Figure S4. Estimated probabilities of ρ-level confidence set and boxplots of the number of selected SNPs. The phenotypes are binary traits. The bar graph is plotted above the corresponding boxplot. The red dash line shows the nominal level of the confidence set. The bars show the estimated proportion where the selected SNPs include all causal SNPs among 100 data sets. For ENET and LASSO, the best model selected by cross validation is used for each data set.