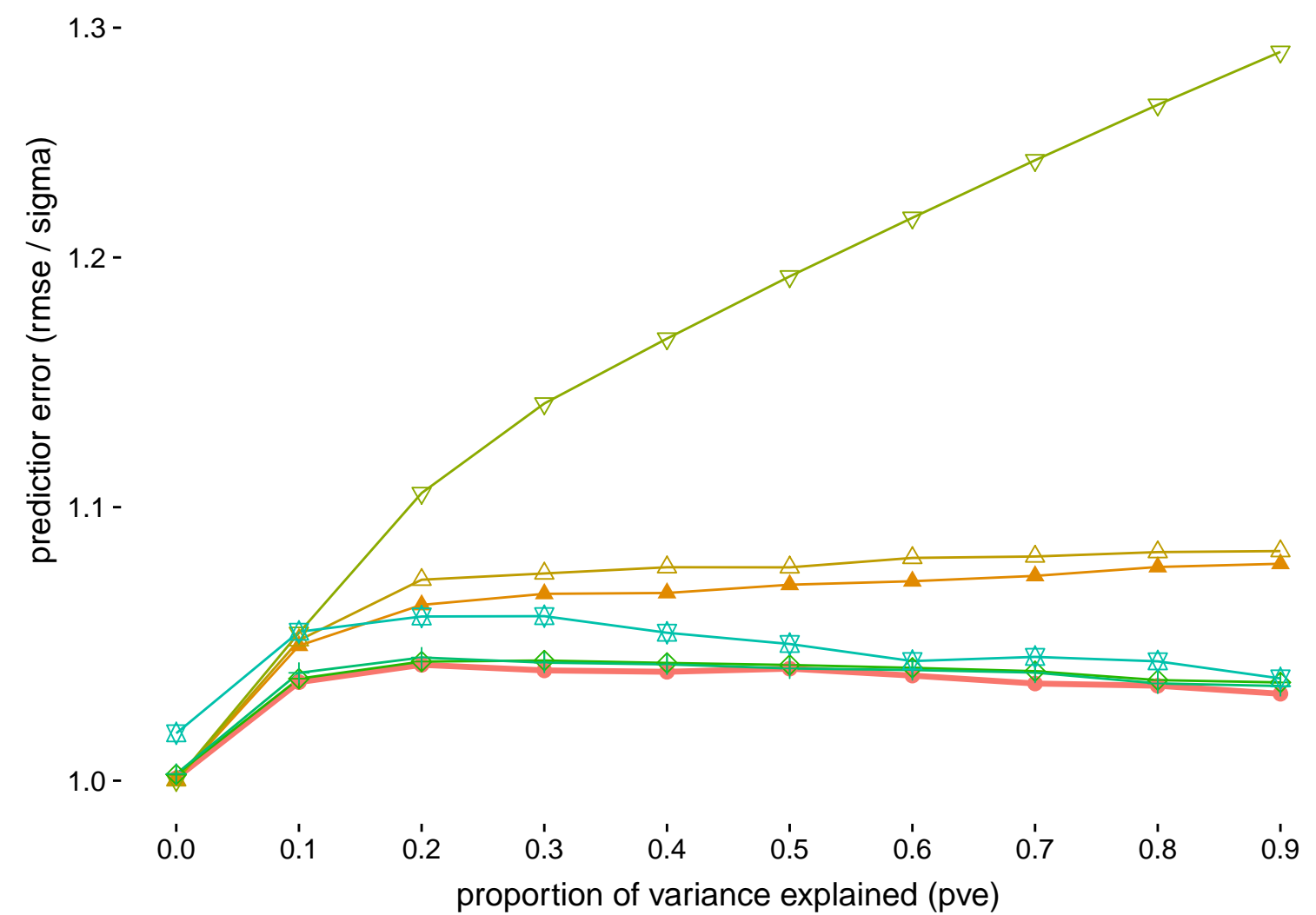


## Prediction Error (RMSE / sigma)

