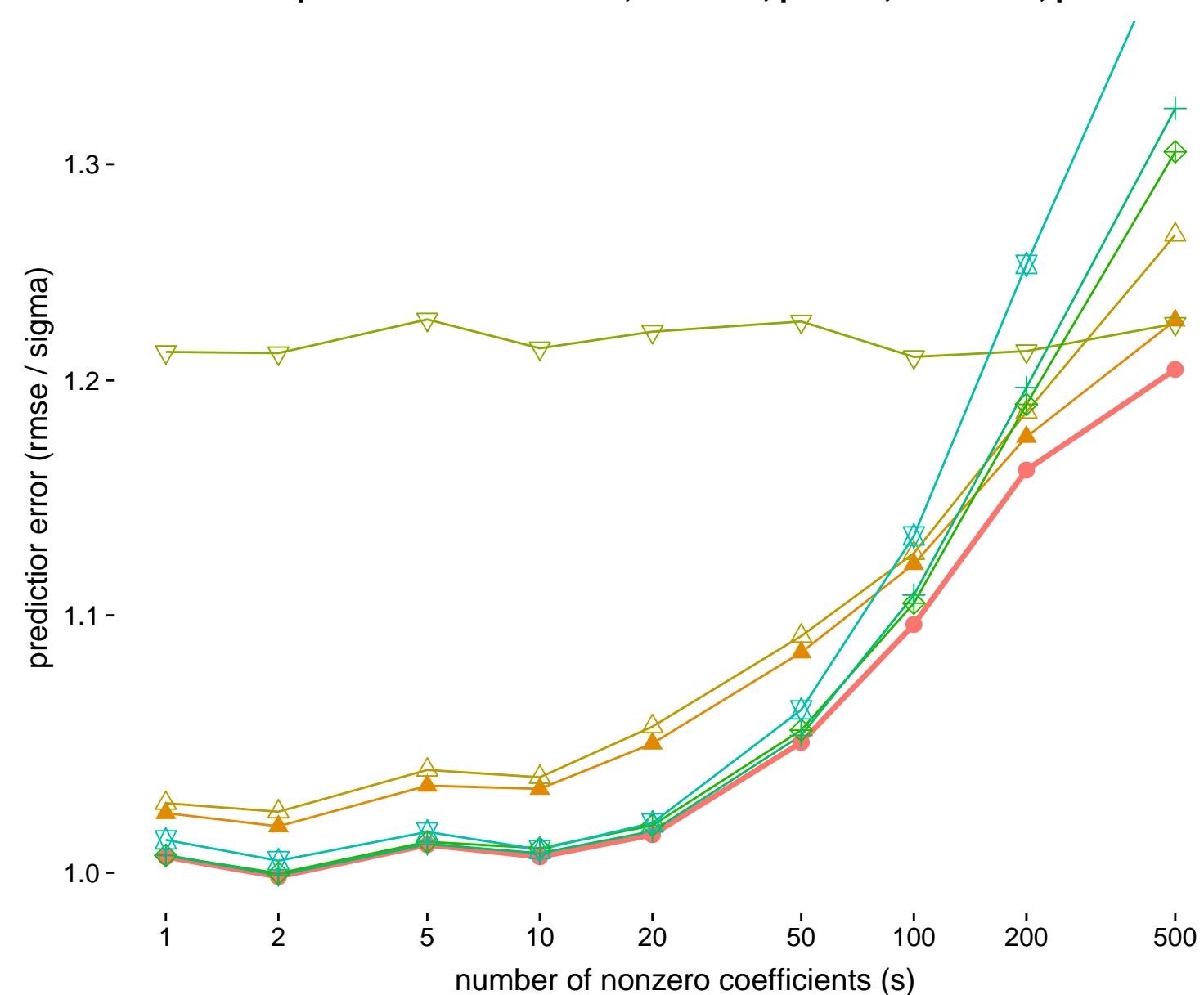


# Prediction Error (RMSE / sigma)

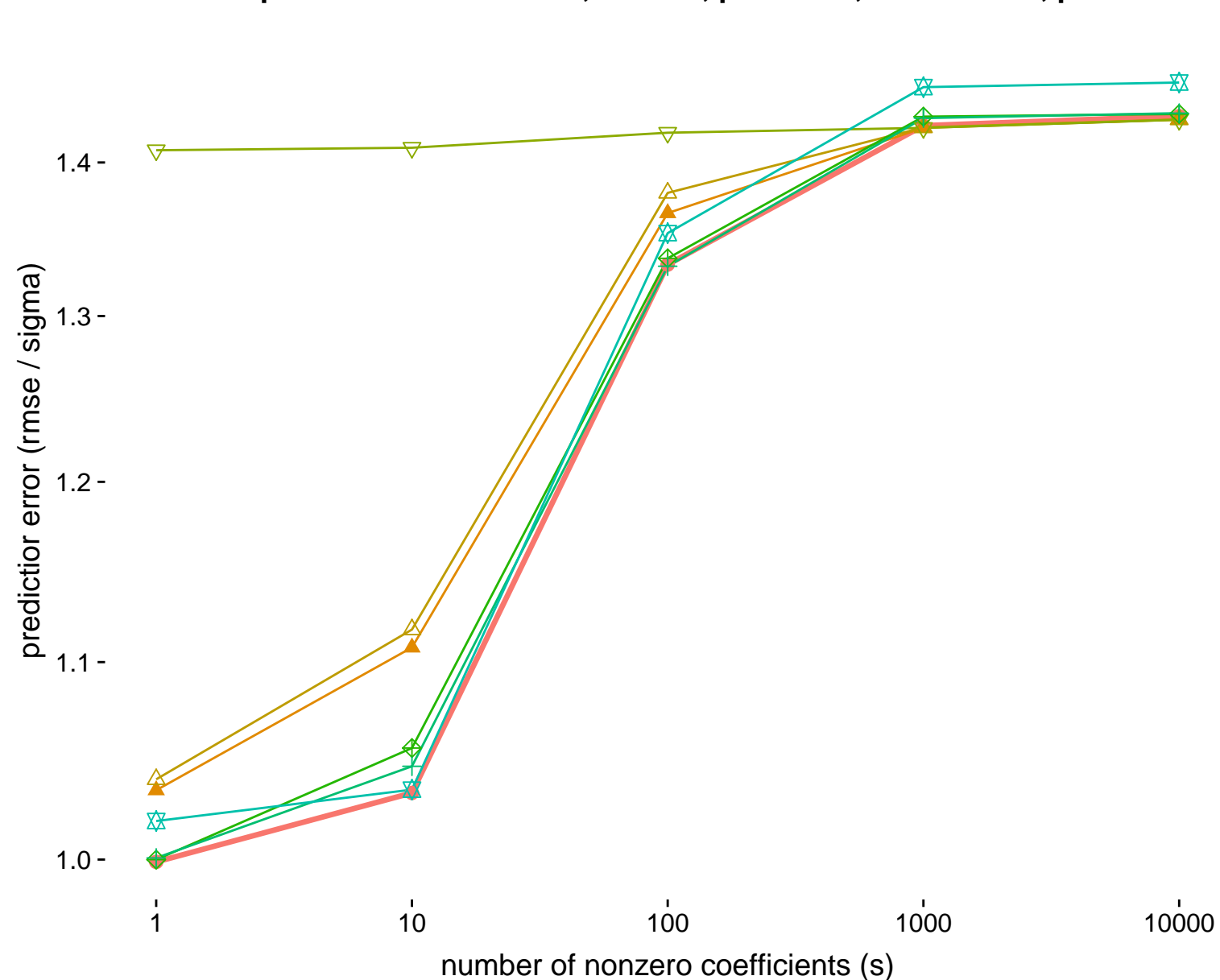
## Varying Sparsity, Low-dimensional Setting

Scenario: IndepGauss + PointNormal,  $n = 1000$ ,  $p = 500$ ,  $s = 1-500$ ,  $pve = 0.5$



