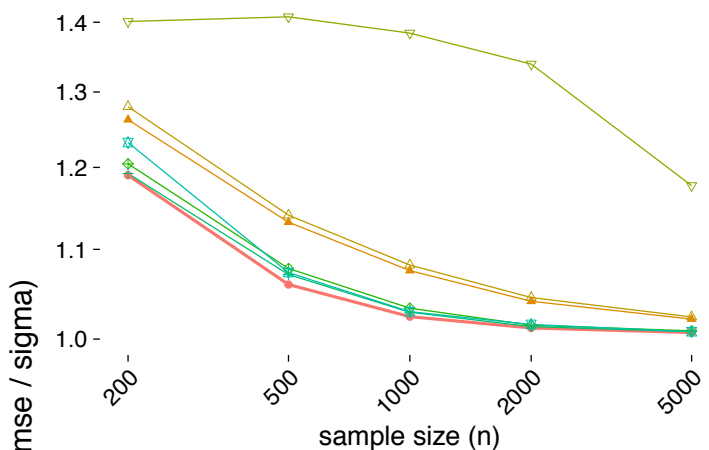
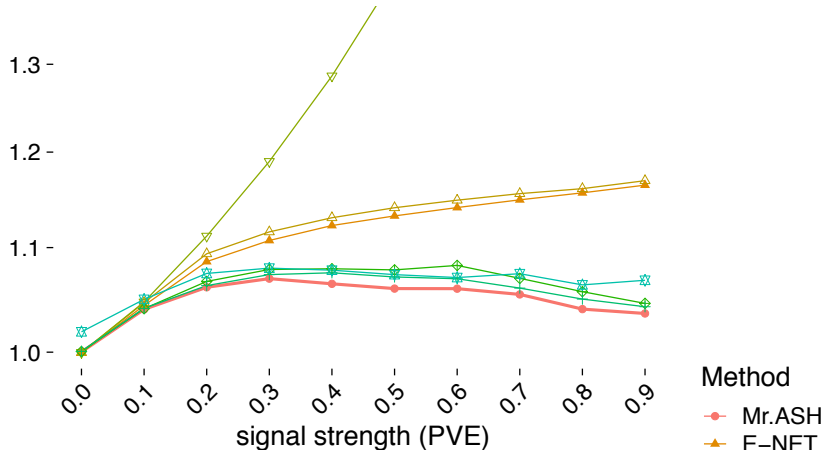


