

Model	Form	$R^2_{\text{train}}$	$R^2_{\text{val}}$	$R^2_{\text{test}}$	Size
(1)	Age + Sex	0.0092	0.0089	0.0083	2
(2)	Age + Sex + 10 PCs	0.0104	0.0103	0.0099	12
(3)	(2) + Single SNP	0.0134	0.0128	0.0124	13
(4)	(2) + 10K Combined	0.0384	0.0195	0.0210	10,012
(5)	(2) + 100K Combined	0.1307	0.0064	0.0093	100,012
(6)	Sequential LR	0.0865	0.0385	0.0395	2,012
(7)	Lasso	0.3196	0.1017	0.1052	26,060
(8)	Relaxed Lasso	0.1609	0.0504	0.0537	2,585
(9)	Elastic Net	0.4714	0.1121	<b>0.1151</b>	83,500