1 Figures from the linear simulations

1.1 Figures for the average training MSE of the linear simulations

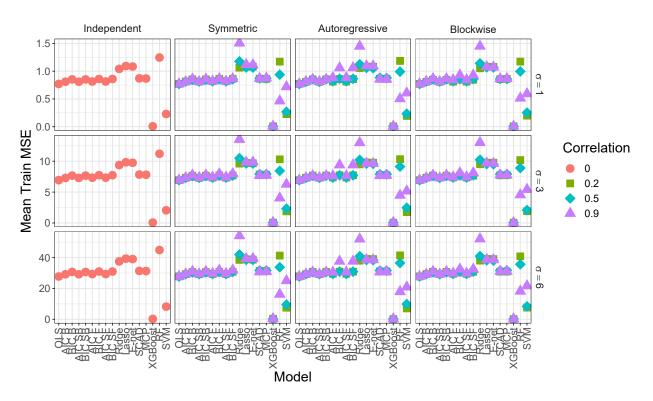


Figure 1: Average training MSE for the linear simulations when n=50 and p=10. See Table 1 for the corresponding data.

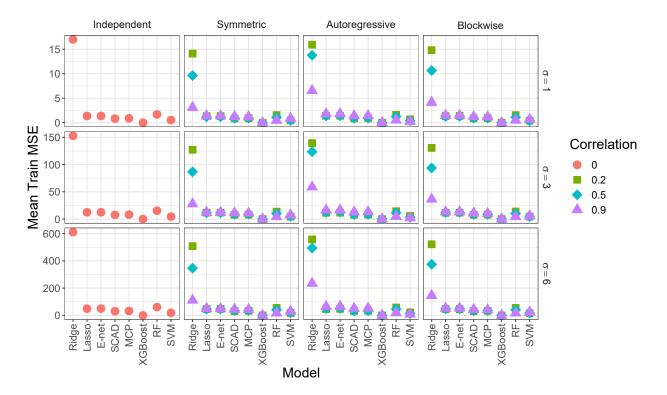


Figure 2: Average training MSE for the linear simulations when n=50 and p=100. See Table 2 for the corresponding data.

1.2 Figures for the average testing MSE of the linear simulations

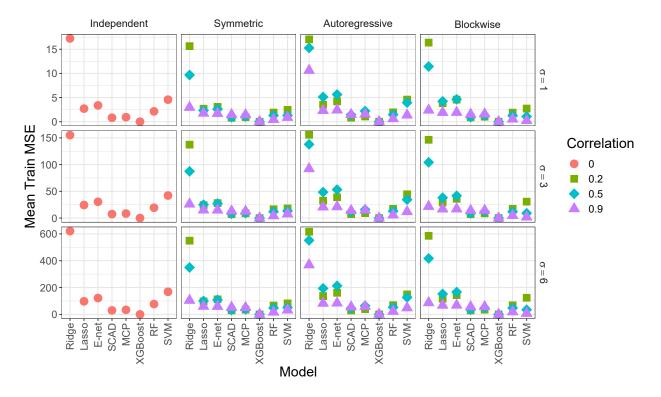


Figure 3: Average training MSE for the linear simulations when n=50 and p=2000. See Table 3 for the corresponding data.

1.3 Figures for the average β -sensitivity of the linear simulations

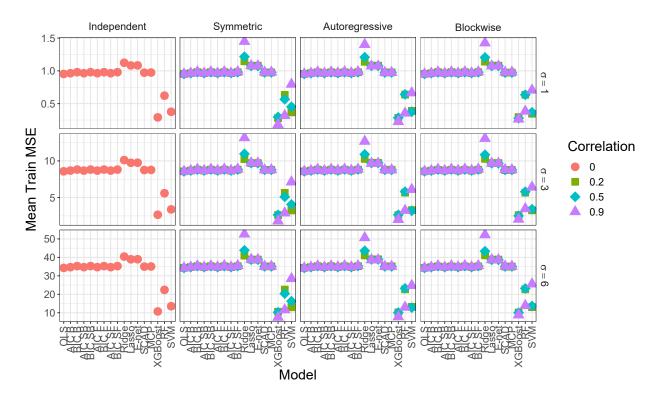


Figure 4: Average training MSE for the linear simulations when n=200 and p=10. See Table 4 for the corresponding data.

