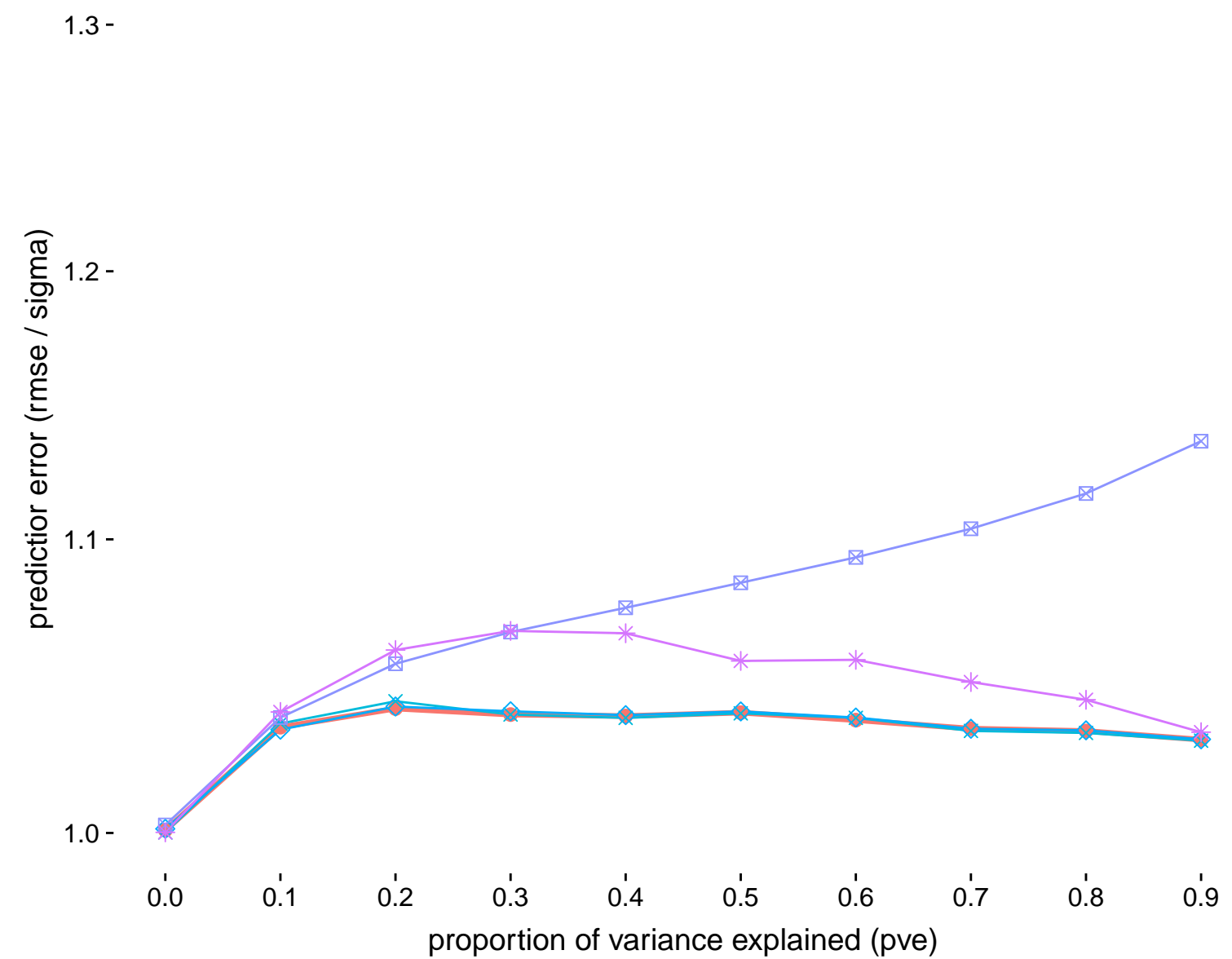


# Prediction Error (RMSE / sigma)

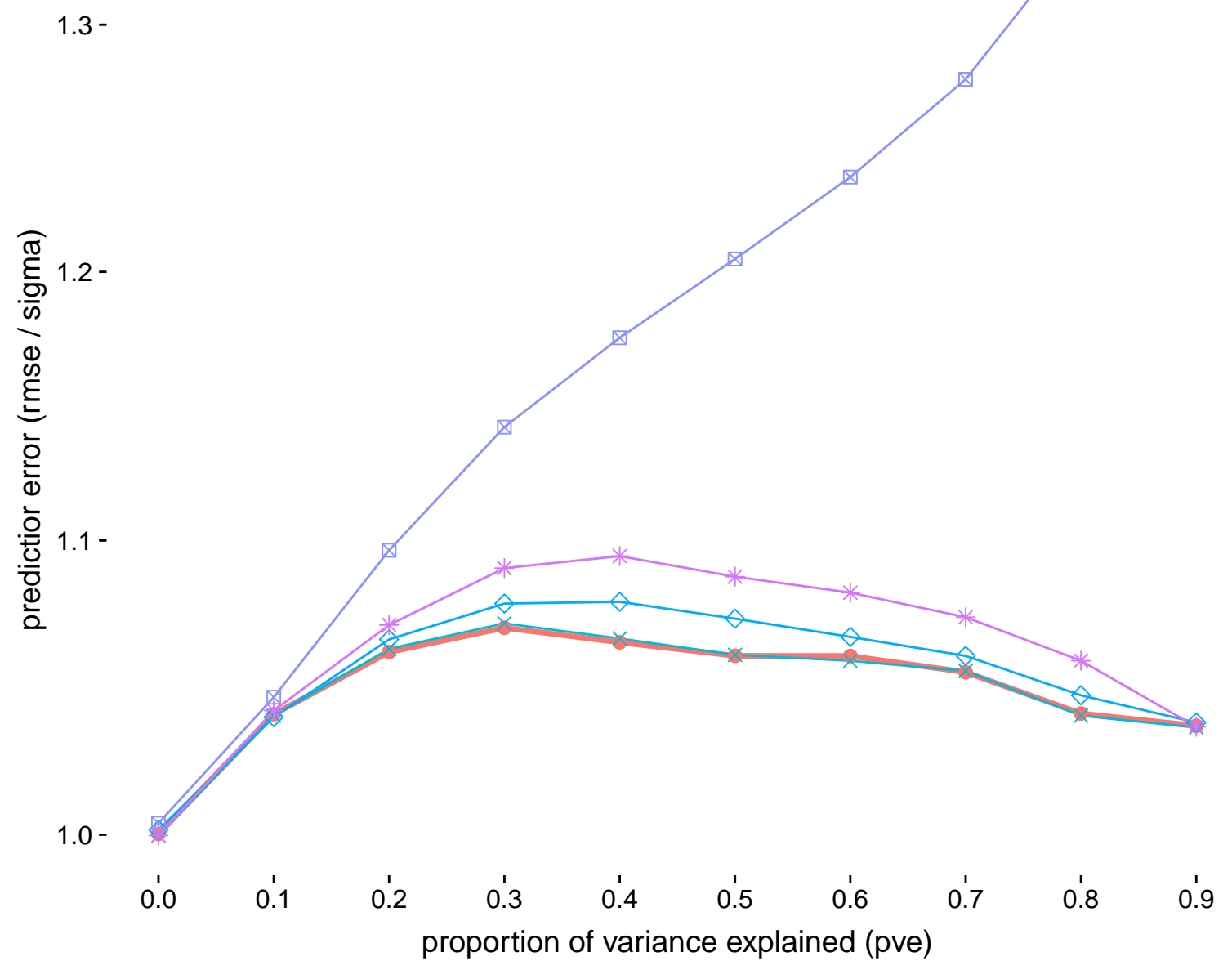
## Varying PVE (or SNR, Noise Variance)

Scenario: IndepGauss + PointNormal,  $n = 500$ ,  $p = 200$ ,  $s = 20$ ,  $pve = 0-0.9$



