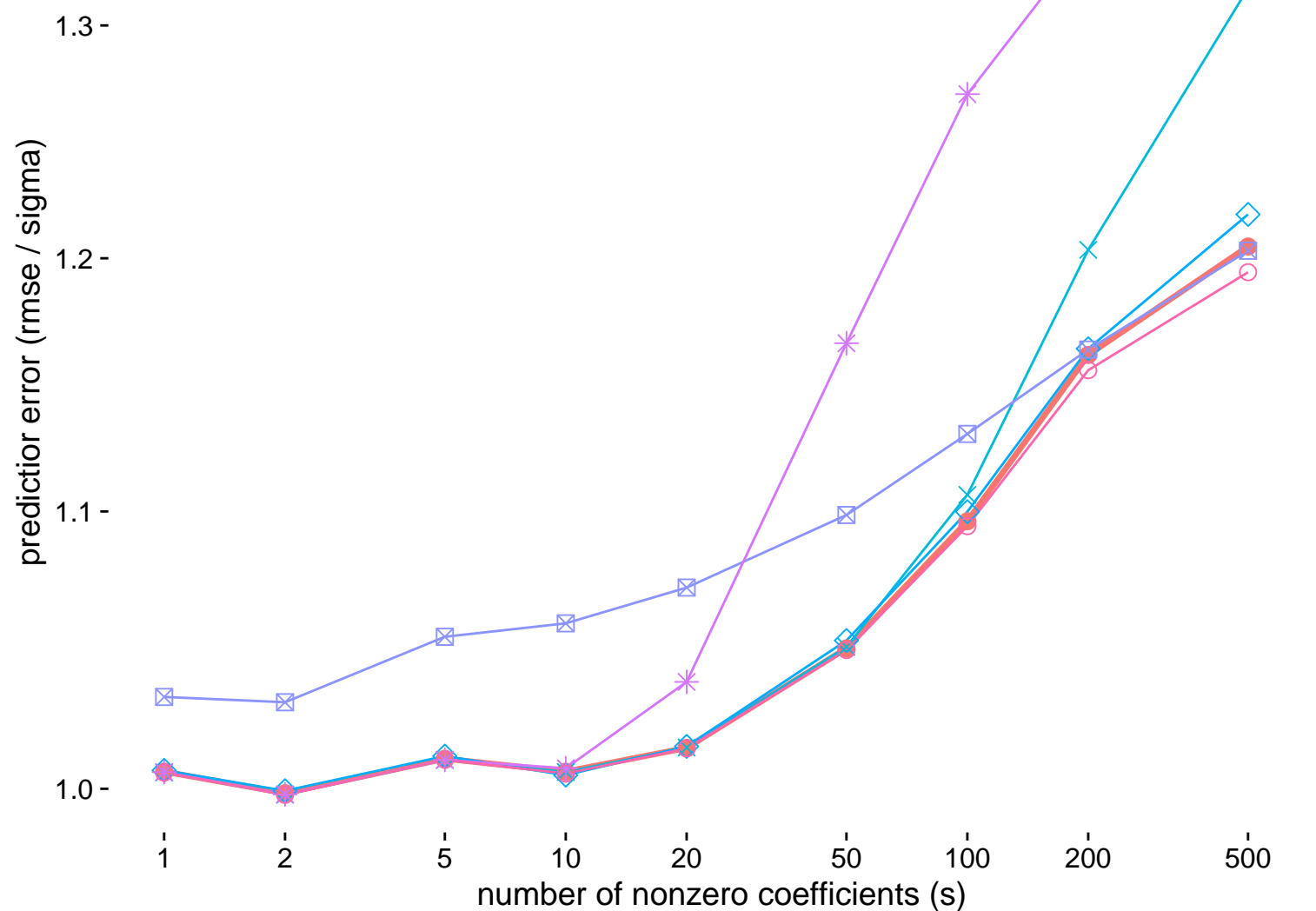


Prediction Error (RMSE / sigma)

