Adaptation to Sparsity: Prediction Error (RMSE / sigma)

Low-dimensional Setting
Scenario: IndepGauss + PointNormal, n = 500, p = 200, s = 1–200, pve = 0.5

High-dimensional Setting
Scenario: IndepGauss + PointNormal, n = 500, p = 10000, s = 1–10000, pve = 0.5

Sparse + Constant Signal
Scenario: IndepGauss + PointConst, n = 500, p = 200, s = 1–200, pve = 0.5

High Proportion of Variance (PVE)
Scenario: IndepGauss + PointNormal, n = 500, p = 200, s = 1–200, pve = 0.9

Equicorrelated Design (rho = 0.95)
Scenario: EquicorrGauss + PointNormal, n = 500, p = 200, s = 1–200, pve = 0.5

Equicorrelated Design (rho = 0.95)
Scenario: EquicorrGauss + PointNormal, n = 500, p = 2000, s = 1–2000, pve = 0.5