n=100, p=1000 Correlation 0.35 Correlation 0.7 Correlation 0.9 SNR 0.05 SNR 0.25 SNR 1.22 SNR 6 SNR 0.05 SNR 0.25 SNR 1.22 SNR 6 SNR 0.05 SNR 0.25 **SNR 1.22** SNR 6 1.00 0.75 Example 1 0.50 -0.25 -Selected Brobrotion Pr(k)
0.00 - 0.00 Example 2 0.75 Example 3 0.50 -



50 1

Number of selected predictors k

25

50 1

25

50 1

25

50 1

25

50 1

25

50 1

50

25

25

0.25 -

0.00

25

50 1

50 1

25

50 1

25

50 1

25

50 1

25