Simulation1

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## glmm\_null

## glmm\_full

## naive step

## glmnet

## glmmLasso

## Bayes Lasso

## SSVS

|  |  |  |  |
| --- | --- | --- | --- |
|  | false em mse | true em mse | treatment mse |
| simple null | 0.0000000 | 0.0100000 | 0.0121581 |
| simple lm | 0.0070525 | 0.0033612 | 0.0173496 |
| naive step | 0.0089525 | 0.0085952 | 0.0201870 |
| naive lasso | 0.0047123 | 0.0048073 | 0.0168753 |
| glmmLasso | 0.0086422 | 0.0081960 | 0.0528352 |
| bayes lasso | 0.0026593 | 0.0025013 | 0.0131189 |
| SSVS | 0.0018737 | 0.0034033 | 0.0125758 |

|  |  |  |
| --- | --- | --- |
|  | average effect modifier se | treatment se |
| simple null | NaN | 0.1077350 |
| simple lm | 0.0584619 | 0.1274556 |
| naive step | NaN | 0.0844646 |
| naive lasso | NA | NA |
| glmmLasso | NA | NA |
| bayes lasso | 0.0528182 | 0.1926587 |
| SSVS | NA | NA |