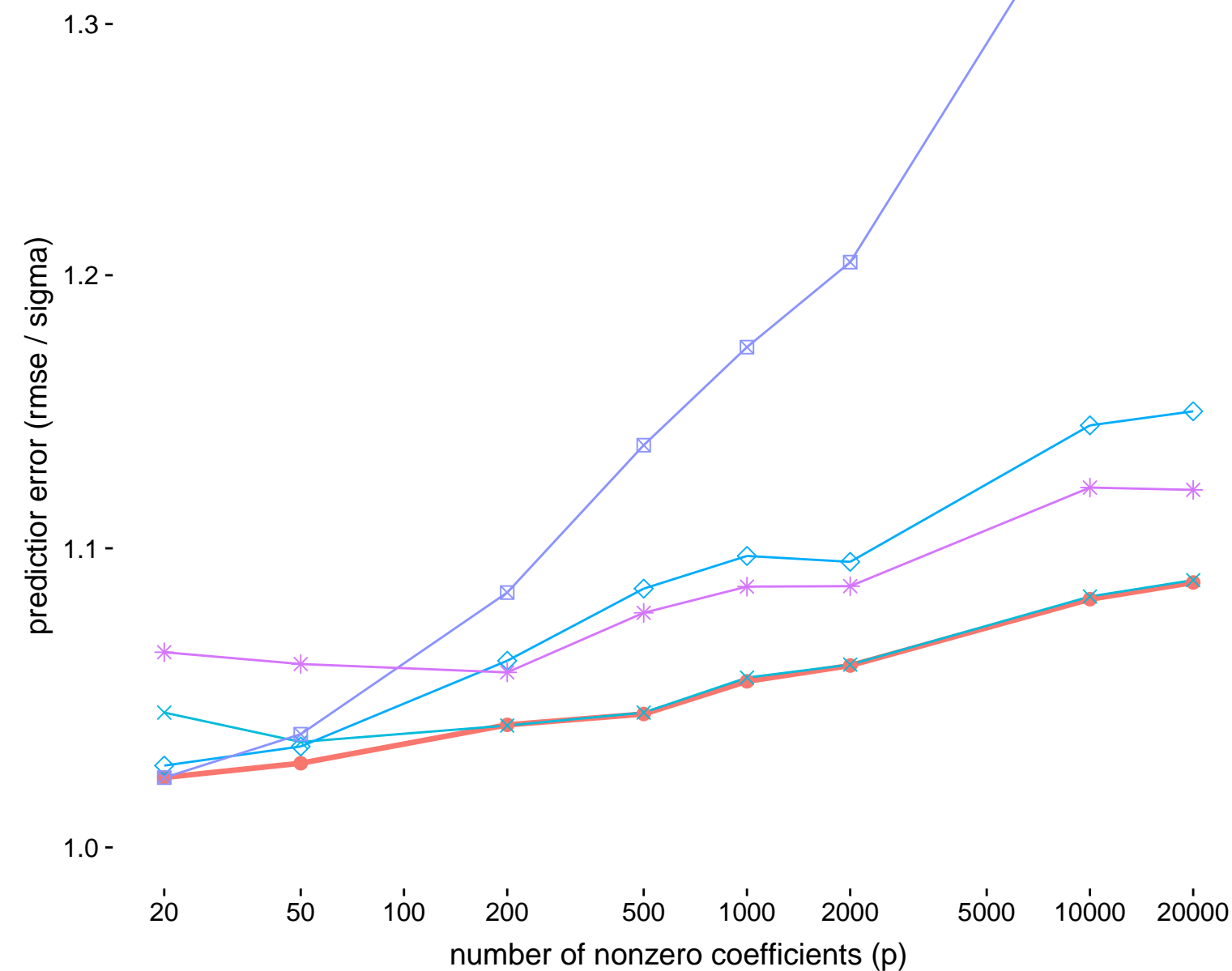


Prediction Error (RMSE / sigma)

