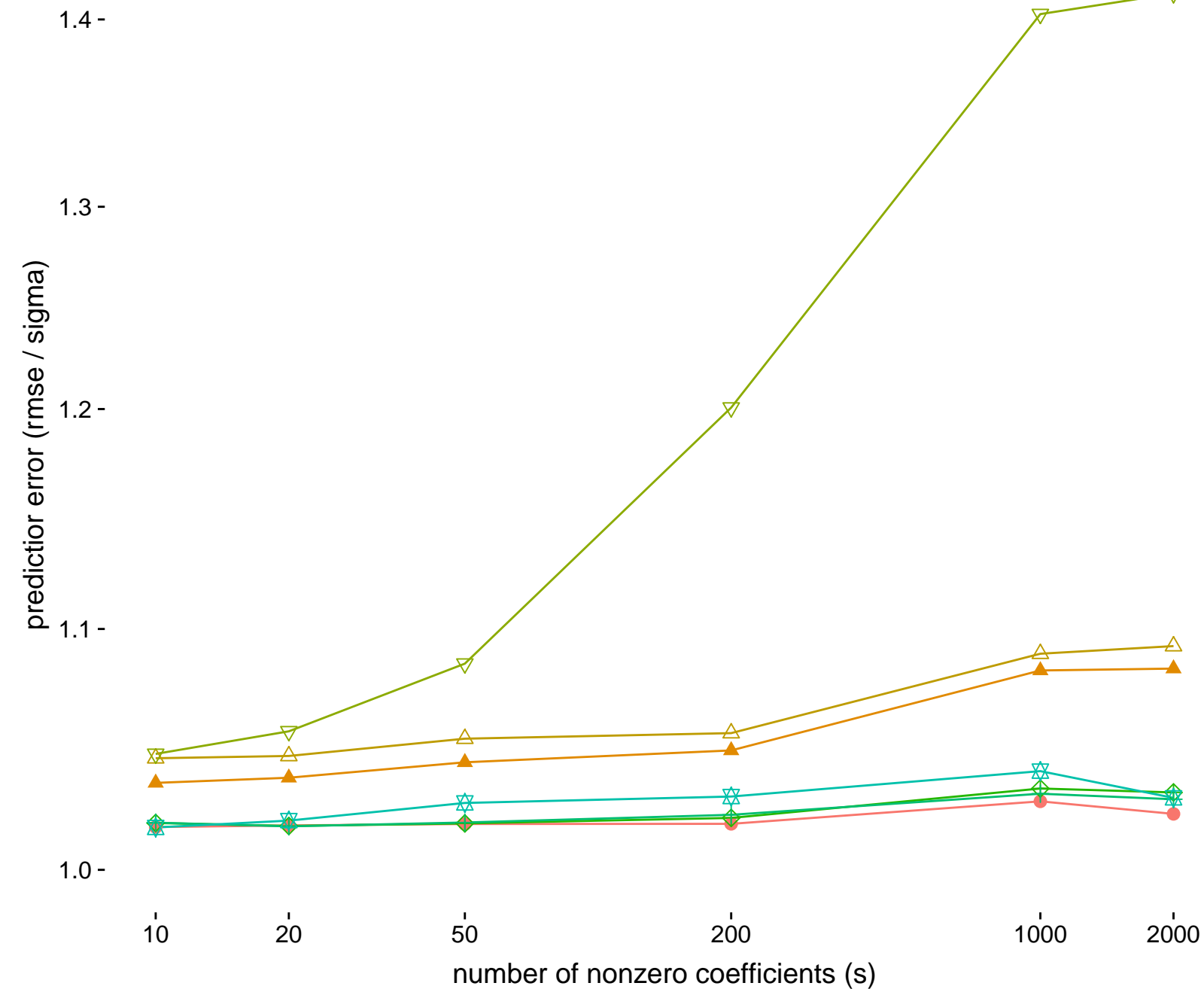


# Scenario: IndepGauss + PointNormal, $n = 500$ , $p = 10-2000$ , $s = 10$ , $pve = 0.5$

Prediction Error (log-scale)



Scenario: IndepGauss + Spike-and-Slab,  $n = 1000$ ,  $p = 500$ ,  $s = 200$ ,  $pve = 0.5$