1.4 Figures for the average β -specificity of the linear simulations

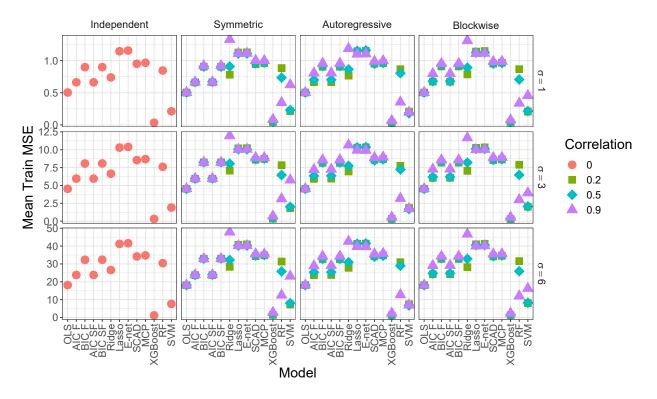


Figure 5: Average training MSE for the linear simulations when n=200 and p=100. See Table 5 for the corresponding data.

2 Figures from the non-linear simulations

2.1 Figures for the average training MSE of the non-linear simulations

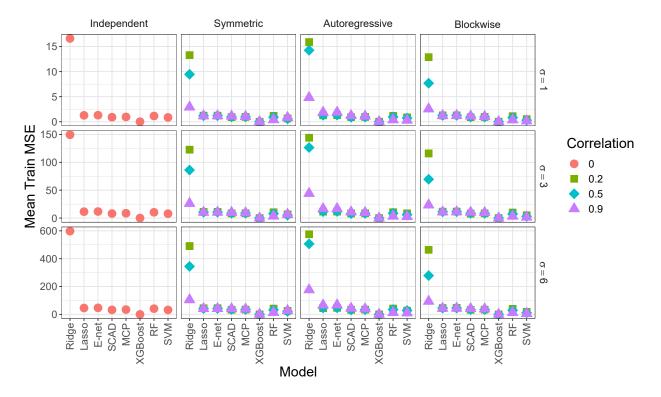


Figure 6: Average training MSE for the linear simulations when n=200 and p=2000. See Table 6 for the corresponding data.

2.2 Figures for the average testing MSE of the non-linear simulations

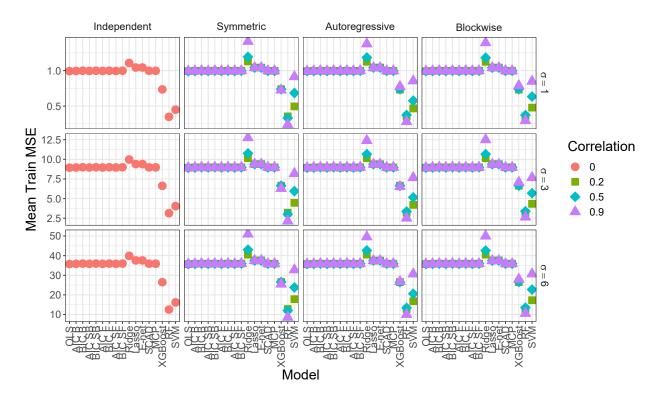


Figure 7: Average training MSE for the linear simulations when n=1000 and p=10. See Table 7 for the corresponding data.

2.3 Figures for the average β -sensitivity of the non-linear simulations

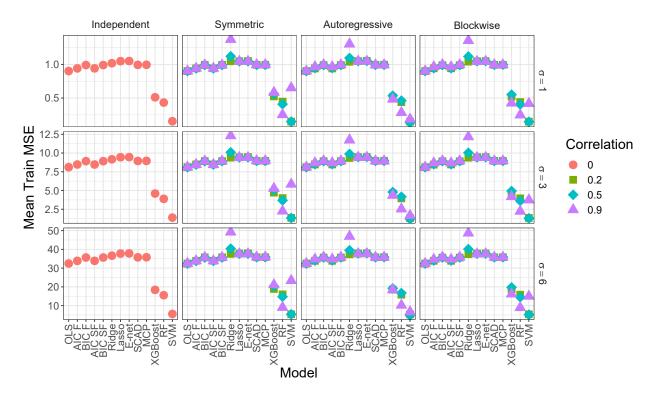


Figure 8: Average training MSE for the linear simulations when n=1000 and p=100. See Table 8 for the corresponding data.

2.4 Figures for the average β -specificity of the non-linear simulations

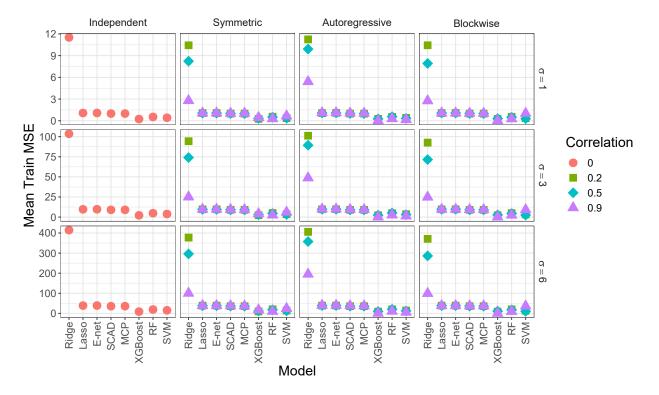


Figure 9: Average training MSE for the linear simulations when n=1000 and p=2000. See Table 9 for the corresponding data.

