## **Datasets and Code**

C code for implementing the MCMC sampling algorithms, R code for running all the sampling algorithms, post-processing the samples and creating plots and entries for tables described in the article are available here.

The user would first need to install the R package BAS, then use the R script sample.r to run all the sampling algorithms and then use plots.r or tables.r to create plots or entries for tables described in the article. Please note that the C code was compiled and run, using the "system" command from within R under a Linux OS. Following is a list of all files.

- 1. BAS\_0.90.tar.gz: R package BAS for implementing the Bayesian adaptive sampling (BAS) algorithm
- 2. crimecen.txt: Centered U.S. crime data used as input to crime-rs-thin.c
- 3. proteincen.txt: Centered protein data used as input to protein-rs-thin.c
- 4. simcen-x.txt, simcen-y.txt: Centered simulated design matrix and vector of response variables respectively, to be used as input to sim-mc3.c, sim-rs.c and sim-rs-thin.c
- 5. crime-rs-thin.c: C code for implementing RS-Thin for U.S. crime data
- 6. protein-rs-thin.c: C code for implementing RS-Thin for protein activity data
- 7. protein-rsthin-pred.c: C code for out of sample prediction using RS-Thin for protein activity data
- 8. sim-mc3.c: C code for implementing MC<sup>3</sup> for simulated data
- 9. sim-rs.c: C code for implementing RS for simulated data
- 10. sim-rs-thin.c: C code for implementing RS-Thin for simulated data
- 11. sample.r: R code for running all sampling algorithms for inference and prediction
- 12. plots.r: R code for post-processing output from algorithms and creating plots in the article

- 13. tables.r: R code for post-processing output from algorithms and creating entries for tables in the article
- 14. arrays.hpp: Header file required for C code for memory allocation
- 15. allmodels.r, bindec.r, repeatsamp.r: Auxiliary R functions