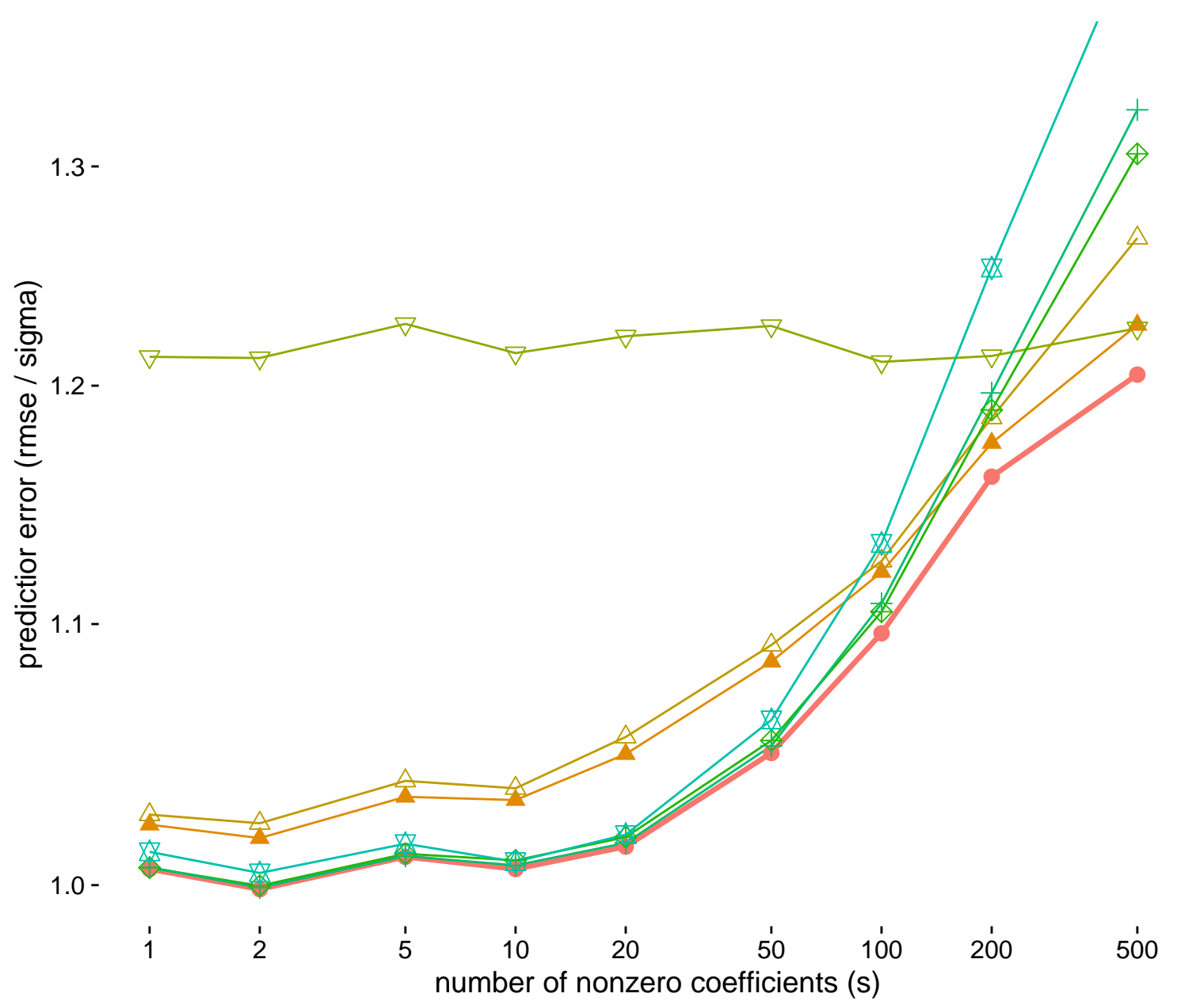