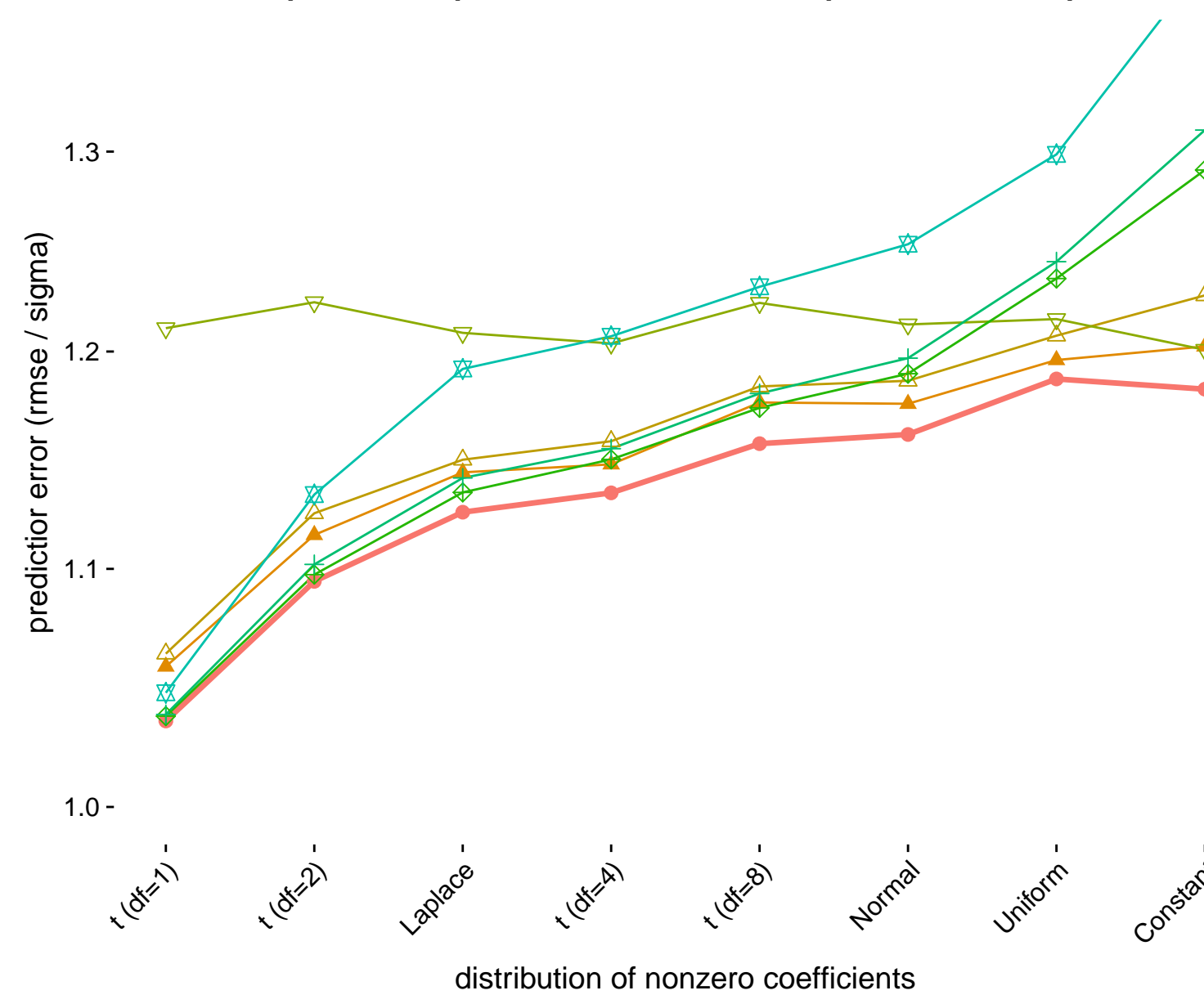
## Varying Sparsity, High-dimensional Setting

