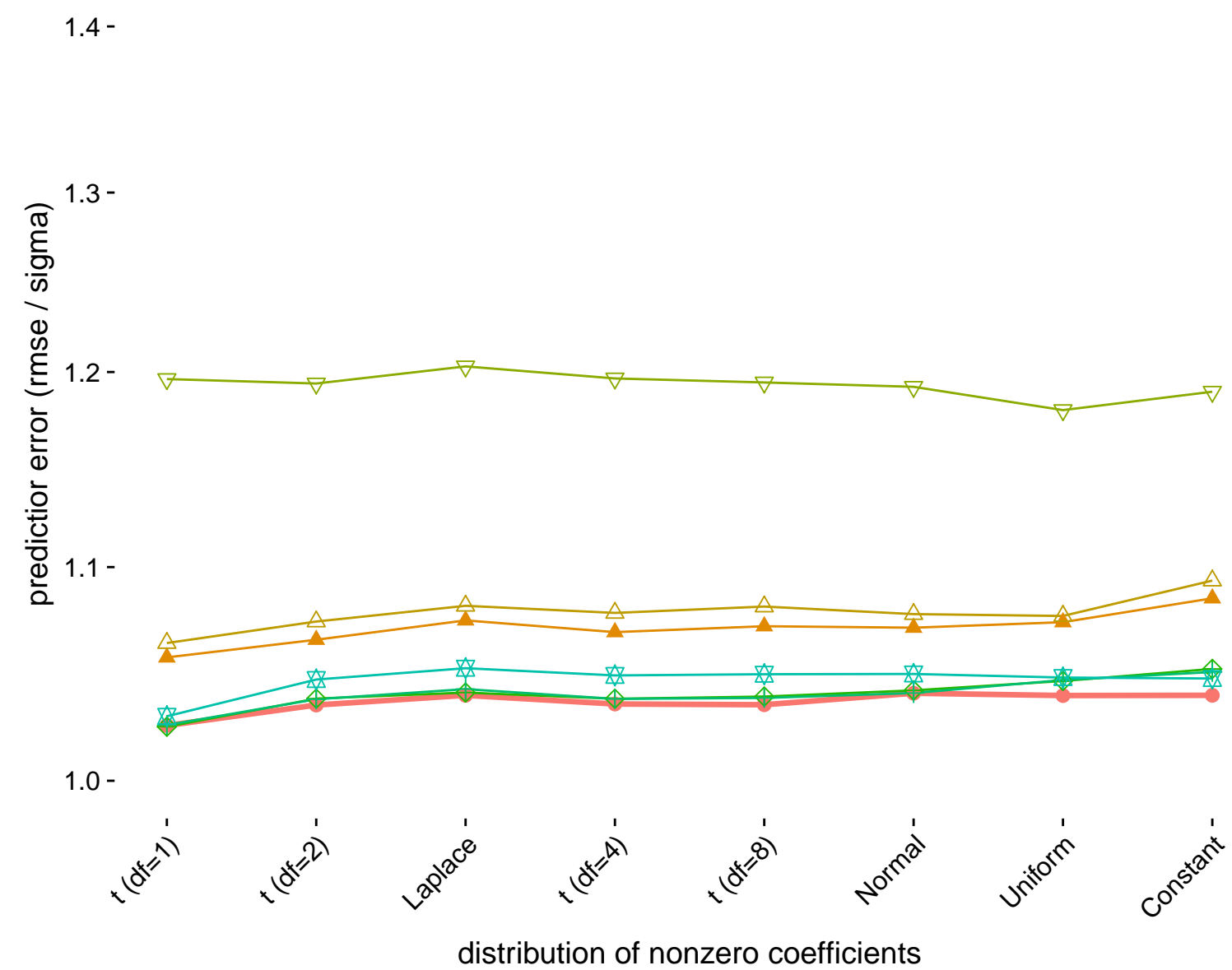
Varying Sparsity, High-dimensional Setting