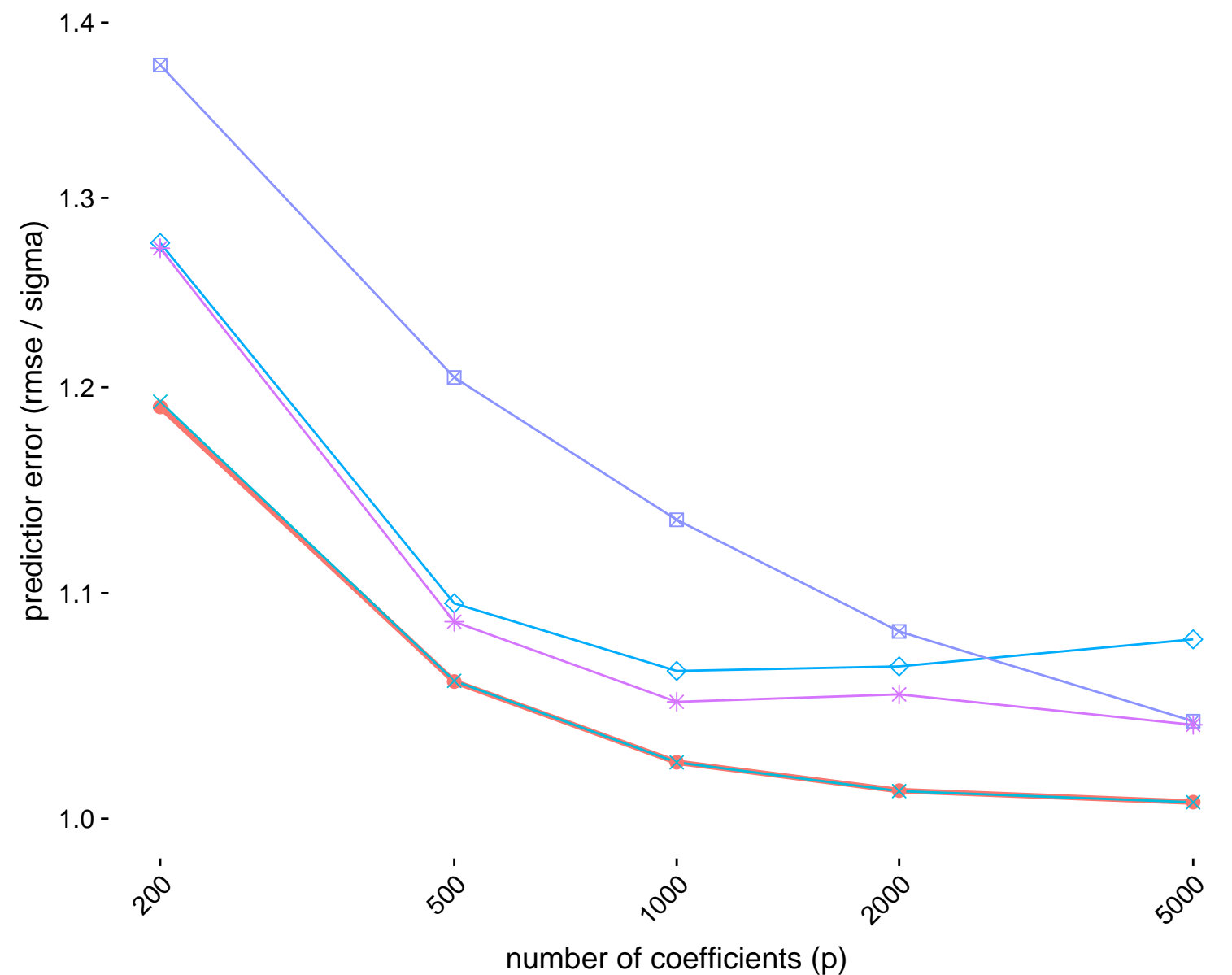
Varying p

Scenario: IndepGauss + PointNormal, $n = 500$, $p = 20-20000$, $s = 20$, $pve = 0-0.9$