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



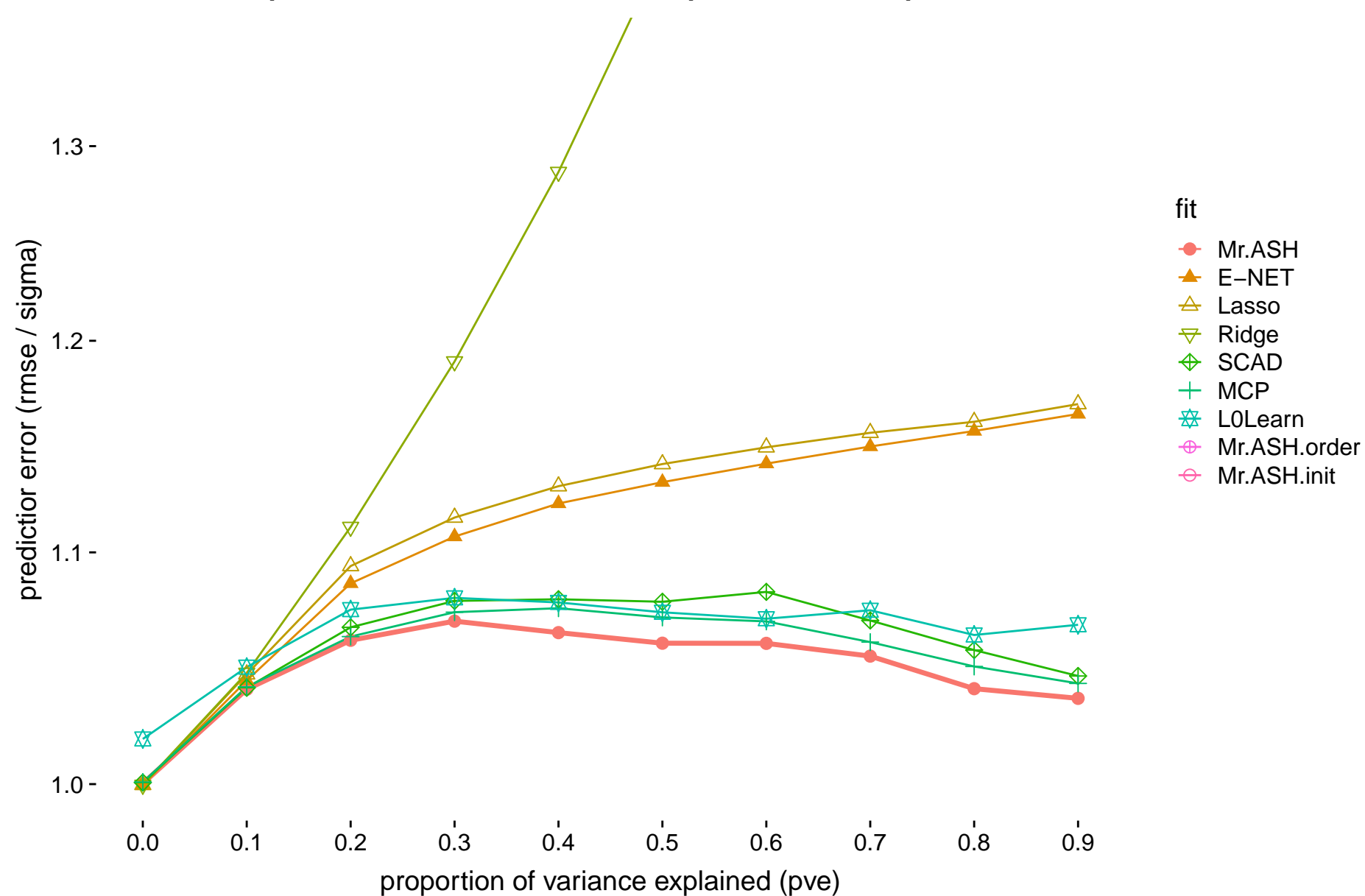
## Varying Signal Shape (or Sampling Distribution of Regression Coefficients)

Scenario: IndepGauss + Spike-and-Slab,  $n = 1000$ ,  $p = 500$ ,  $s = 200$ ,  $pve = 0.5$



