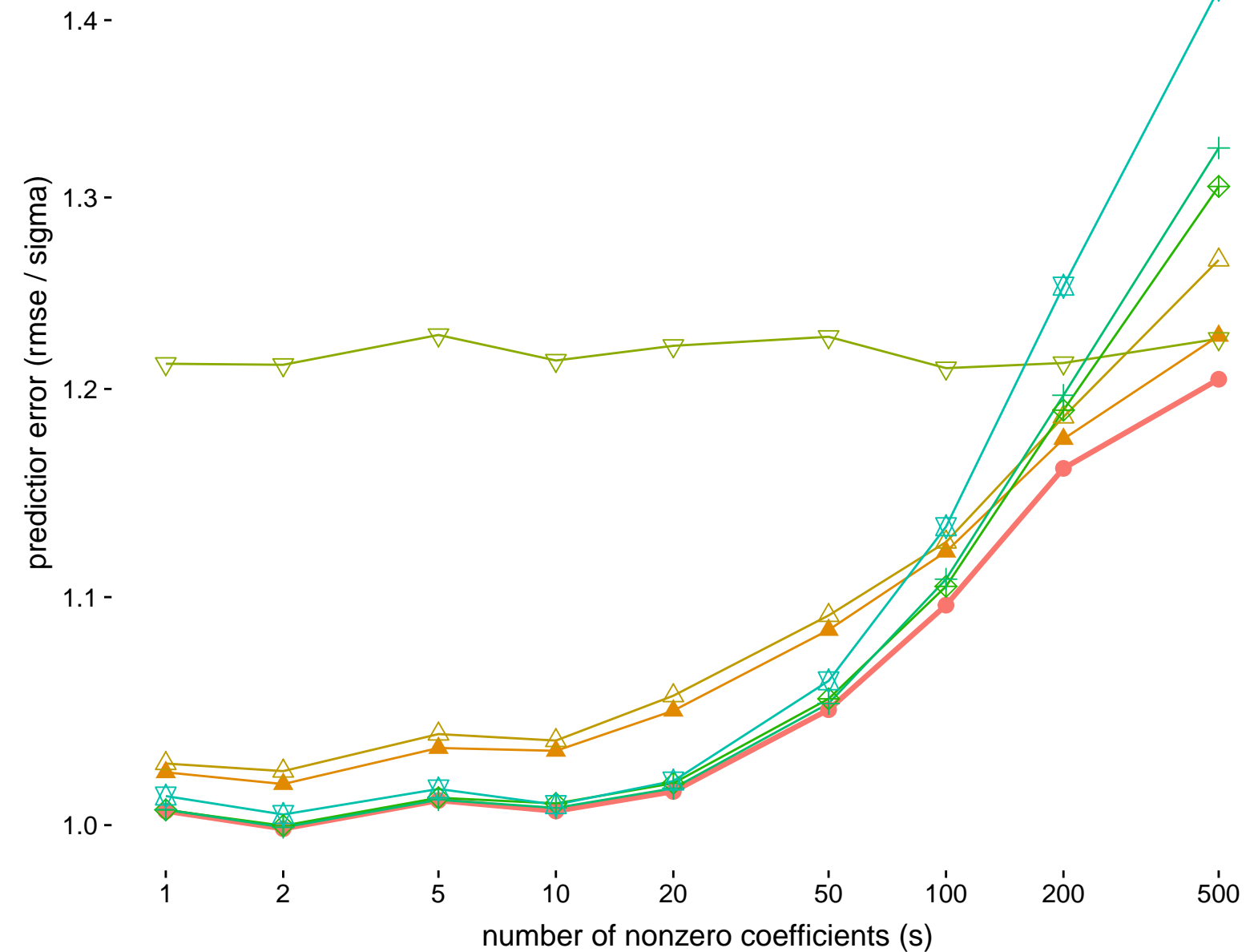


# Prediction Error (log-scale)

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



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