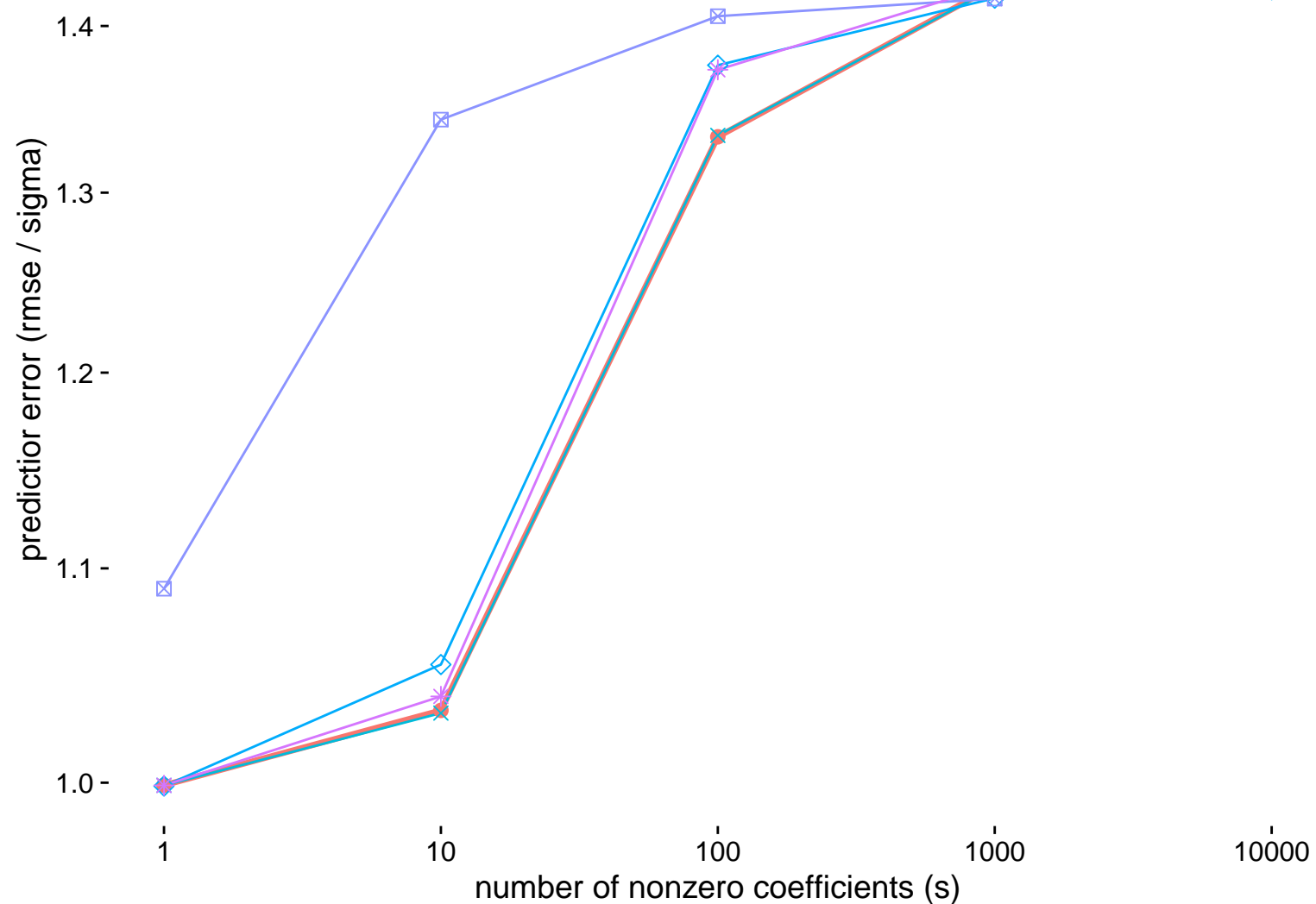
Varying Sparsity, Low-dimensional Setting

