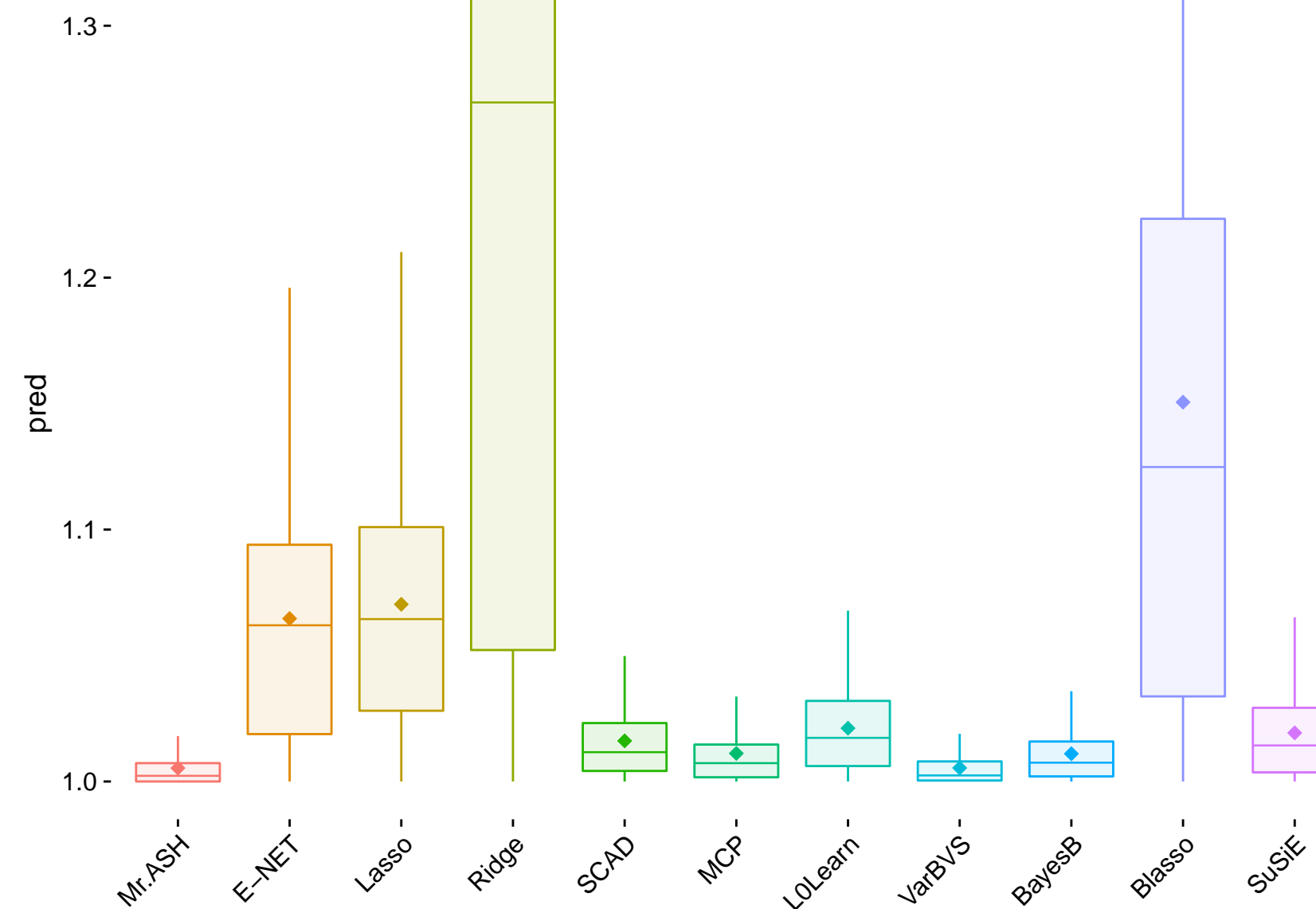


# Adaptation to p/n, Signal Shape, PVE: Prediction Error (RMSE / sigma)

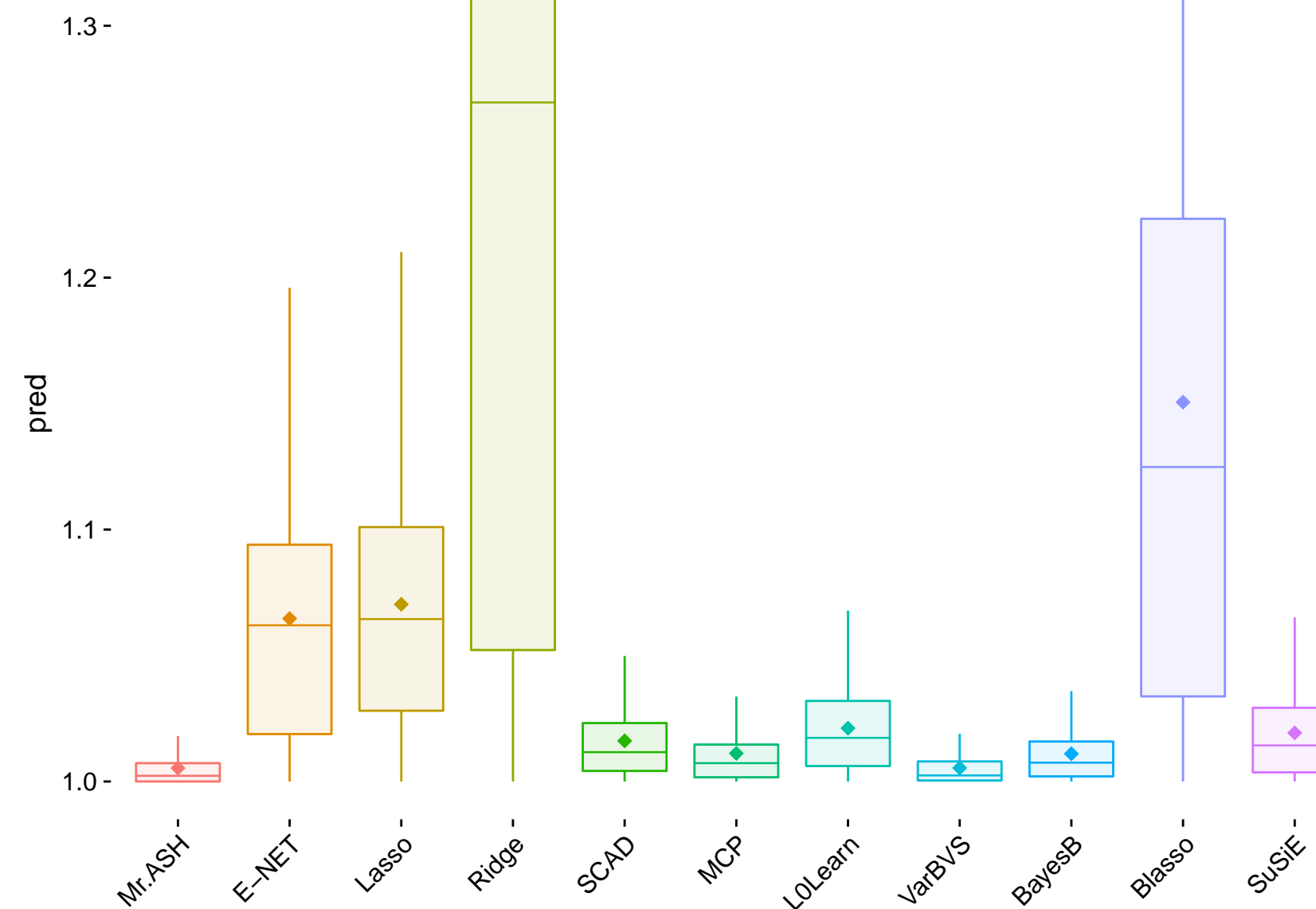
## Varying n

Scenario: IndepGauss + PointNormal,  $n = 200\text{--}5000$ ,  $p = 2000$ ,  $s = 20$ ,  $\text{pve} = 0.5$