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



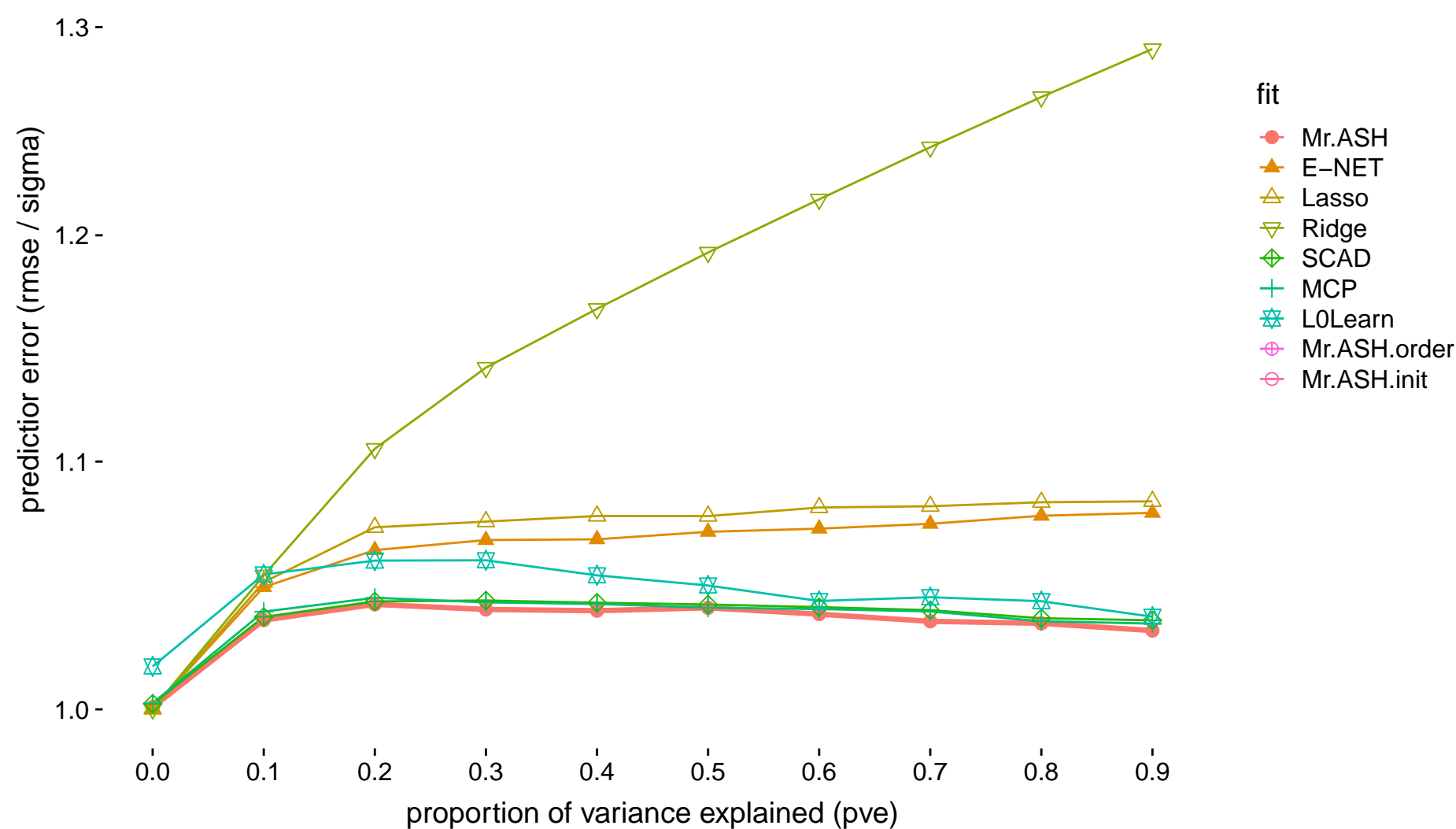
Varying Signal Shape (or Sampling Distribution of Regression Coefficients)

Scenario: IndepGauss + Spike-and-Slab, $n = 500$, $p = 200$, $s = 20$, $pve = 0.5$



