Varying p (Scenario 11) 1.3 -1.3 predictior error (rmse / sigma) 1.2 -1.2 -1.1 -1.1 -Method Mr.ASH E-NET 1.0 -1.0 -Lasso 2000 ,000 1000 200 200 400 100 200° ₽° SOO Ridge 50 60 20 SCAD.2tuning MCP.2tuning L0Learn varbvs 1.3 -BayesB 1e+02 -B-Lasso SuSiE computation time (seconds) SCAD.1tuning MCP.1tuning 1.2 -1e+01 -1e+00 -1.1 -1e-01 -1e-02 -50,00,000 500,000

number of coefficients (p)