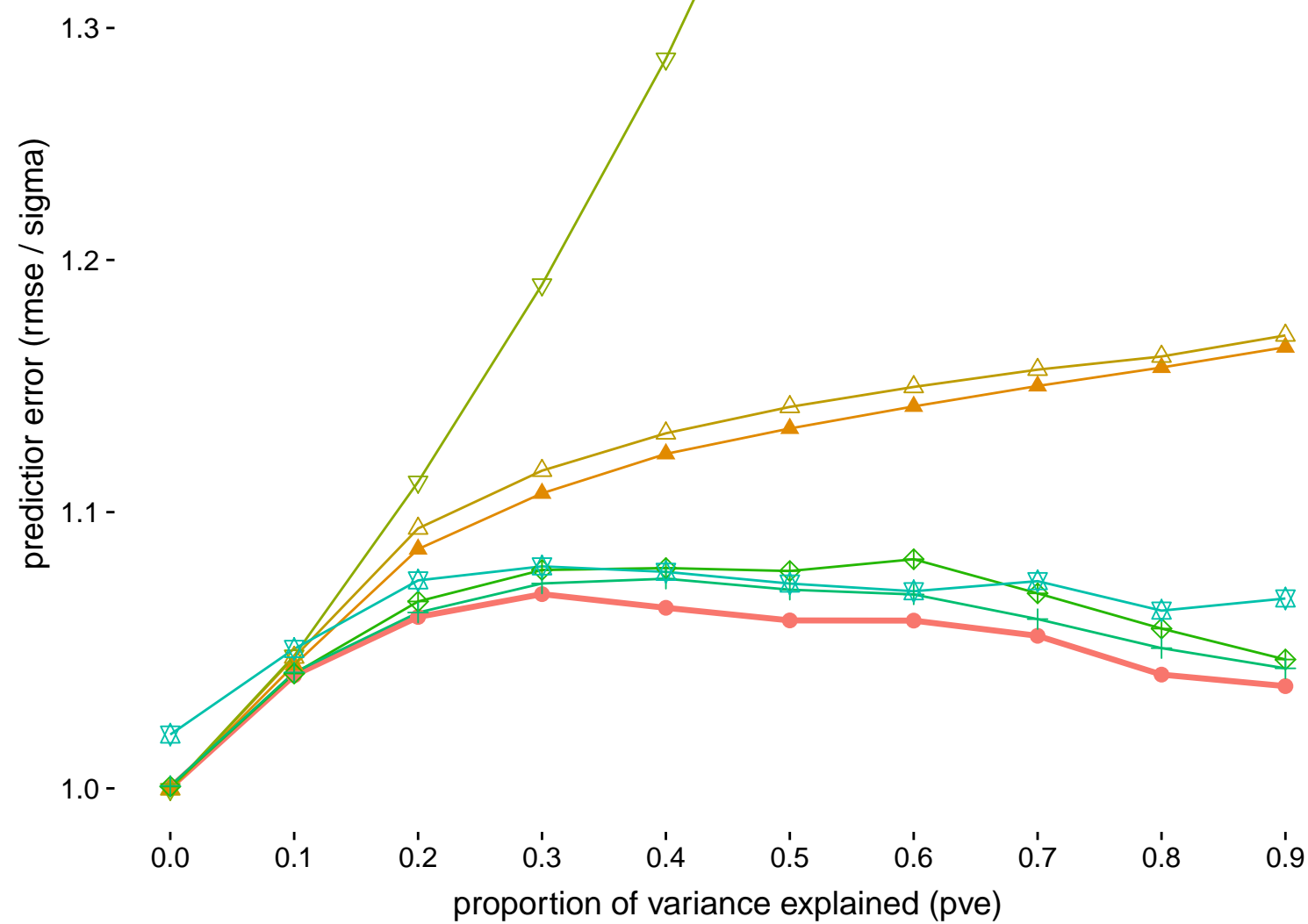
### Varying PVE (or SNR, Noise Variance)

