Performance measures for p = 10Max. Acc F1 Score Avg. 1.00 -0.75 -0.50 -0.25 TPR Avg. FPR Avg. 1.00 -0.75 metrics 0.50 .1 Method MIP Lasso 0.25 -AUC PR Avg. AUC ROC Avg. 1.00 0.75 -0.50 -0.25 100 200 100 200 500 1000 5000100001e+05 Inf 500 1000 5000 100001e+05 Inf Sample size