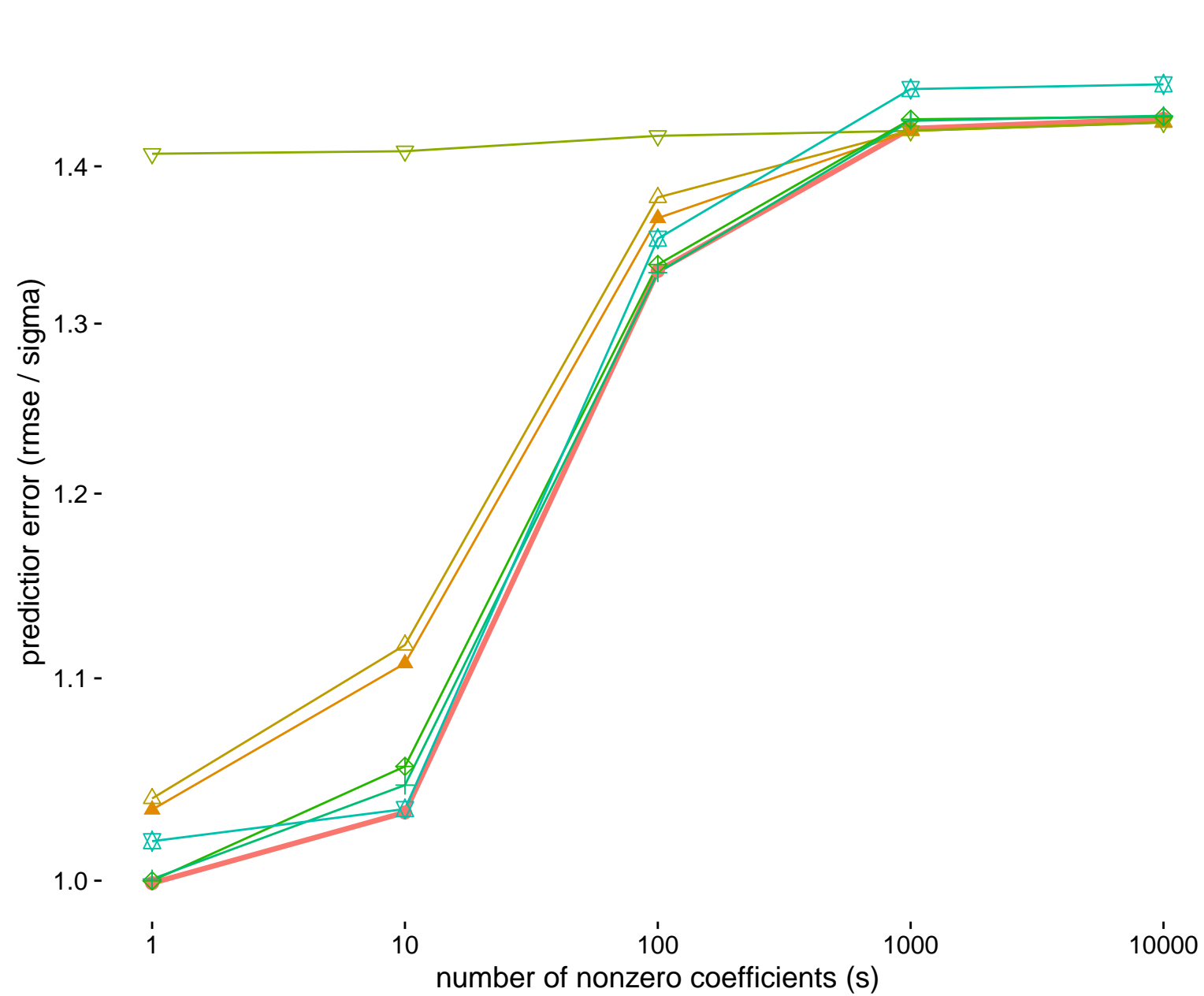


