

	Rank	Score	PartScore	PointEst	IntEst	Inference	Prediction	IntPred	N vars	CPU time
g=sqrt(n)	1	0.974	0.982	0.978	0.927	0.999	0.968	0.996	1.294	0.949
Hyper-g	2	0.992	0.991	0.999	0.993	0.984	0.992	0.993	1.079	3.396
EB-local	3	0.993	0.996	0.995	0.978	0.995	0.998	1	1.099	0.843
JZS	4	1	1	1	1	1	1	1	1	8.835
Horseshoe	5	1.03	0.987	0.964	1.028	0.929	1.068	1.161	1.14	38.256
UIP	6	1.039	1.018	1.034	1.141	1.018	1.003	1	0.946	0.798
EB-global	7	1.073	1.029	1.024	1.238	1.035	1.026	1.042	0.876	0.909
Benchmark	8	1.15	1.111	1.072	1.394	1.189	1.072	1.021	0.719	0.742
NLP	9	1.157	1.037	1.124	1.598	0.91	1.076	1.076	2.07	254.676
LASSO	10		1.15	1.044		1.413	0.994		2.339	1
SCAD	11		1.175	1.122		1.362	1.04		1.505	7.299
BIC-BAS	12	1.21	1.214	1.144	1.206	1.088	1.41	1.201	1.227	0.936
BICREG	13	1.443	1.218	1.202	2.176	1.193	1.26	1.384	1.061	19.809
SpikeSlab	14	1.464	1.189	1.355	2.724	1.155	1.056	1.029	0.496	24.36
ElasticNet	15		1.203	1.098		1.522	0.99		3.825	60.408
MCP	16		1.221	1.148		1.417	1.099		1.227	6.725
SS Lasso	17		1.249	1.323		1.216	1.209		0.741	0.797
Lasso-lse	18		1.463	1.916		1.413	1.061		1.33	1
EMVS	19		1.501	1.703		1.508	1.291		1.026	4.634
AIC	20	3.613	3.837	6.179	4.937	1.176	4.155	1.617	2.887	1.675
g=1	21	3.859	2.256	4.016	11.153	1.194	1.557	1.373	1.66	1.194