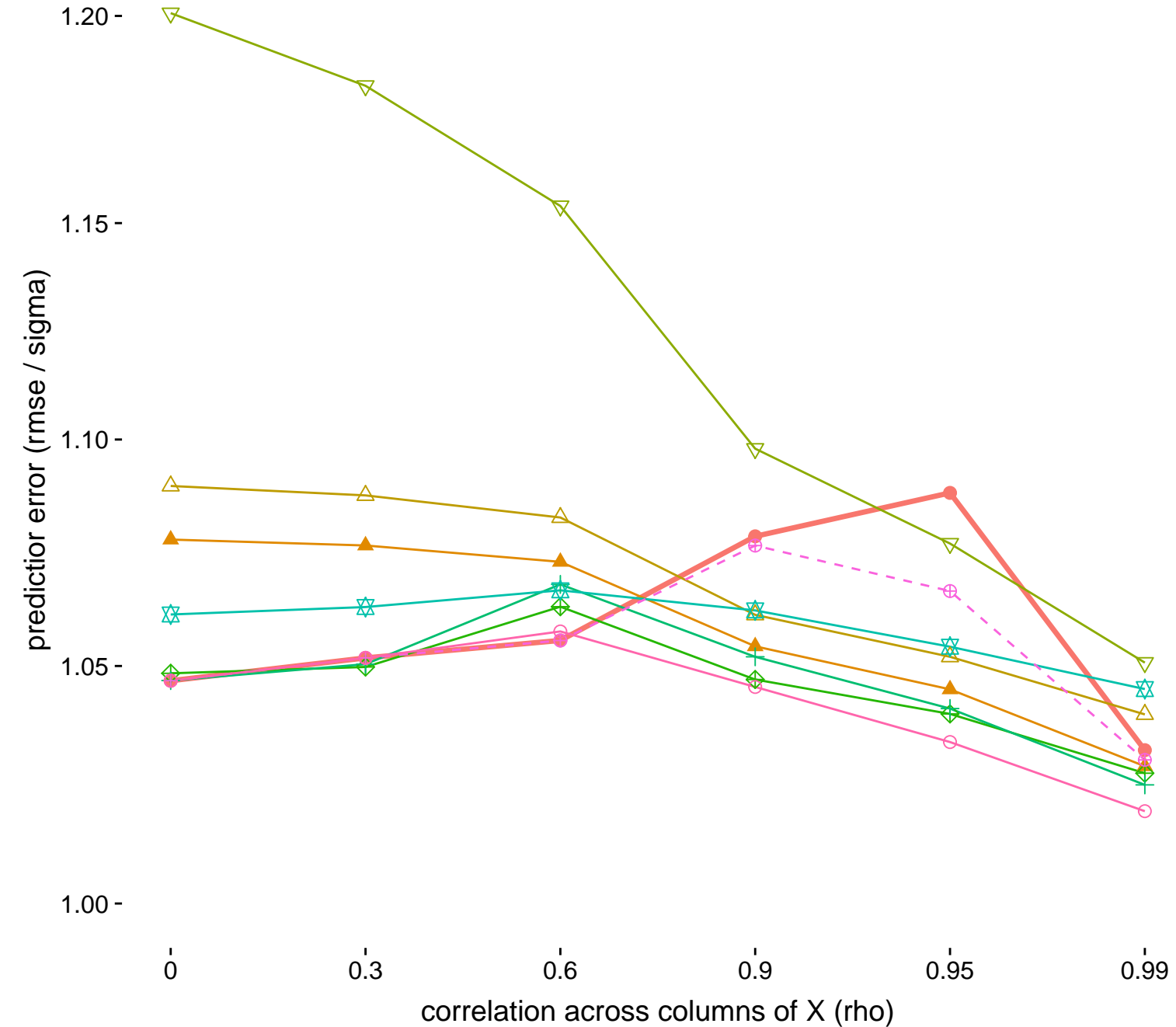


Varying Correlation: Prediction Error (RMSE / sigma)

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



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