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

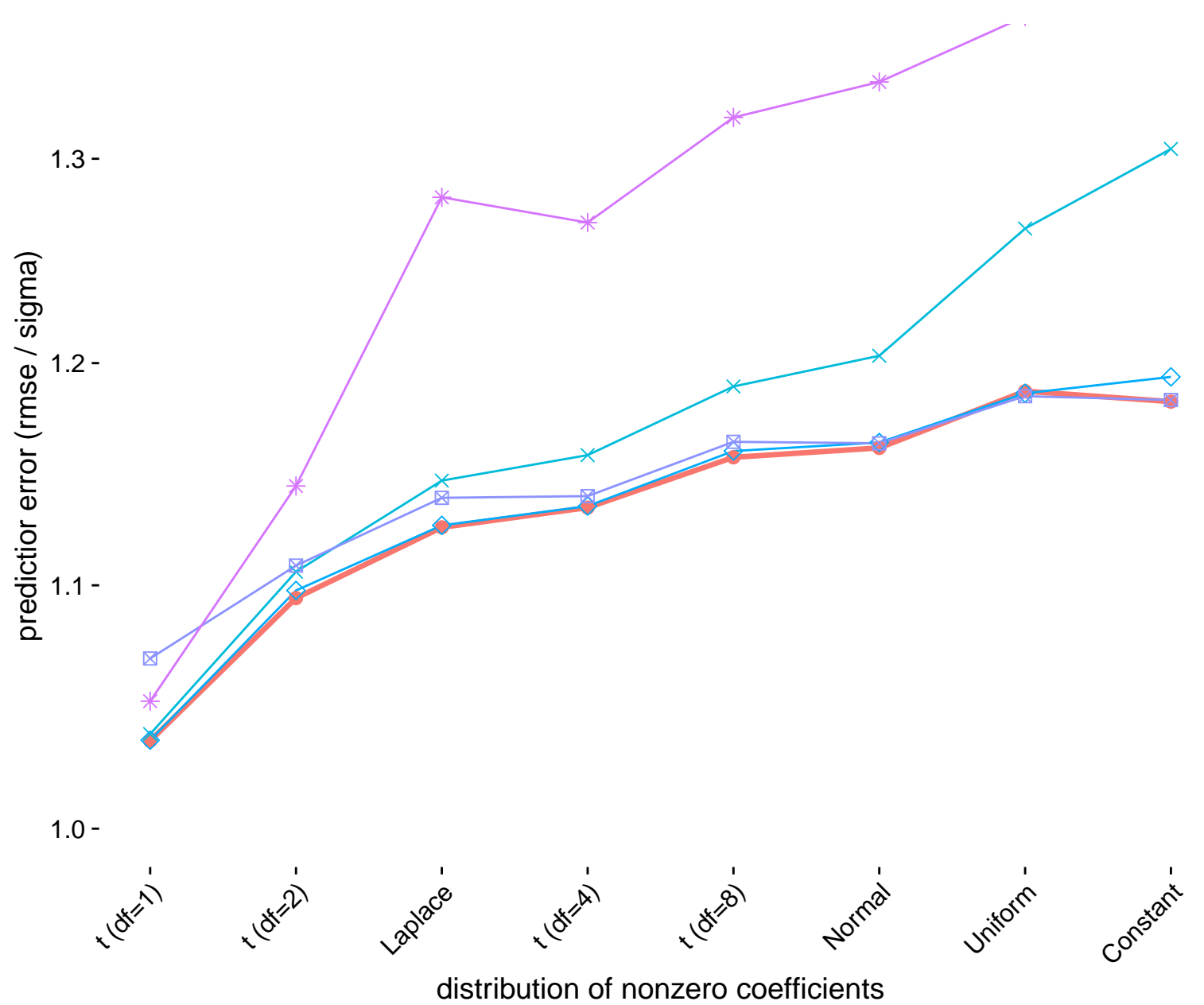


Varying Sparsity, High Dimensional Setting

