## Varying p 1.3 -1.3 prediction error (rmse / sigma) 1.2 -1.2 -1.1 -1.1 -Method Mr.ASH 1.0 -1.0 -→ E-NET 1000 2000 1000 2000 O ,000 2000 ₽° \$0 ' 500 \$ 200 √o Lasso Ridge SCAD + MCP L0Learn varbvs BayesB → B–Lasso SuSiE 1e+02 -1e+02 -Mr.ASH.null computation time (seconds) 1e+01 -1e+01 -1e+00 -1e+00 -1e-01 -1e-01 -1e-02 -1e-02 -

number of predictors (p)