

	No Clustering			<i>K</i> -means Clustering				Hierarchical Clustering			
	–			<i>K</i> = 9				<i>K</i> = 7			
	Lasso	Elastic Net	pcLasso	gLasso	sgLasso	cMCP	pcLasso	gLasso	sgLasso	cMCP	pcLasso
Parameters	$\lambda = 0.0642$	$\lambda = 0.0853$	$\lambda = 8.75$	$\lambda = 0.00562$	$\lambda = 0.0215$	$\lambda = 0.0838$	$\lambda = 35.32$	$\lambda = 0.0621$	$\lambda = 0.0194$	$\lambda = 0.0813$	$\lambda = 163.94$
	–	$\alpha = 0.95$	<b>rat</b> = 0.95	–	$\alpha = 0.4$	$\gamma = 30$	<b>rat</b> = 0.25	–	$\alpha = 0.05$	$\gamma = 30$	<b>rat</b> = 0.95
Deviance	0.938	0.945	0.561	0.490	0.853	1.01	0.525	0.987	0.863	0.995	0.548
Misclass.	6/31	6/31	5/31	12/31	7/31	6/31	5/31	8/31	11/31	6/31	3/31
Sig. Coef.	16	19	30	49	29	11	30	20	461	11	7
Sig. Groups	–	–	–	3	2	4	9	1	1	4	6
AUC	0.936	0.945	0.850	0.695	0.745	0.932	0.891	0.623	0.814	0.932	0.818