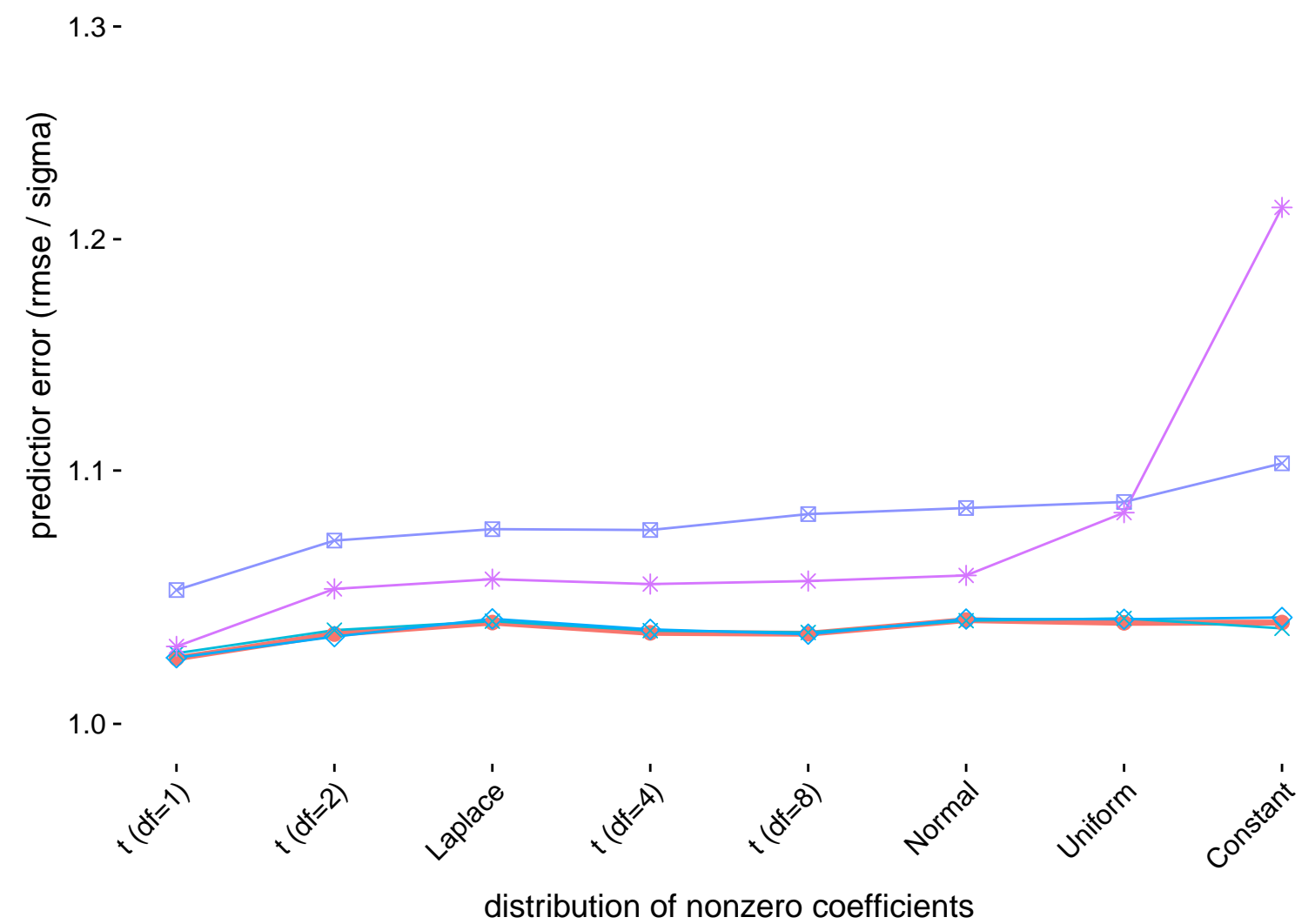
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