The package algorithm is the code for penalized regression under scad penalty to obtain the pnsn by 1 regression vector **\hat{\eta}** . algoscad.m is the code to use.

The package dantizig is for conducting the dantizig procedure to obtain the (pn-hn)\*sn by hnsn matrix **\hat{w}** in the paper. dantizig2.m is the code to use.

The package wild bootstrap is to apply the multiplier bootstrap step to carry out the test based on the above **two quantities**. wild2.m is the code to use.