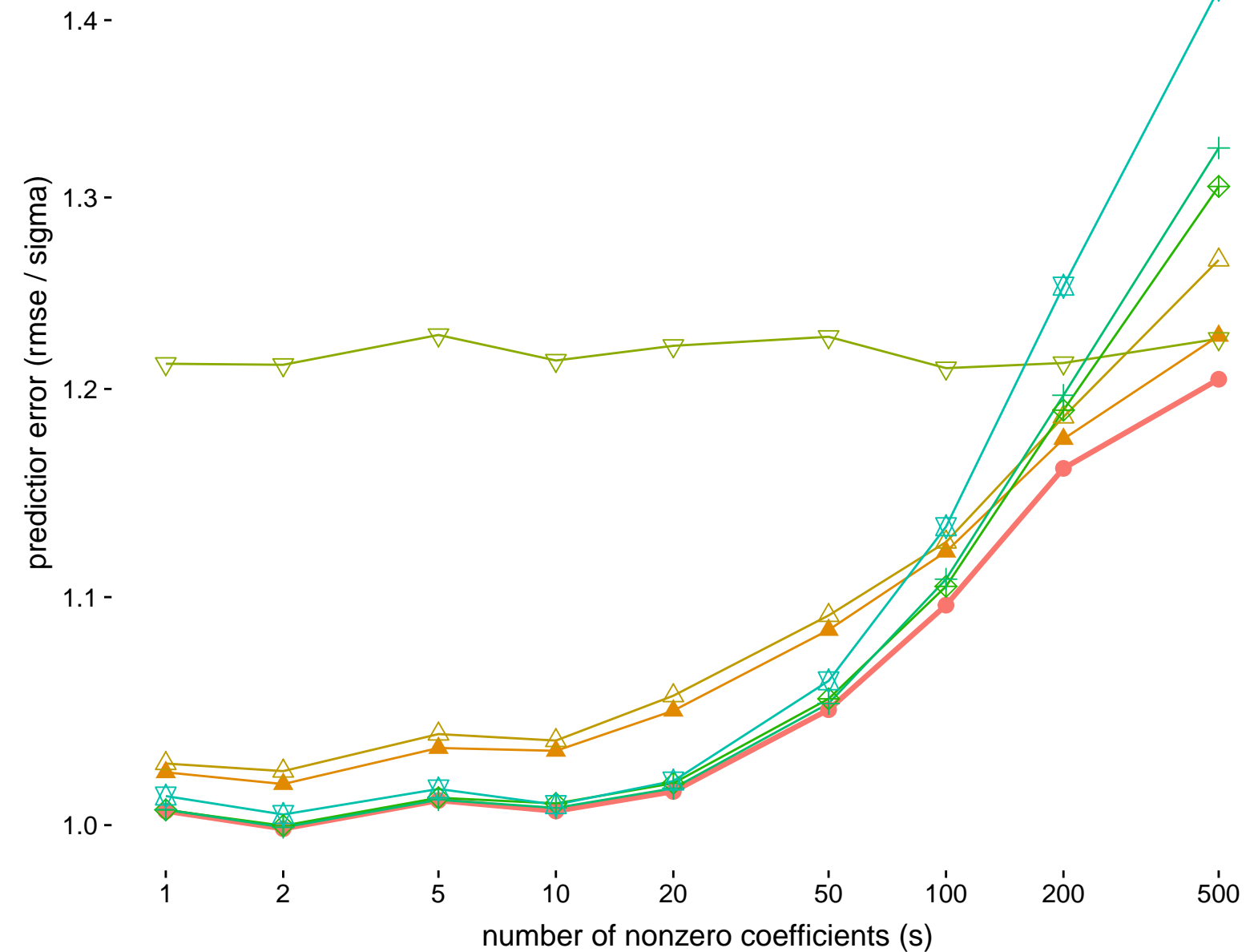


Prediction Error (log-scale)

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



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