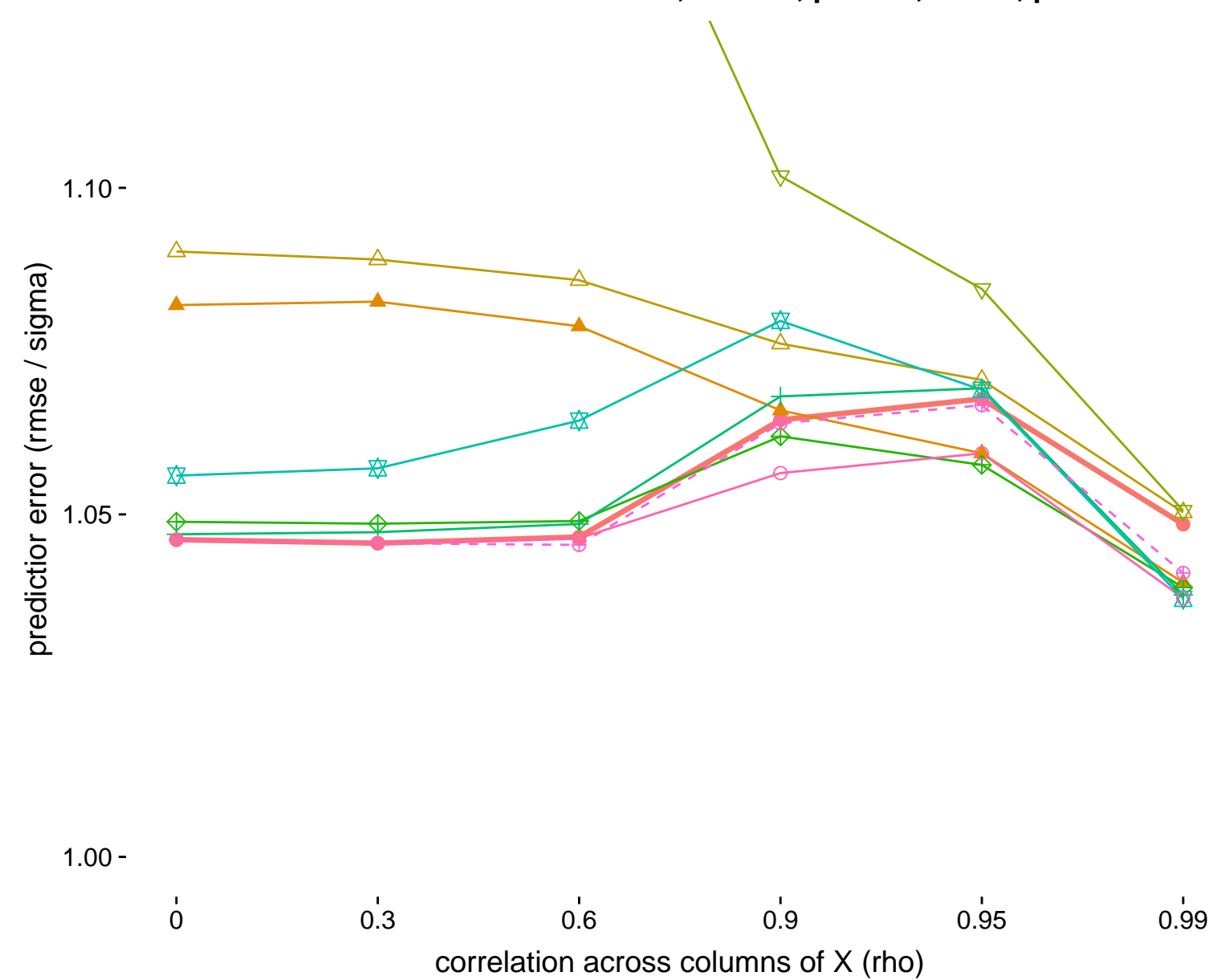
Varying PVE (or SNR, Noise Variance)

Scenario: IndepGauss + PointNormal, $n = 500$, $p = 2000$, $s = 20$, $pve = 0-0.9$