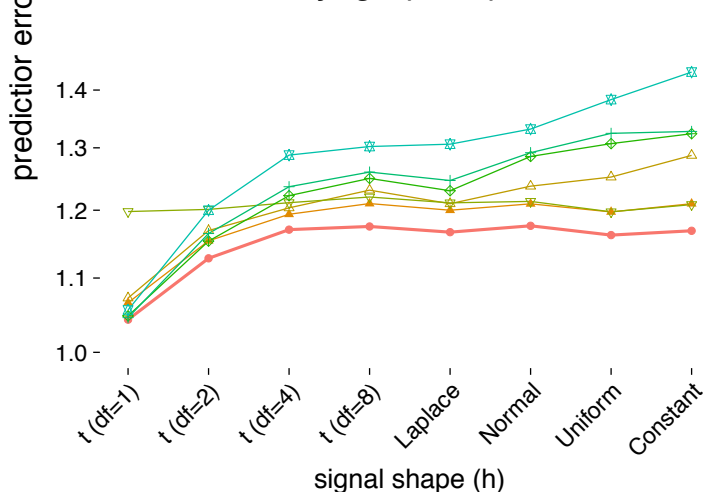
**Varying  $n$**



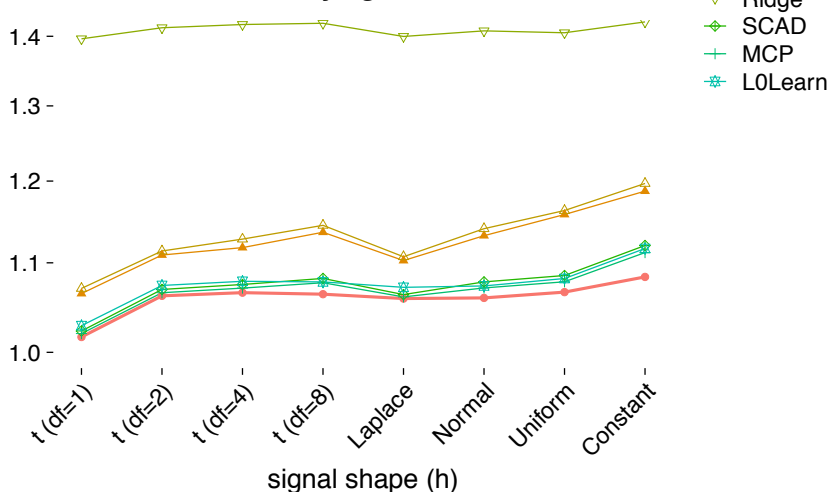
**Varying PVE**



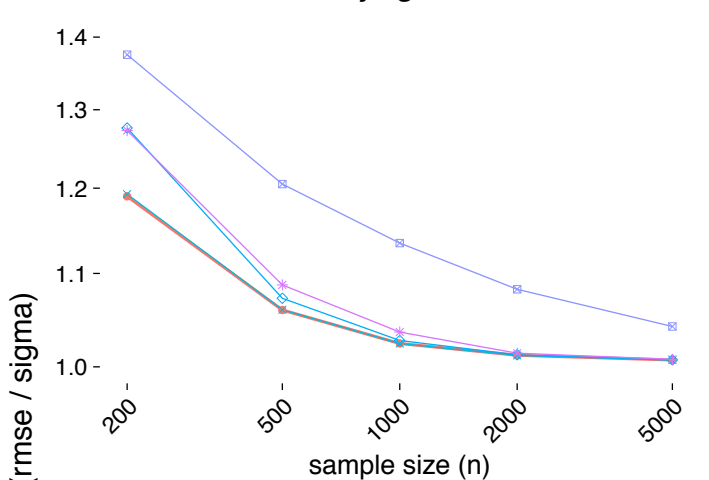
**Varying  $h$  (dense)**



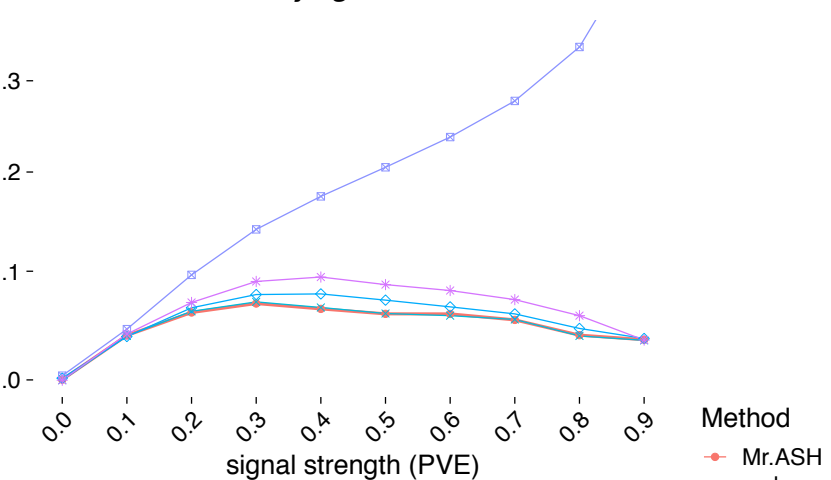
**Varying  $h$**



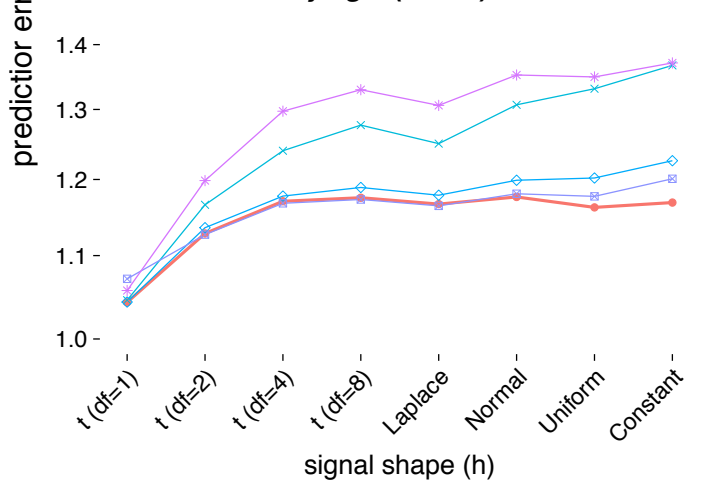
**Varying  $n$**



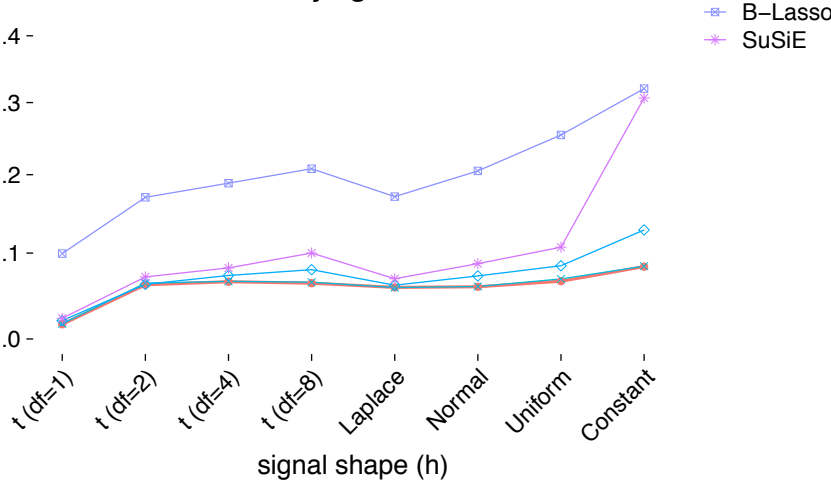
**Varying PVE**



**Varying  $h$  (dense)**



**Varying  $h$**



Method

Mr.ASH  
E-NET  
Lasso  
Ridge  
SCAD  
MCP  
LOLearn

Method

Mr.ASH  
varbvs  
BayesB  
B-Lasso  
SuSiE