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



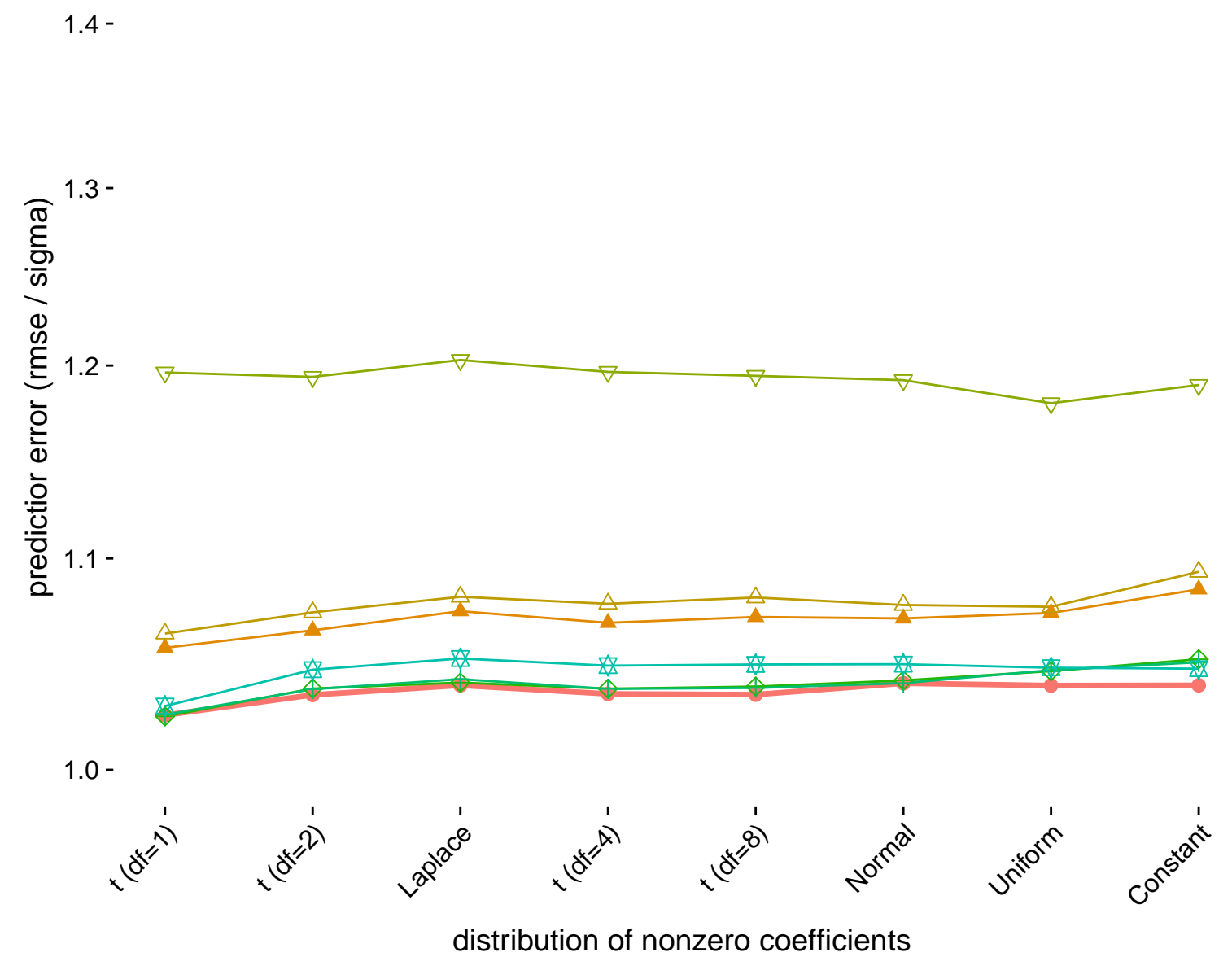
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