Scenario	Method	$\hat{\sigma}_1$	$\hat{\sigma}_2$	$\hat{\sigma}_3$	$\hat{\sigma}_4$	$\hat{\sigma}_5$	$\hat{\sigma}_6$	$\hat{\sigma}_7$	$\hat{\sigma}_8$	$\hat{\sigma}_9$	$\hat{\sigma}_{10}$
1	glmmlasso	3 (2.7,3.19)	2 (1.78,2.18)	1 (0.86,1.08)	0.3 (0.27,0.37)						
	lmmen	2.2 (1.98,2.36)	1.6 (1.43,1.74)	0.8 (0.66,0.93)	0 (0,0)						
	lmmlasso	3 (2.69,3.15)	2 (1.82,2.21)	1 (0.87,1.09)	0.2 (0.08,0.24)						
	penlme	2.8 (2.59,3.01)	1.9 (1.67,2.07)	0.9 (0.79,1.02)	0 (0,0)						
	scad	2.4 (2.16,2.68)	2 (1.66,2.14)	0.5 (0.25,0.75)	0.2 (0.11,0.36)						
2	glmmlasso	3 (2.82,3.17)	2 (1.88,2.14)	1 (0.93,1.06)	0.2 (0.18,0.21)						
	lmmen	1.8 (1.69,1.87)	1.4 (1.31,1.49)	0.9 (0.79,0.93)	0 (0,0.09)						
	lmmlasso	3 (2.81,3.17)	2 (1.88,2.14)	1 (0.93,1.06)	0.1 (0.03,0.09)						
	penlme	2.1 (2,2.21)	1.6 (1.47,1.67)	0.9 (0.81,0.94)	0 (0,0)						
	scad	2.9 (2.75,3.08)	2 (1.85,2.13)	0.9 (0.8,0.97)	0.1 (0.09,0.19)						
3	lmmen	1.9 (1.79,2.12)	1.4 (1.29,1.5)	0.5 (0,0.71)	0 (0,0)	0 (0,0)	0 (0,0)	0 (0,0)	0 (0,0)	0 (0,0)	0 (0,0)
	lmmlasso	2.9 (2.75,3.19)	2 (1.88,2.14)	1 (0.93,1.09)	0.2 (0.07,0.25)	0.2 (0.09,0.24)	0.2 (0.11,0.28)	0.2 (0.12,0.27)	0.2 (0.12,0.24)	0.2 (0.12,0.28)	0.2 (0.12,0.27)
	penlme	2.2 (2.06,2.33)	1.6 (1.52,1.74)	0.7 (0.64,0.79)	0 (0,0)	0 (0,0)	0 (0,0)	0 (0,0)	0 (0,0)	0 (0,0)	0 (0,0)
	scad	2.2 (1.94,2.45)	1.8 (1.64,2.02)	0.4 (0.25,0.6)	0.2 (0.09,0.3)	0.2 (0.08,0.31)	0.2 (0.09,0.31)	0.2 (0.08,0.29)	0.2 (0.08,0.29)	0.2 (0.09,0.29)	0.2 (0.07,0.27)
4	lmmen	2.2 (1.98,2.39)	1.6 (1.41,1.76)	0.8 (0.63,0.93)	0 (0,0)						
	lmmlasso	3 (2.81,3.17)	2 (1.88,2.14)	1 (0.93,1.06)	0.1 (0.02,0.09)						
	penlme	2.5 (2.27,2.67)	1.7 (1.55,1.83)	0.8 (0.72,0.98)	0 (0,0)						
5	lmmen	2.3 (1.99,2.47)	1.7 (1.43,1.99)	0 (0,0.69)	0 (0,0)						