n=100, p=1000 Correlation 0.7 Correlation 0.9 Correlation 0.35 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 1000 Example 100 10 Minimal Model Size (S) Example 2 10 -Example 3 100



10