True Positive Rate vs. False Positive Rate (Mean +/- 1 SD)

Based on 200 simulations

1a) Strong Hierarchy (|S₀| = 7)

True positive rate

sail
sail weak
adaptive sail
linear sail
GLinternet
lassoBT
SPAM
gamsel
lasso
adaptive lasso
HierBasis

1b) Weak Hierarchy (|S₀| = 5)

GLinternet
SPAM
sail weak
adaptive sail
sail
gamsel
HierBasis
lassoBT
lasso
adaptive lasso
linear sail

1c) Interactions Only (|S₀| = 2)

GLinternet
adaptive sail
linear sail
sail weak
sail
lasso
HierBasis
lassoBT
SPAM
adaptive lasso
gamsel

2) Linear Effects (|S₀| = 7)

linear sail
GLinternet
adaptive sail
sail
HierBasis
lassoBT
lasso
gamsel
adaptive lasso
SPAM
sail weak

3) Main Effects Only (|S₀| = 5)

SPAM
sail
sail weak
linear sail
gamsel
GLinternet
lassoBT
adaptive sail
lasso
adaptive lasso
HierBasis

False positive rate

method

- lasso
- adaptive lasso
- lassoBT
- GLinternet
- HierBasis
- SPAM
- gamsel
- sail
- adaptive sail
- sail weak
- linear sail