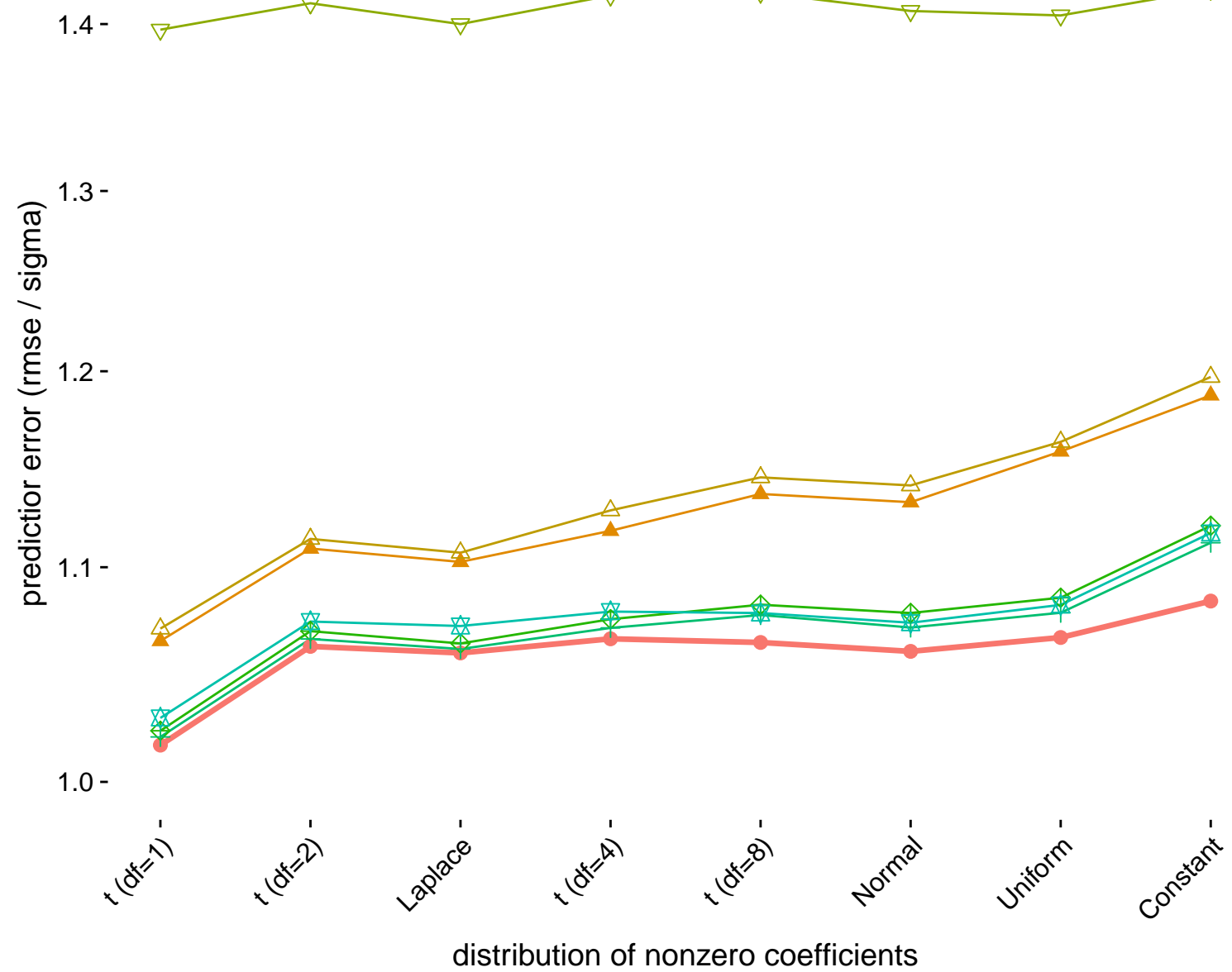
### Varying Signal Shape (or Sampling Distribution of Regression Coefficients)