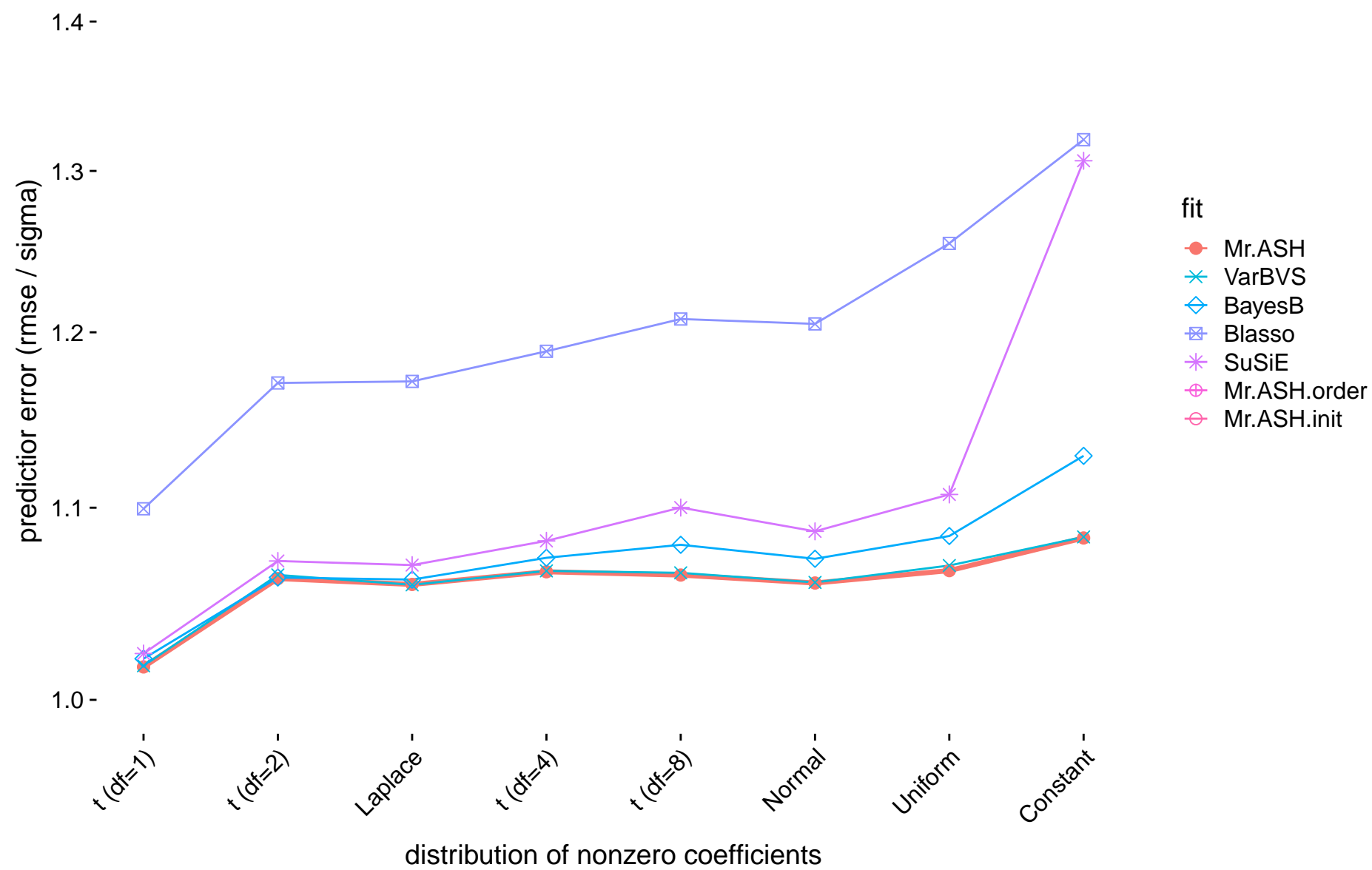
## Varying Signal Shape (or Sampling Distribution of Regression Coefficients)

