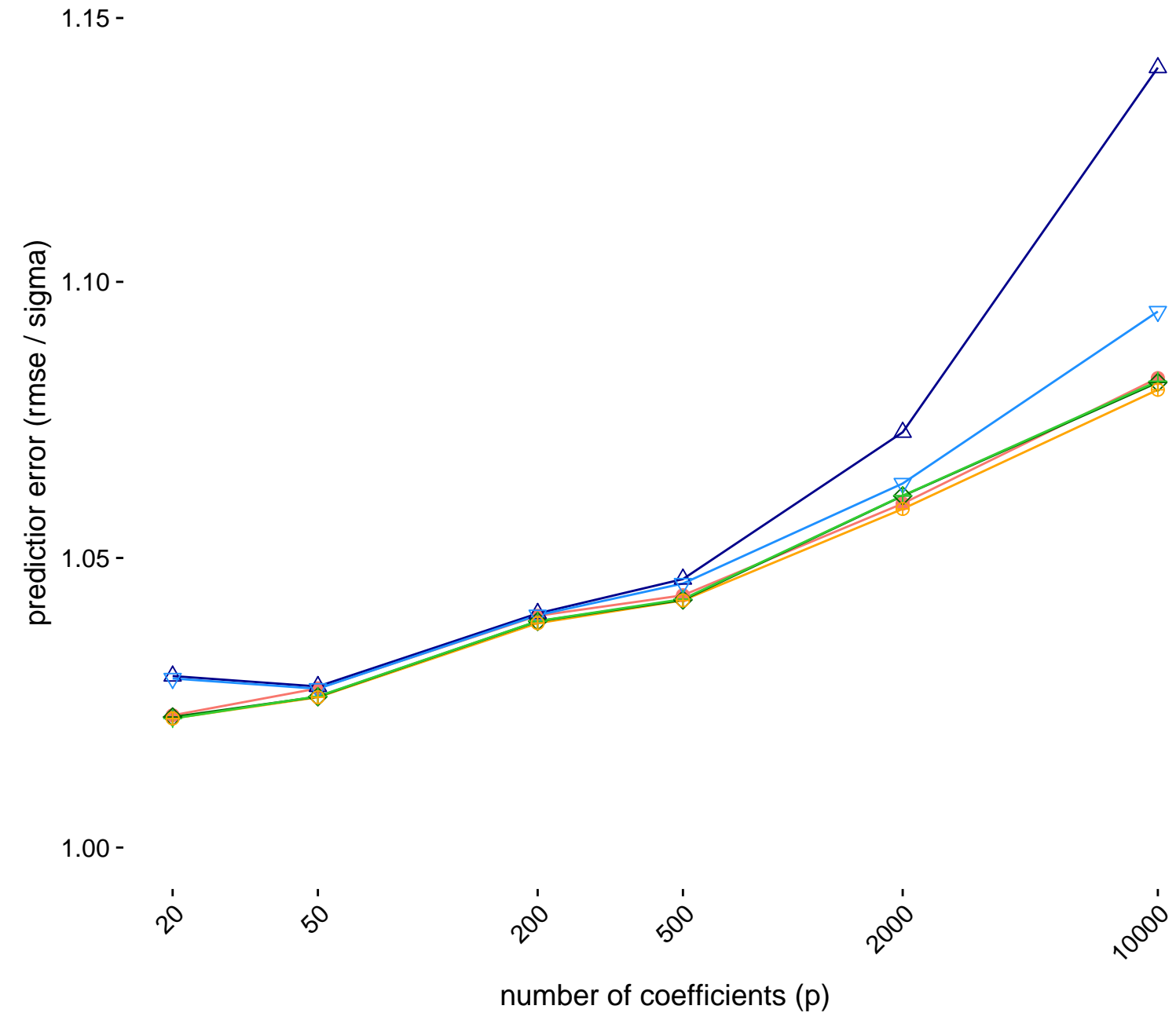


Accuracy of Variational Approximation

Varying p

Scenario: IndepGauss + PointNormal, $n = 500$, $p = 20-10000$, $s = 20$, $pve = 0.5$



Varying Correlation

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