Prediction Error (RMSE / sigma)

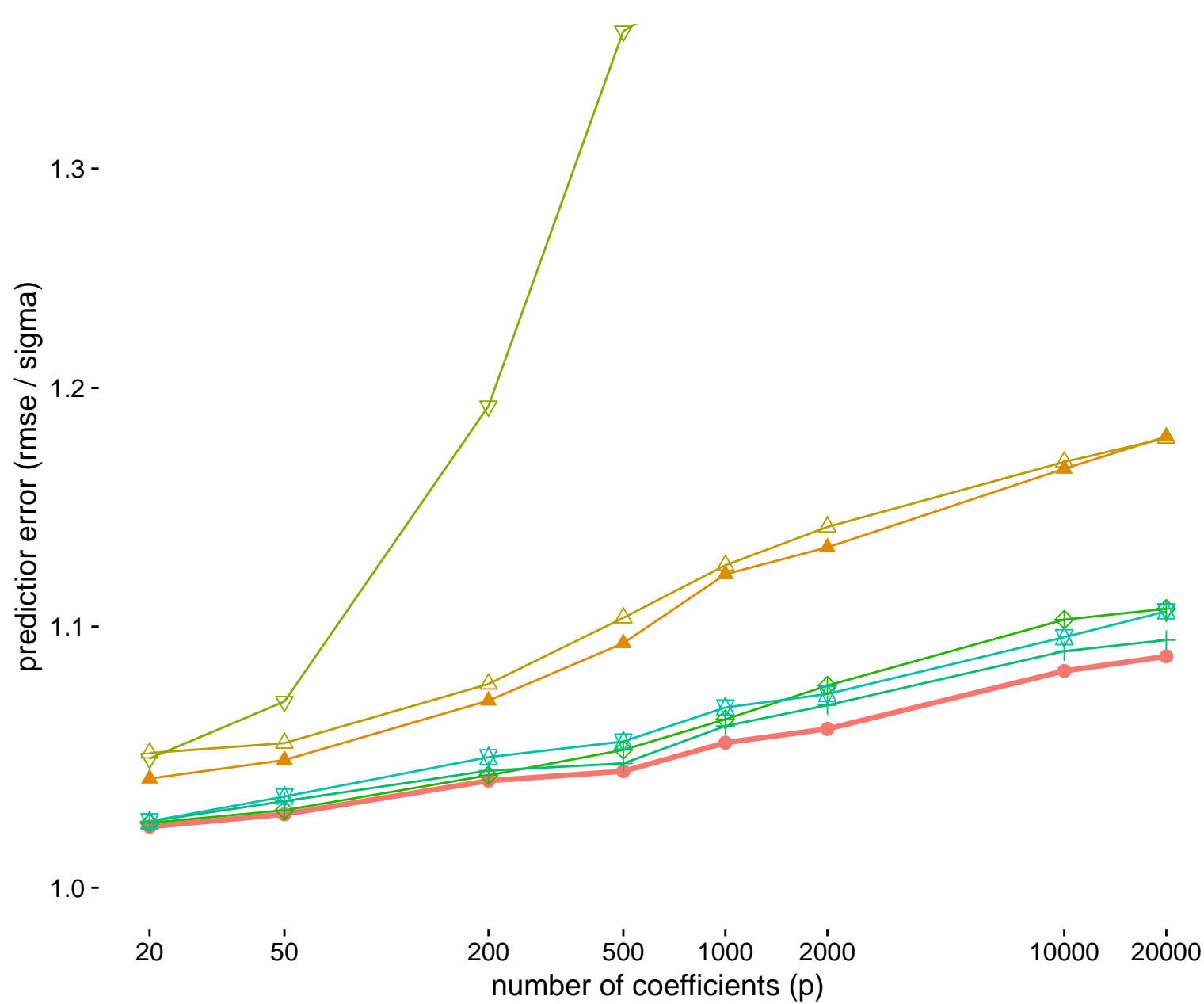
Scenario: IndepGauss + PointNormal, $n = 1000$, $p = 500$, $s = 1-500$, $pve = 0.5$