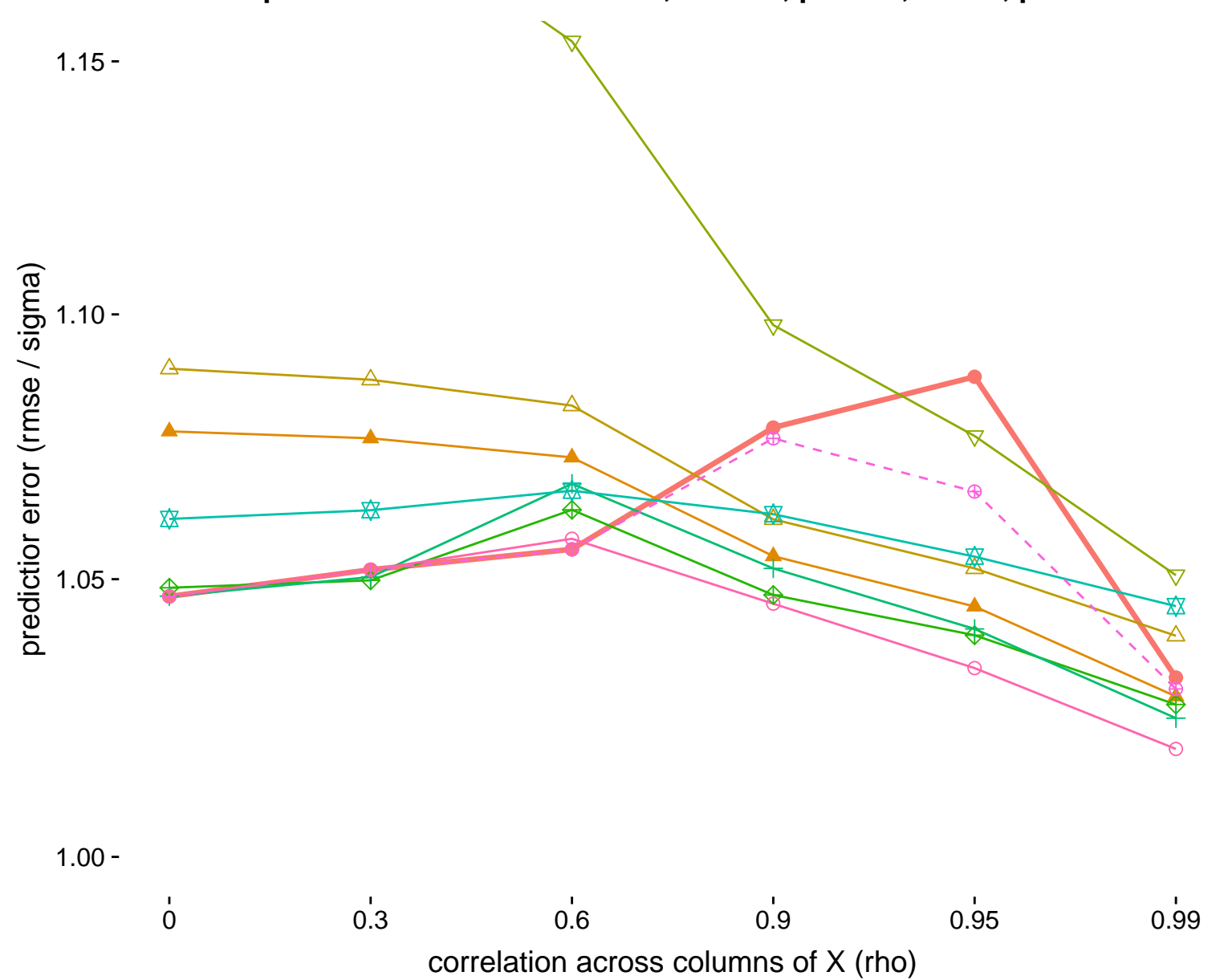
Varying Local Correlation

Scenario: LocalCorrGauss + PointNormal, $n = 500$, $p = 200$, $s = 20$, $pve = 0.5$



Varying Equal Correlation

Scenario: EquiCorrGauss + PointNormal, $n = 500$, $p = 200$, $s = 20$, $pve = 0.5$



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