Varying p (Scenario: n = 500, p = 20-20000, s = 20, pve = 0.5)

**Real Genotype** Scenario: EquiCorrGauss + PointNormal, n = 500, p = 200, s = 20, pve = 0.5 Scenario: RealGenotype + PointNormal, n = 287, p = 4012-8760, s = 1 - 500, pve = 0.51.10 -1.3 predictior error (rmse / sigma) 1.2 fit fit Mr.ASH E-NET random.fixed → Lasso scad.path.order → lasso.path.order → Ridge ◆ SCAD + MCP lasso.abs.order random.permuted 1.1 -# lasso.init Mr.ASH.order Mr.ASH.init 1.0 -1.00 -

0.3

0.6

0.9

correlation across columns of X (rho)

0.95

0.99