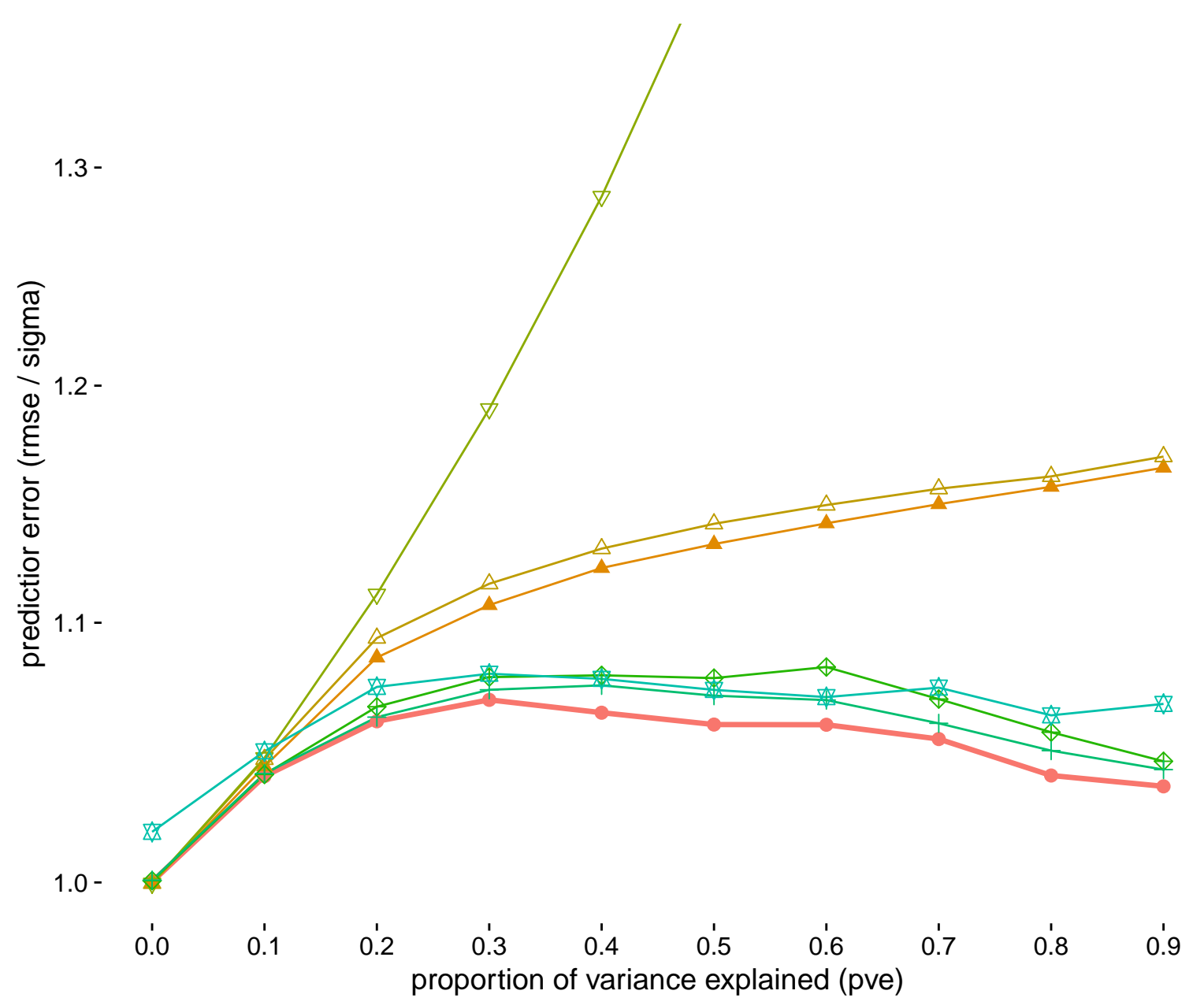
Scenario: IndepGauss + Normal, $n = 500$, $p = 10000$, $s = 1-10000$, $pve = 0.5$



Scenario: IndepGauss + PointNormal, $n = 500$, $p = 20-20000$, $s = 20$, $pve = 0.5$