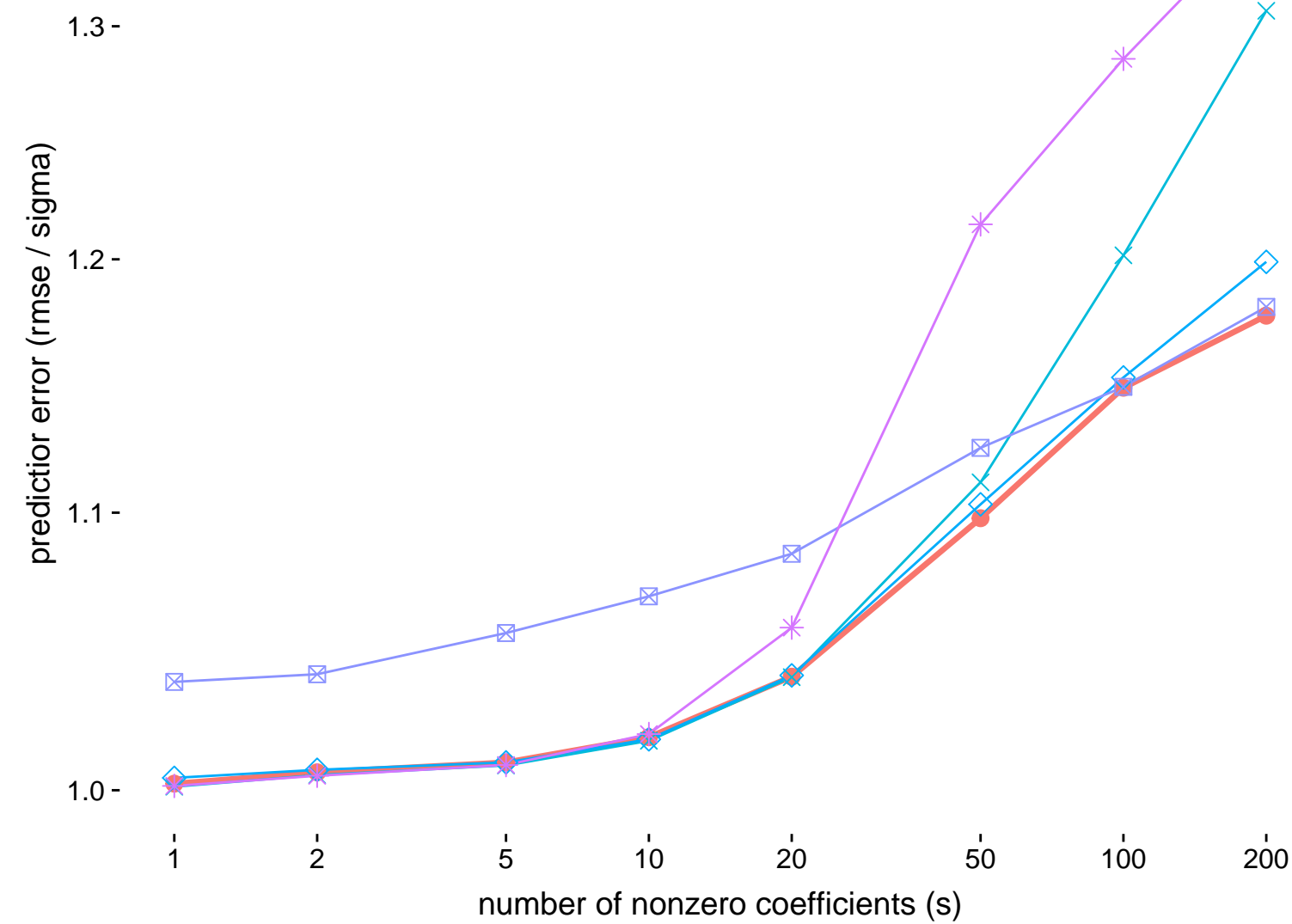
Varying n

Scenario: IndepGauss + PointNormal, $n = 200-5000$, $p = 2000$, $s = 20$, $pve = 0.5$



