

Histogram of all 6 off-diagonal elements in  $19 \times 8 \times 3 = 456$  cor matrices

Simulation information:  $N=5,000$ ,  $n=2,000$ ,  $\text{pen.0}=0.05$ ,  $\text{no.sets}=40$

Minor allele in  $\text{seq}(0.05, 0.4, \text{by}=0.05)$ , OR in  $\text{seq}(1.2, 3.0, \text{by}=0.1)$