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

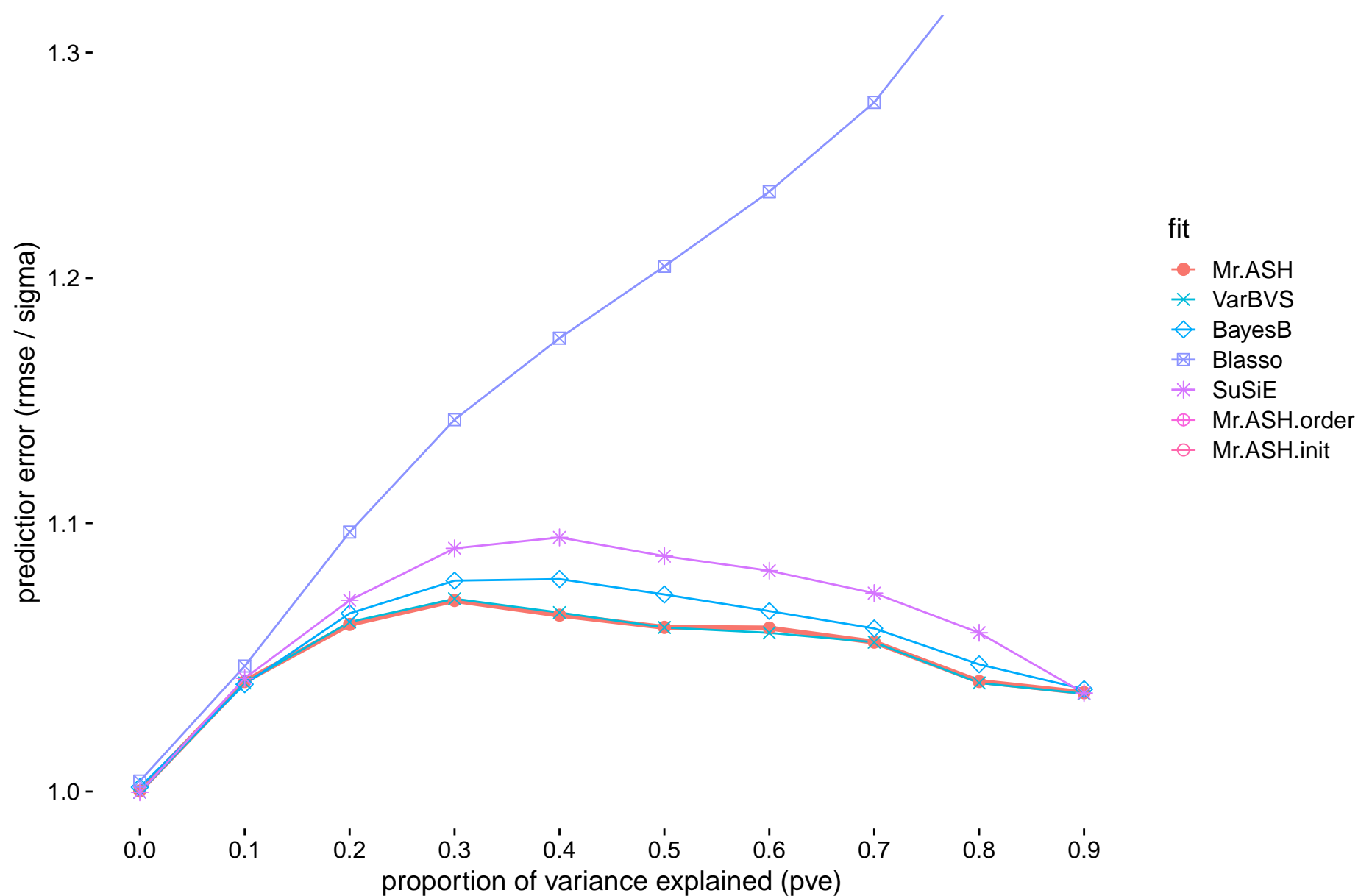


Scenario: IndepGauss + Spike-and-Slab, $n = 1000$, $p = 500$, $s = 200$, $pve = 0.5$



