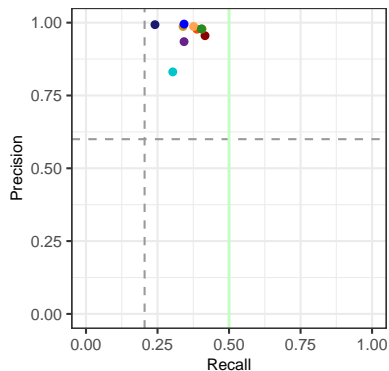
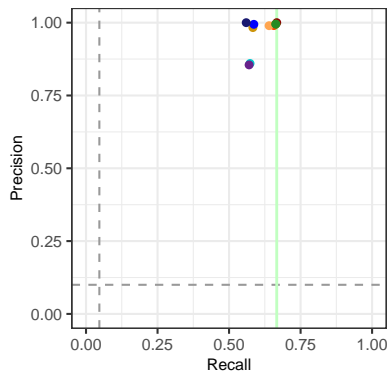
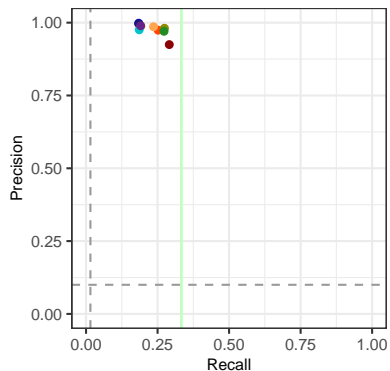
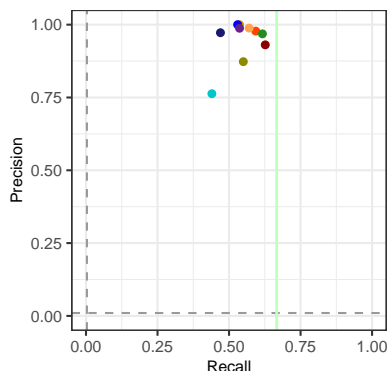
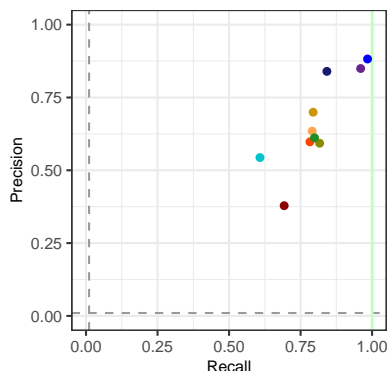
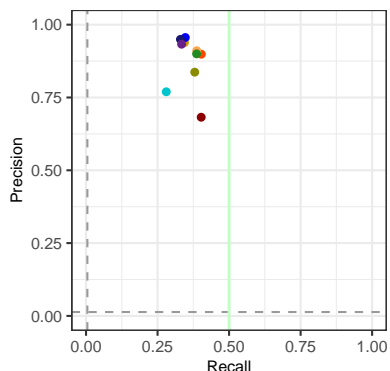
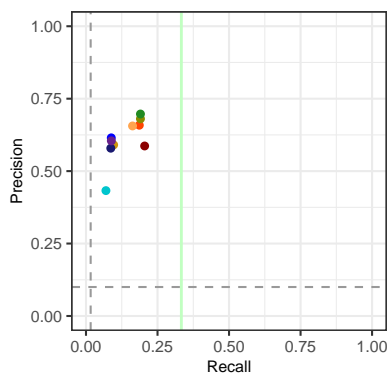
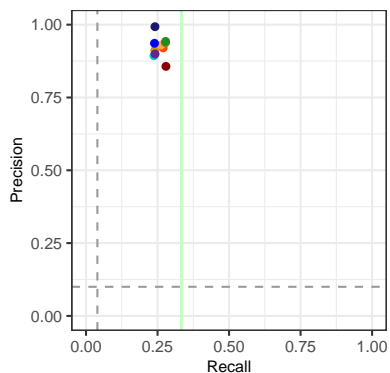


Setting A $p = 30, p^{(rel)} = 18, \gamma = 1/2, \beta = 0.3$ **Setting B** $p = 30, p^{(rel)} = 3, \gamma = 2/3, \beta = 1$ **Setting C** $p = 300, p^{(rel)} = 30, \gamma = 1/3, \beta = 0.5$ **Setting D** $p = 300, p^{(rel)} = 3, \gamma = 2/3, \beta = 0.5$ **Setting E** $p = 1500, p^{(rel)} = 15, \gamma = 2, \beta = 0.5$ **Setting F** $p = 1500, p^{(rel)} = 20, \gamma = 1/2, \beta = 0.5$ **Setting G** $p = 300, p^{(rel)} = 30, \gamma = 1/3, \beta = 0.3, \Sigma \neq I_p$ **Setting H** $p = 300, p^{(rel)} = 30, \gamma = 1/3, \beta = 0.5, c_i \sim \beta_i$ **Setting K** $p = 300, p^{(rel)} = 30, \gamma = 1/3, \beta = 0.5, X \text{ not } N(\cdot)$ 