

| Scenario | Method | C (subset) | CF (subset) | CR (subset) | C (oracle) | CF (oracle) | CR (oracle) |
|----------|-----------|------------|-------------|-------------|------------|-------------|-------------|
| 1 | glmmlasso | 1.00 | 1.00 | 1.00 | 0.38 | 0.22 | 0.75 |
| 1 | lmmen | 0.96 | 0.95 | 0.96 | 0.37 | 0.21 | 0.72 |
| 1 | lmmlasso | 1.00 | 1.00 | 1.00 | 0.38 | 0.22 | 0.75 |
| 1 | penlme | 1.00 | 1.00 | 0.99 | 0.38 | 0.22 | 0.75 |
| 1 | scad | 0.99 | 1.00 | 0.99 | 0.38 | 0.22 | 0.74 |
| 2 | glmmlasso | 1.00 | 1.00 | 1.00 | 0.38 | 0.22 | 0.75 |
| 2 | lmmen | 1.00 | 1.00 | 1.00 | 0.38 | 0.22 | 0.75 |
| 2 | lmmlasso | 1.00 | 1.00 | 1.00 | 0.38 | 0.22 | 0.75 |
| 2 | penlme | 1.00 | 1.00 | 1.00 | 0.38 | 0.22 | 0.75 |
| 2 | scad | 1.00 | 1.00 | 1.00 | 0.38 | 0.22 | 0.75 |
| 3 | lmmen | 0.93 | 0.98 | 0.89 | 0.24 | 0.22 | 0.27 |
| 3 | lmmlasso | 1.00 | 1.00 | 1.00 | 0.26 | 0.22 | 0.30 |
| 3 | penlme | 0.90 | 0.77 | 0.99 | 0.24 | 0.17 | 0.30 |
| 3 | scad | 0.94 | 0.88 | 0.99 | 0.25 | 0.19 | 0.30 |
| 4 | lmmen | 0.85 | 0.73 | 0.96 | 0.39 | 0.24 | 0.72 |
| 4 | lmmlasso | 1.00 | 1.00 | 1.00 | 0.46 | 0.33 | 0.75 |
| 4 | penlme | 0.83 | 0.67 | 0.99 | 0.38 | 0.22 | 0.75 |
| 5 | lmmen | 0.50 | 0.46 | 0.76 | 0.06 | 0.05 | 0.57 |