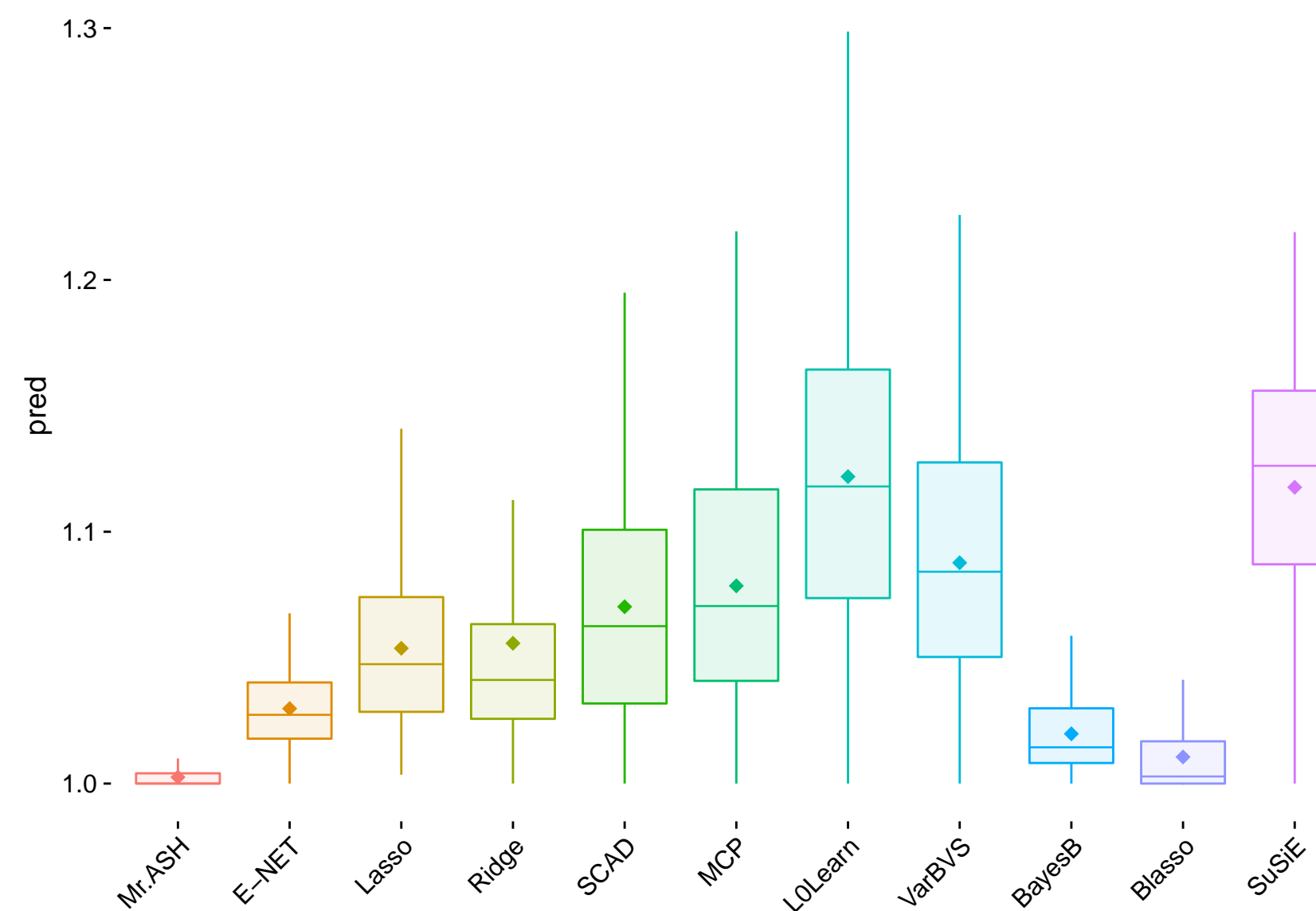
## Varying PVE (or SNR, Noise Variance)

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



## Varying Signal Shape ( $p = 200$ , $s = 200$ )

Scenario: IndepGauss + Spike-and-Slab,  $n = 500$ ,  $p = 200$ ,  $s = 200$ ,  $\text{pve} = 0.5$



## Varying Signal Shape ( $p = 2000$ , $s = 20$ )

Scenario: IndepGauss + Spike-and-Slab,  $n = 500$ ,  $p = 2000$ ,  $s = 20$ ,  $\text{pve} = 0.5$

