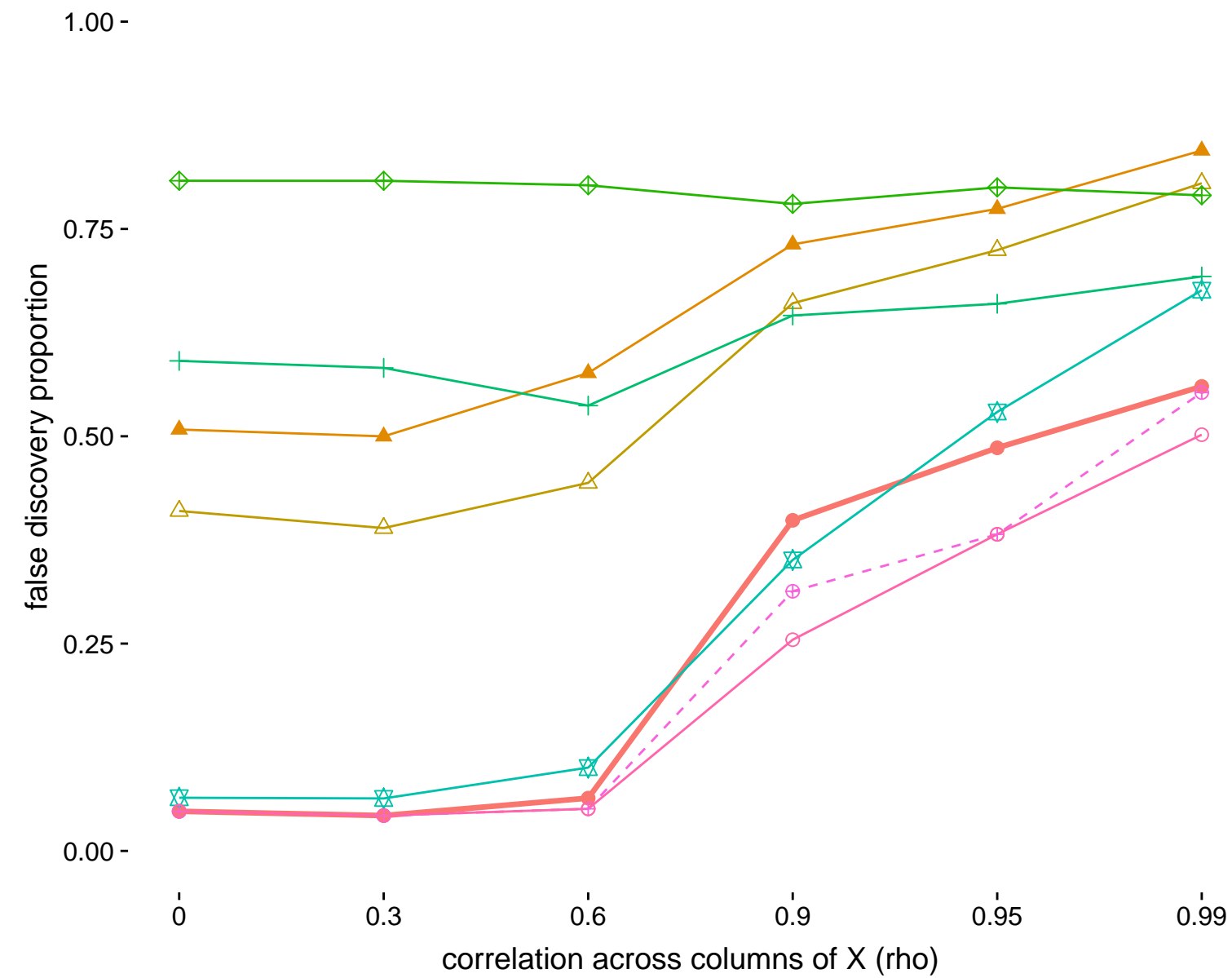


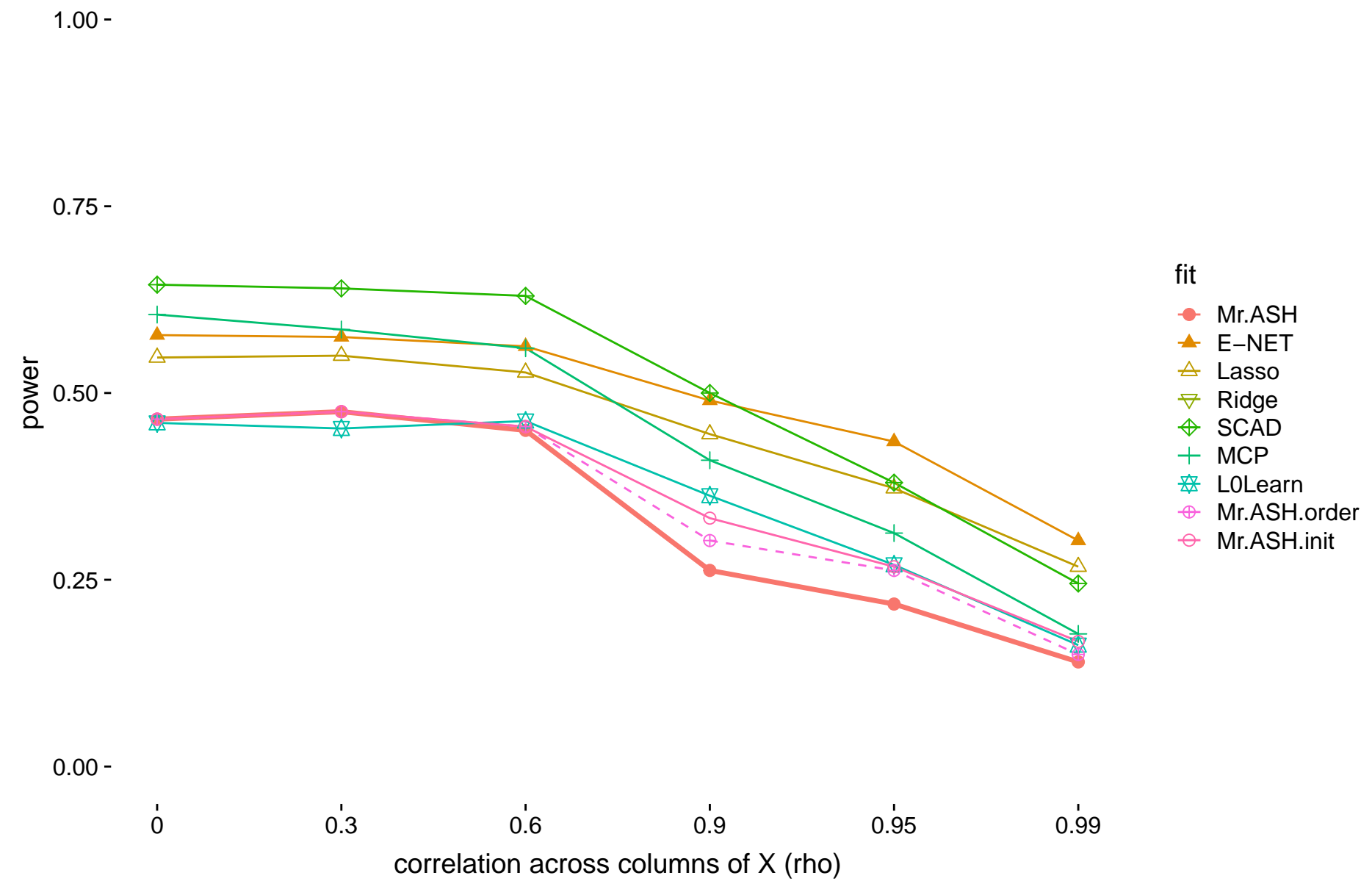
Variable Selection Performance

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