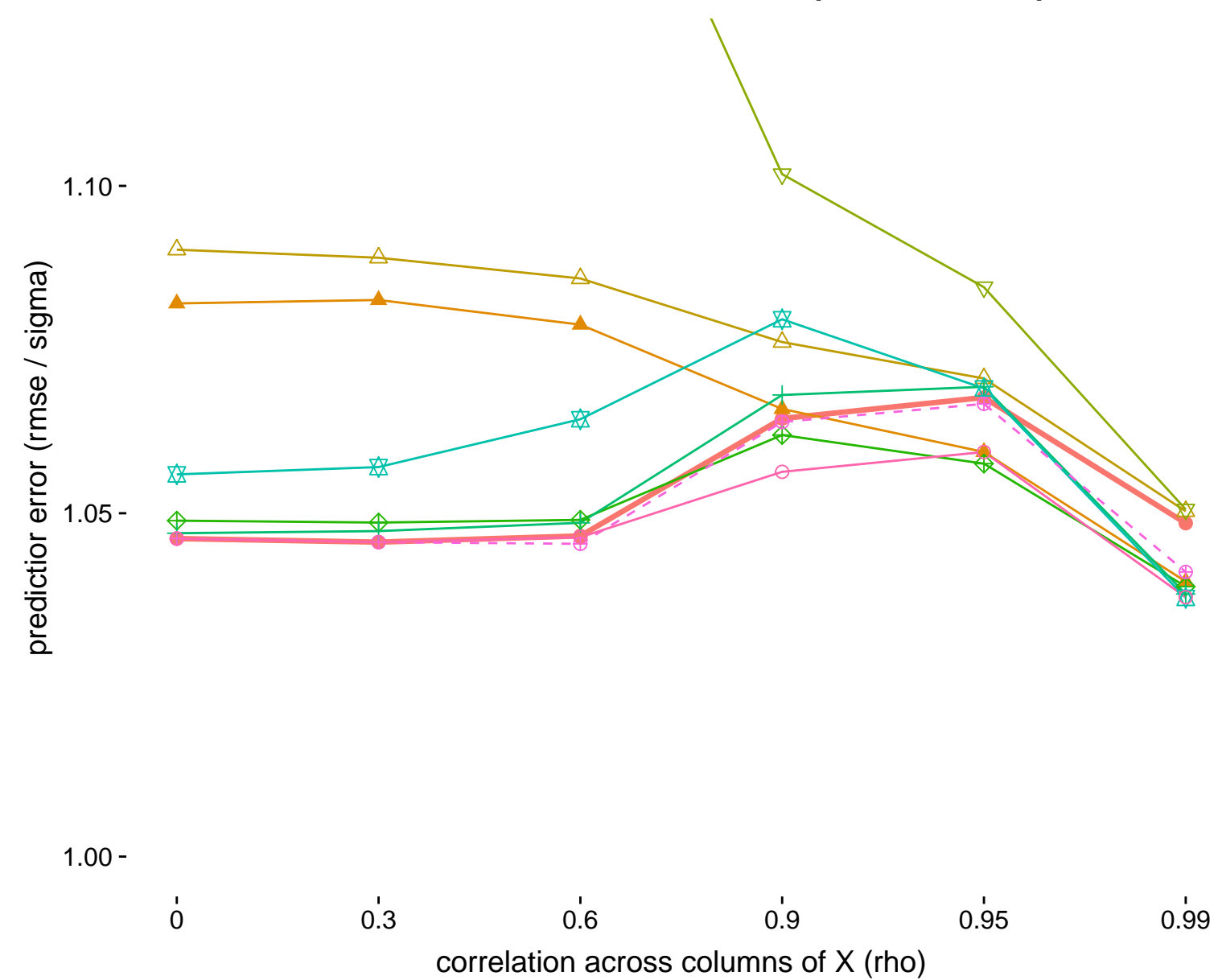
## Varying PVE (or SNR, Noise Variance)