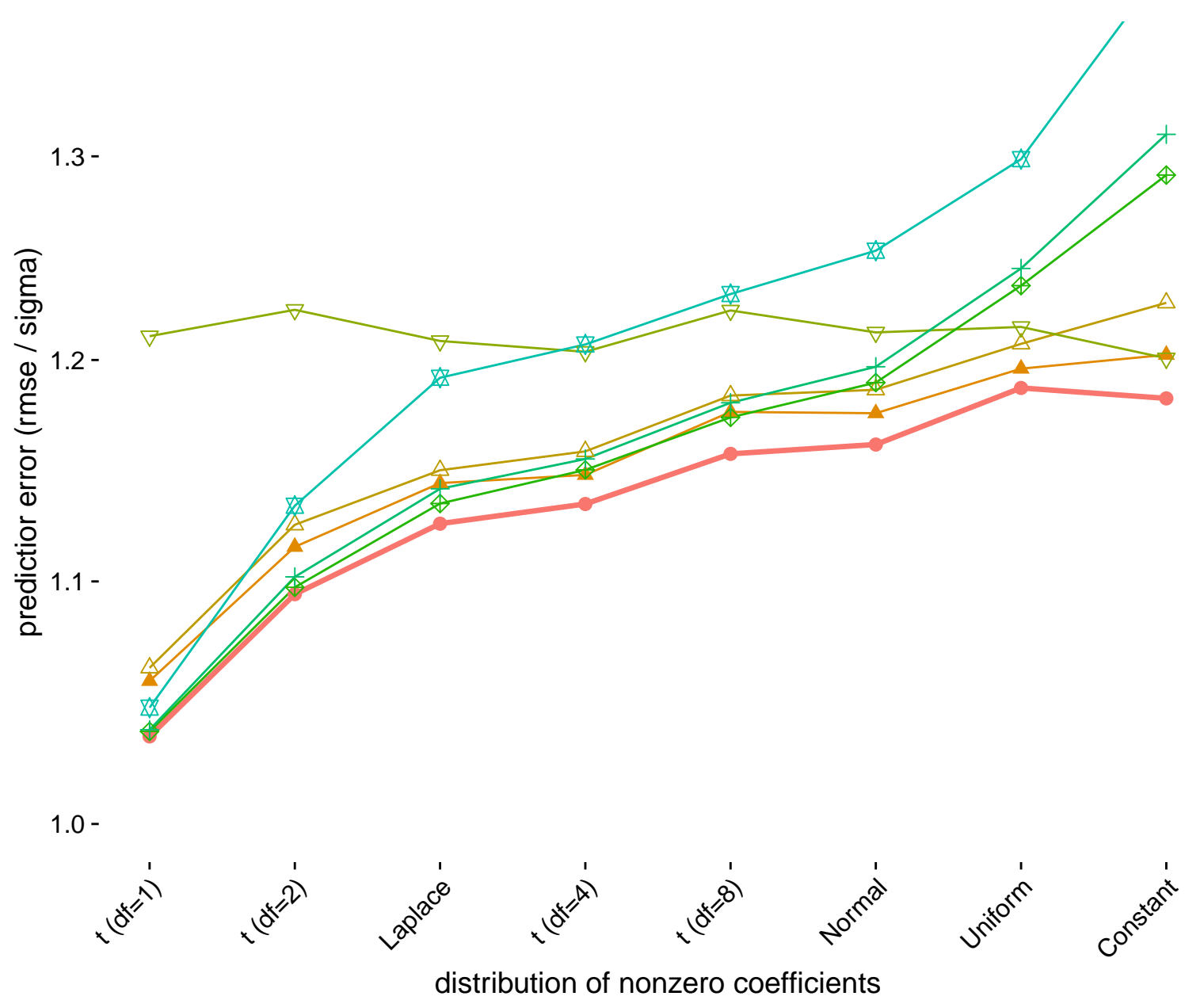
Scenario: IndepGauss + PointNormal, $n = 500$, $p = 2000$, $s = 20$, $pve = 0-0.9$



fit

- Mr.ASH
- E-NET
- Lasso
- Ridge
- SCAD
- MCP
- L0Learn
- Mr.ASH.order
- Mr.ASH.init

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



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