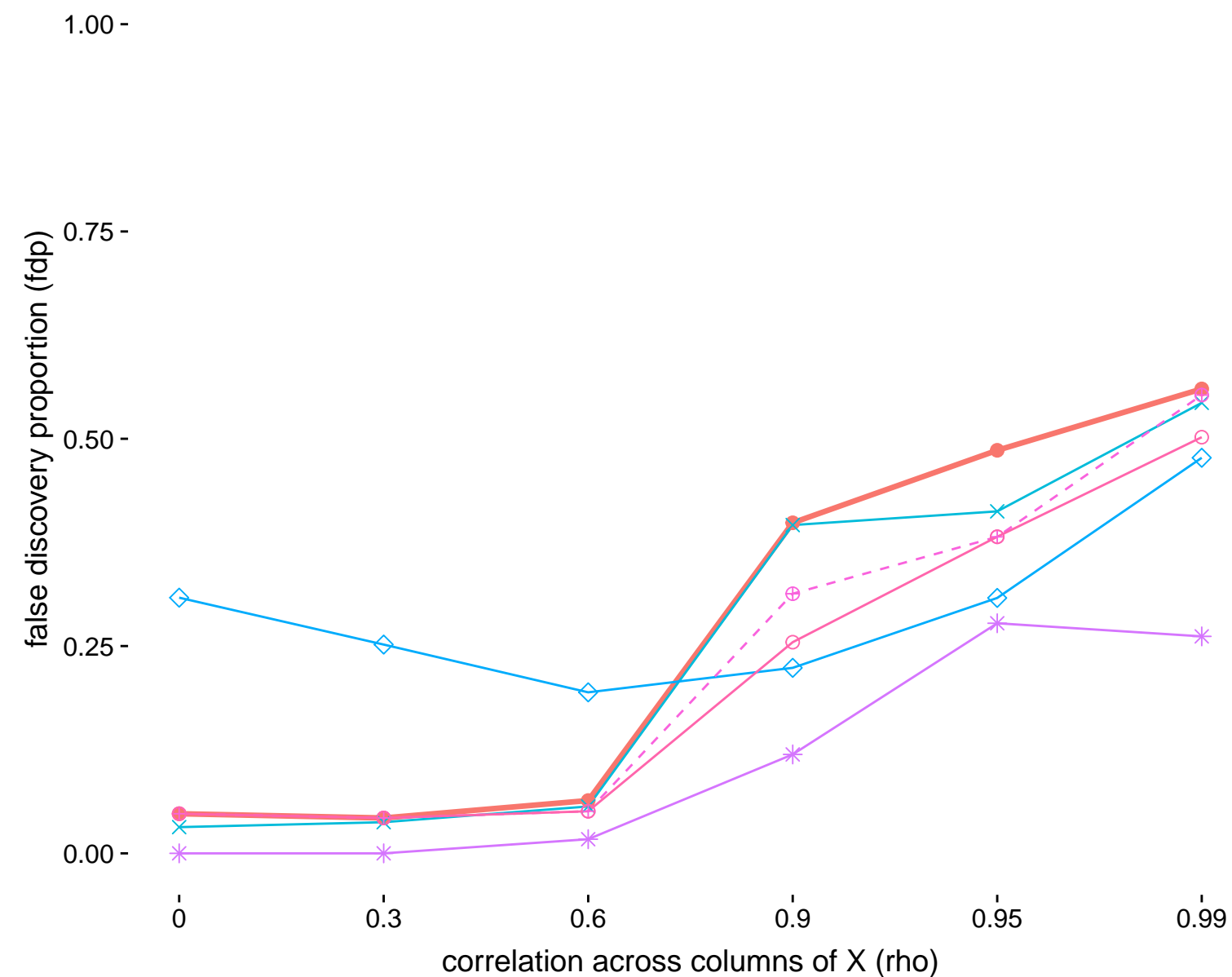
False Discovery Proportion (# of false discoveries / # of discoveries)



Power (# of true discoveries / # of nonzero coefficients)



False Discovery Proportion (# of false discoveries / # of discoveries)



Power (# of true discoveries / # of nonzero coefficients)

