

a9a dataset, $\mathcal{I} = [0\%, 40\%]$

| Kappa | 1-AUC | Quadratic Loss |
|---------------|--------|----------------|
| unconstrained | 0.0969 | 0.1756 |
| 0.3 | 0.0967 | 0.1760 |
| 0.1 | 0.1078 | 0.1951 |
| 0.05 | 0.1163 | 0.2047 |
| 0.01 | 0.1252 | 0.2137 |
| 0.001 | 0.1285 | 0.2165 |

bank dataset, $\mathcal{I} = [0\%, 40\%]$

| Kappa | 1-AUC | Quadratic Loss |
|---------------|--------|----------------|
| unconstrained | 0.2006 | 0.2761 |
| 0.2 | 0.2076 | 0.2888 |
| 0.1 | 0.2132 | 0.2984 |
| 0.05 | 0.2171 | 0.3037 |
| 0.01 | 0.2243 | 0.3090 |
| 0.001 | 0.2305 | 0.3144 |

law school dataset, $\mathcal{I} = [60\%, 90\%]$

| Kappa | 1-AUC | Quadratic Loss |
|---------------|--------|----------------|
| unconstrained | 0.1248 | 0.2087 |
| 0.15 | 0.1619 | 0.3633 |
| 0.1 | 0.1688 | 0.3752 |
| 0.05 | 0.1776 | 0.3843 |
| 0.01 | 0.2019 | 0.4003 |