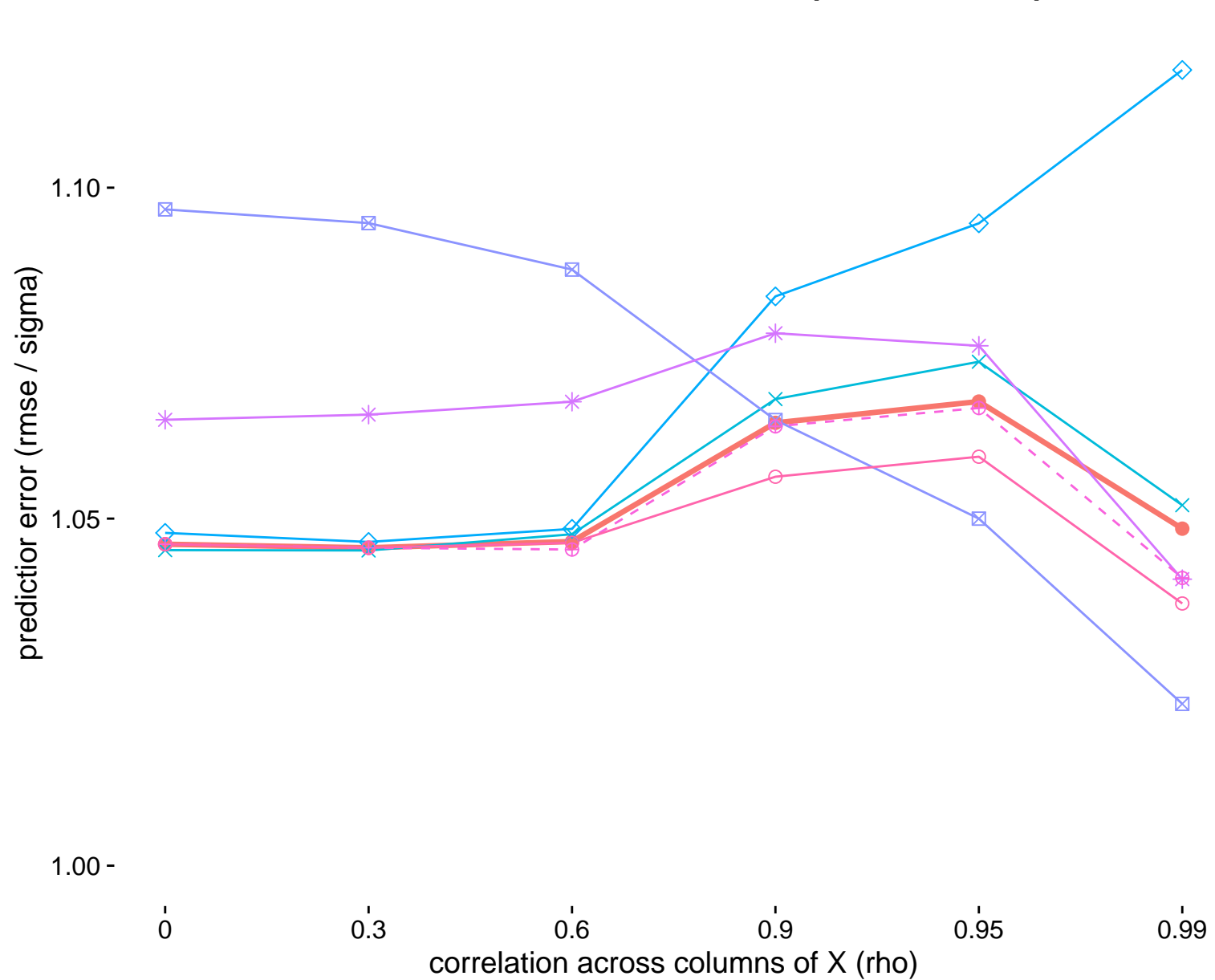
Varying PVE (or SNR, Noise Variance)