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



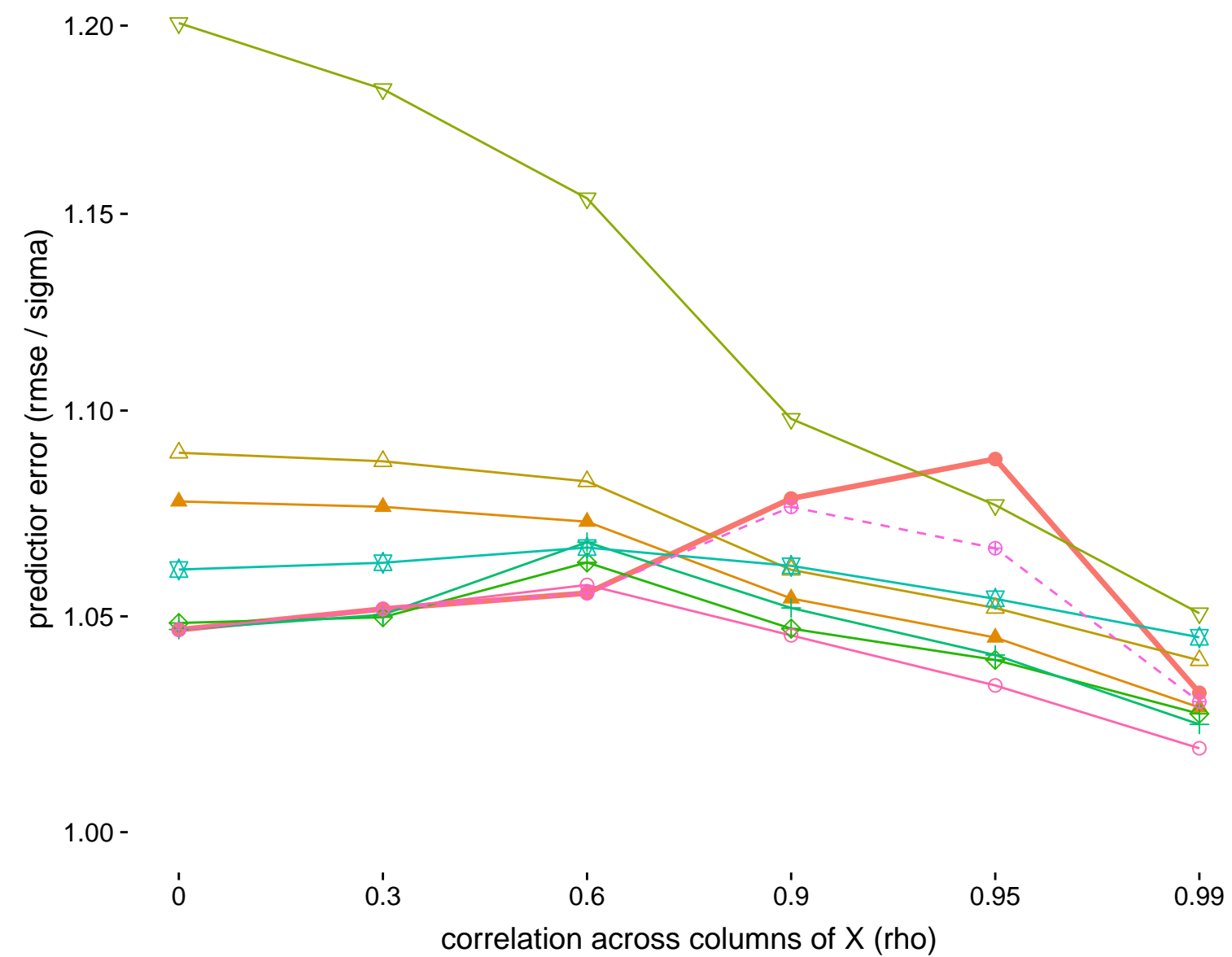
### Varying Signal Shape (or Sampling Distribution of Regression Coefficients)