Scenario: IndepGauss + Spike-and-Slab,  $n = 500$ ,  $p = 200$ ,  $s = 20$ ,  $pve = 0.5$



## Varying Signal Shape (or Sampling Distribution of Regression Coefficients)

Scenario: IndepGauss + Spike-and-Slab,  $n = 500$ ,  $p = 2000$ ,  $s = 20$ ,  $pve = 0.5$

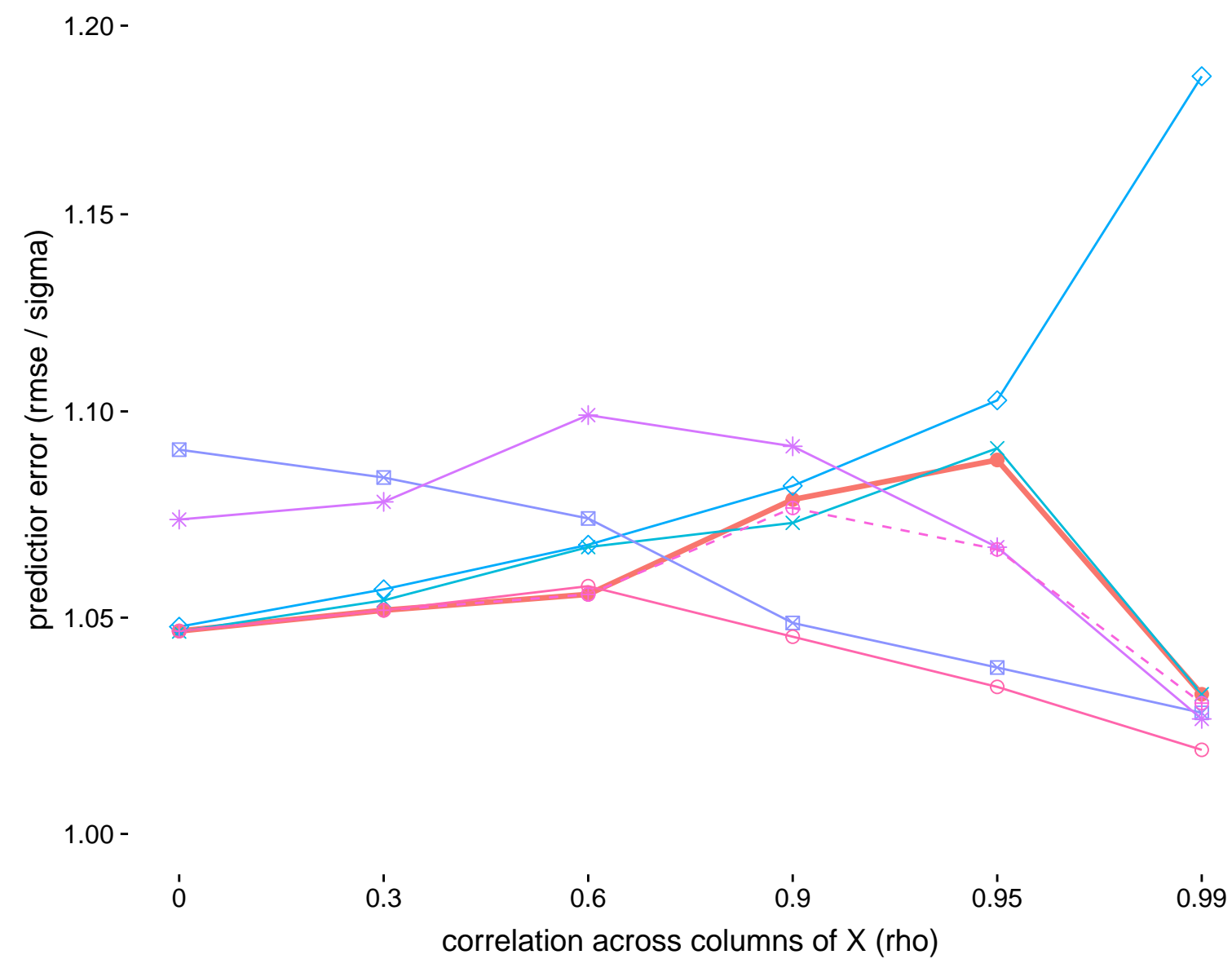


fit

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

## Varying Correlation

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



## Varying Correlation

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