Scenario: IndepGauss + PointNormal,  $n = 500$ ,  $p = 2000$ ,  $s = 20$ ,  $pve = 0-0.9$



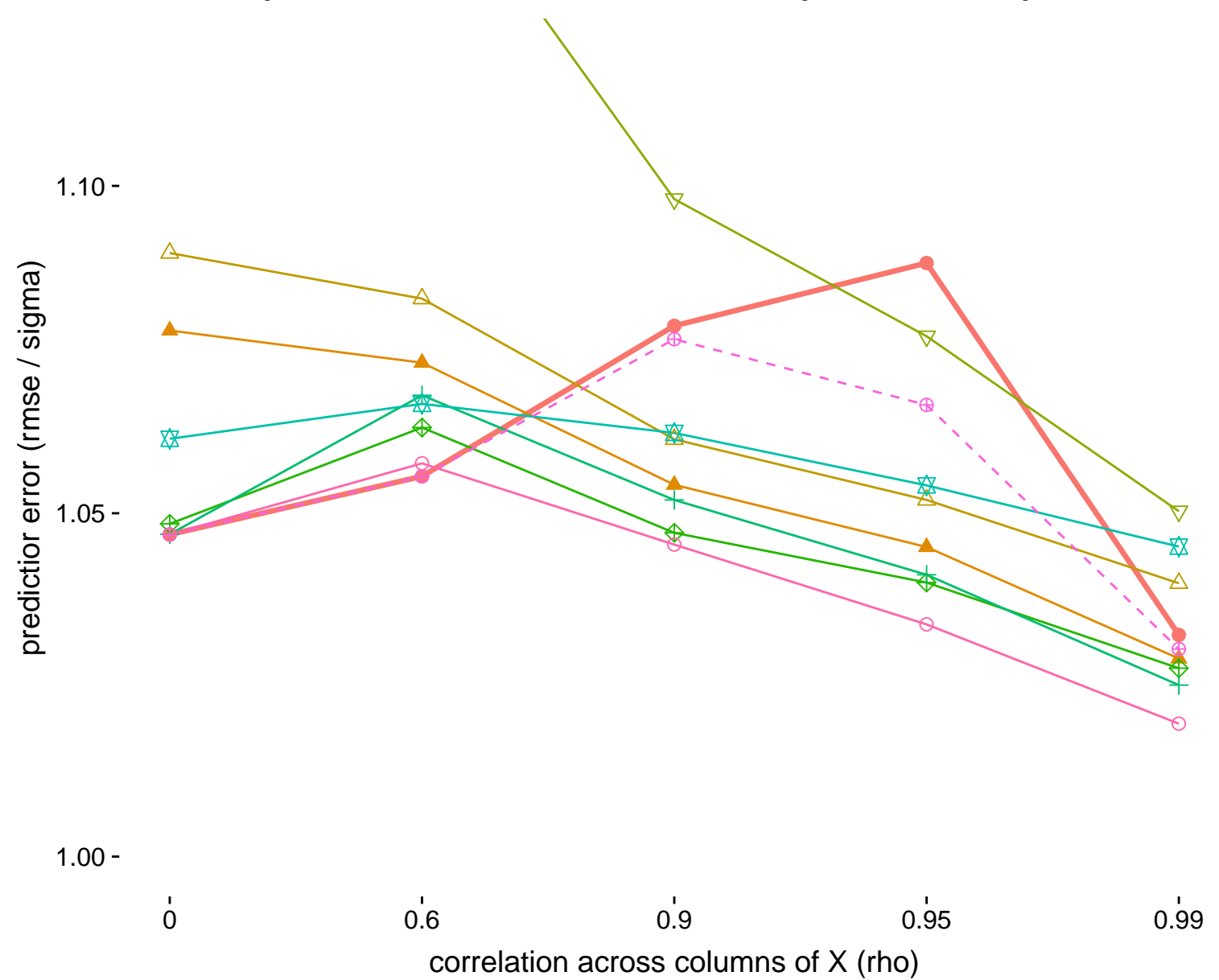
## Varying Local Correlation

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



## Varying Equal Correlation

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



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