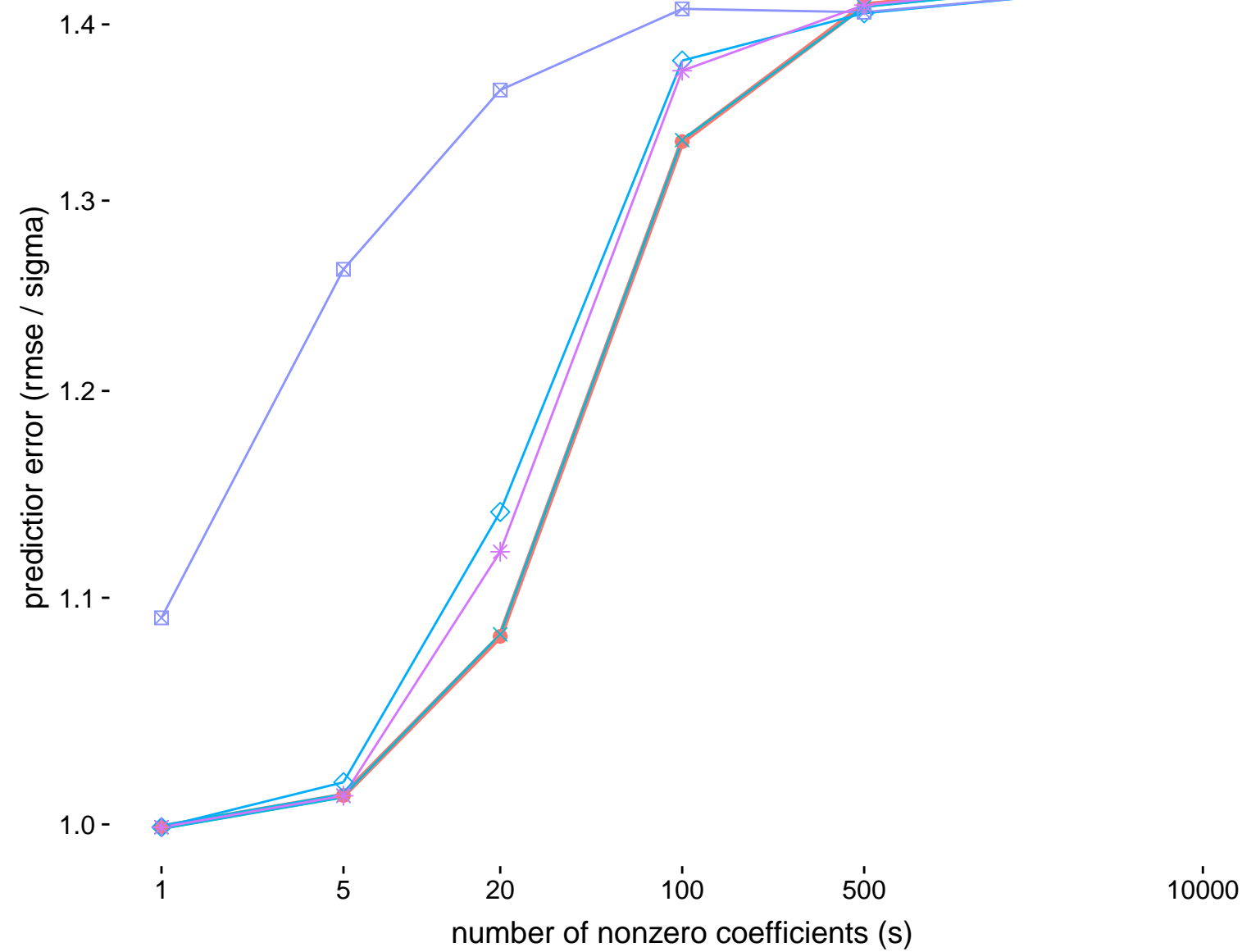
Varying Sparsity, Low-dimensional Setting

Scenario: IndepGauss + PointNormal, $n = 500$, $p = 200$, $s = 1-200$, $pve = 0.5$



Varying Sparsity, High-dimensional Setting

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



fit

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