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



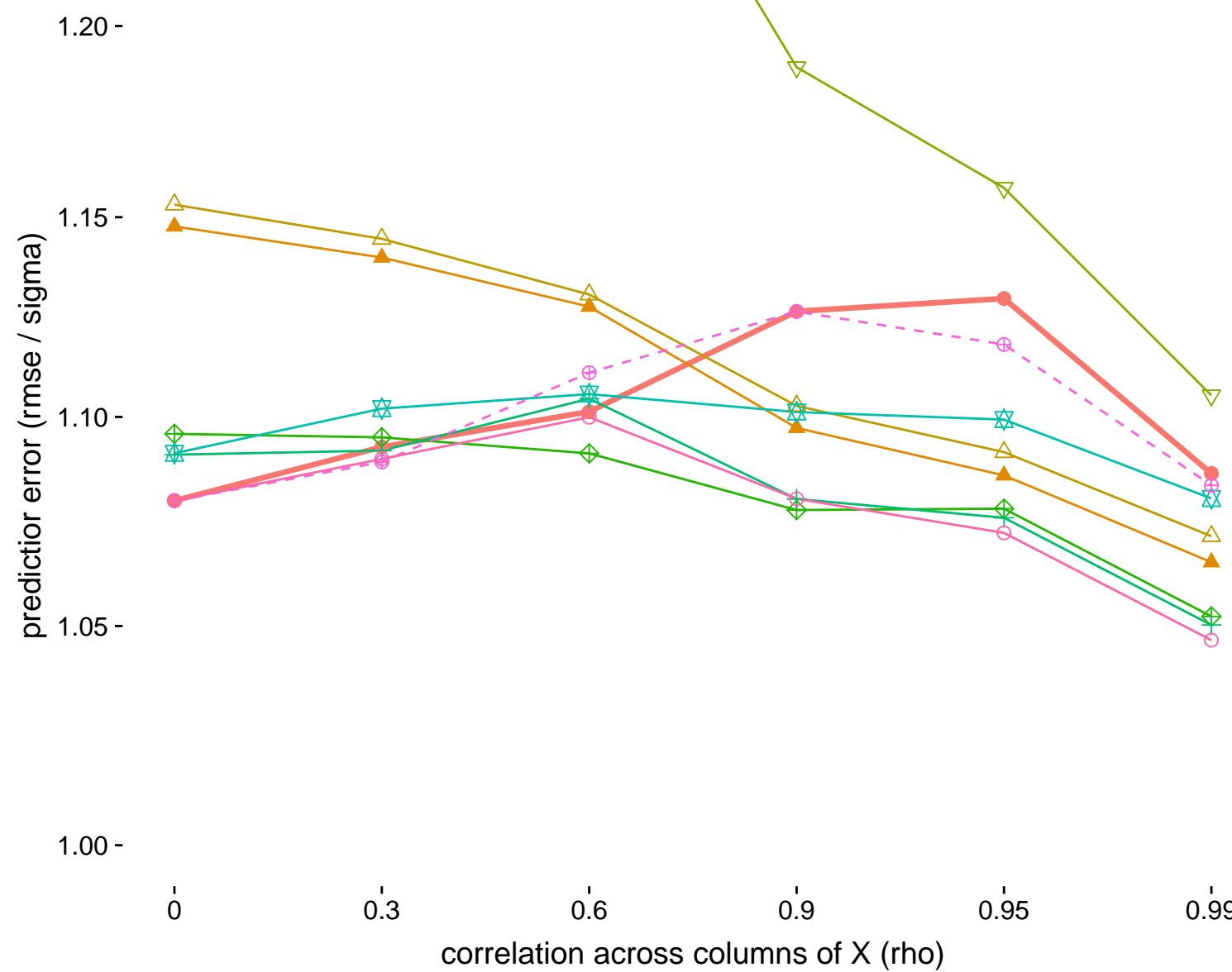
### Varying Correlation

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



### Varying Correlation

Scenario: EquiCorrGauss + PointNormal,  $n = 500$ ,  $p = 2000$ ,  $s = 20$ ,  $pve = 0.5$



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