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



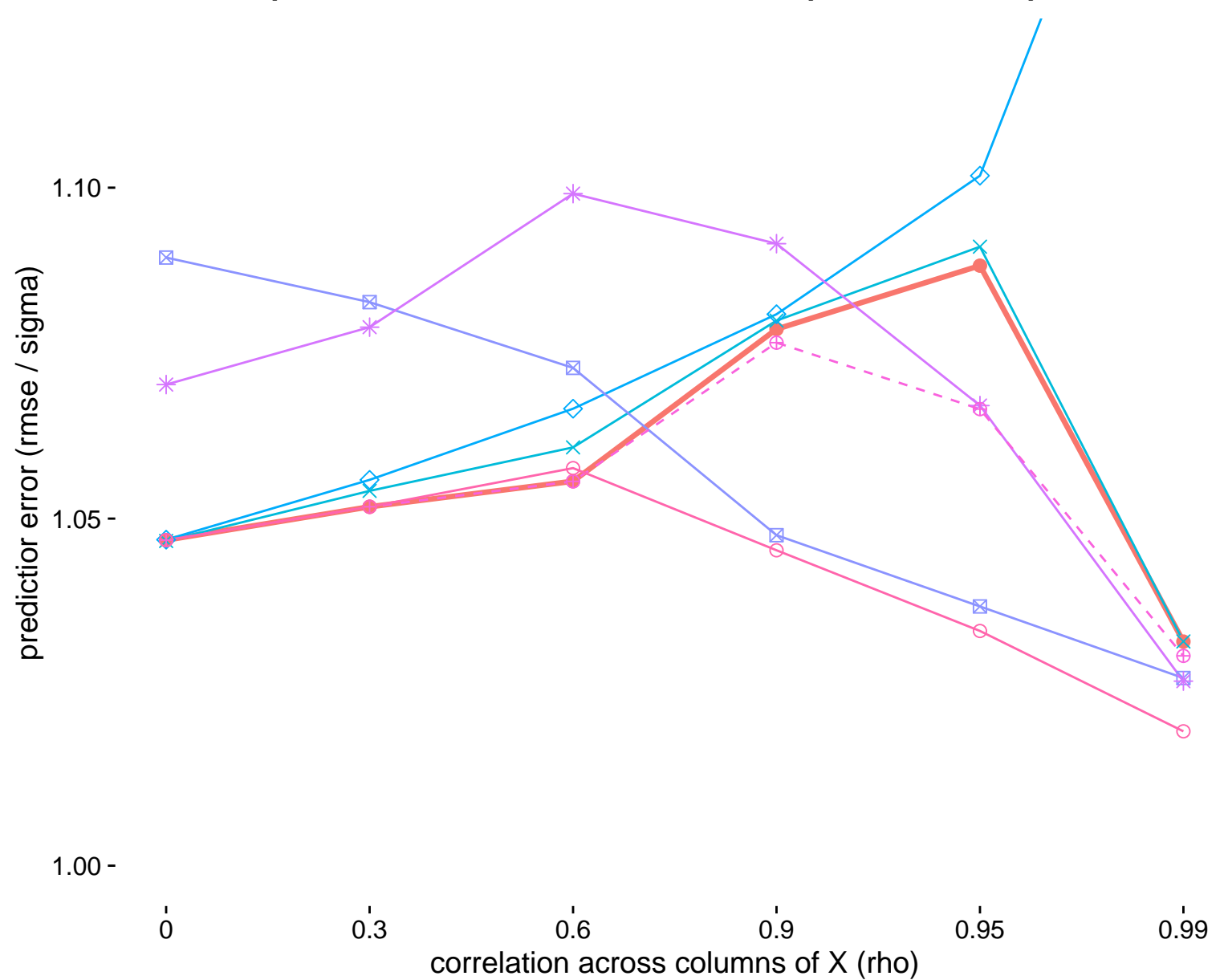
Varying Local Correlation

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



Varying Equal Correlation

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



fit

- Mr.ASH
- VarBVS
- BayesB
- Blasso
- SuSiE
- Mr.ASH.order
- Mr.ASH.init