See 16

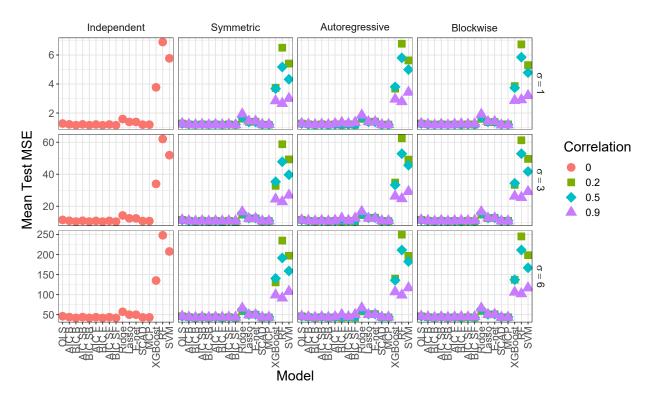


Figure 10: Average testing MSE for the linear simulations when n=50 and p=10. See Table 10 for the corresponding data.

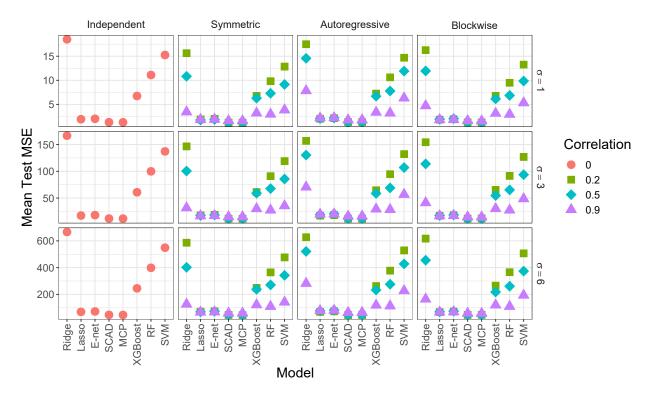


Figure 11: Average testing MSE for the linear simulations when n=50 and p=100. See Table 11 for the corresponding data.

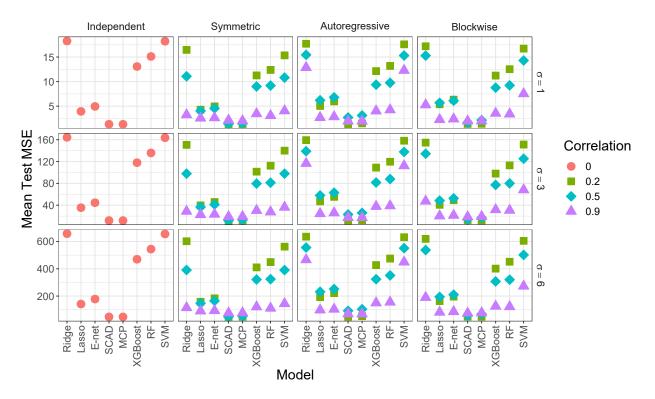


Figure 12: Average testing MSE for the linear simulations when n=50 and p=2000. See Table 12 for the corresponding data.

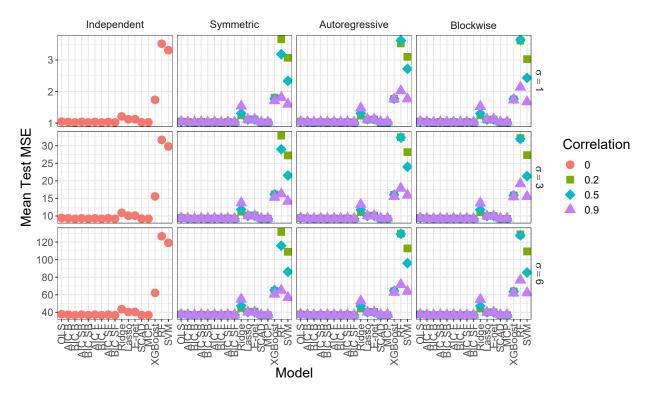


Figure 13: Average testing MSE for the linear simulations when n=200 and p=10. See Table 13 for the corresponding data.

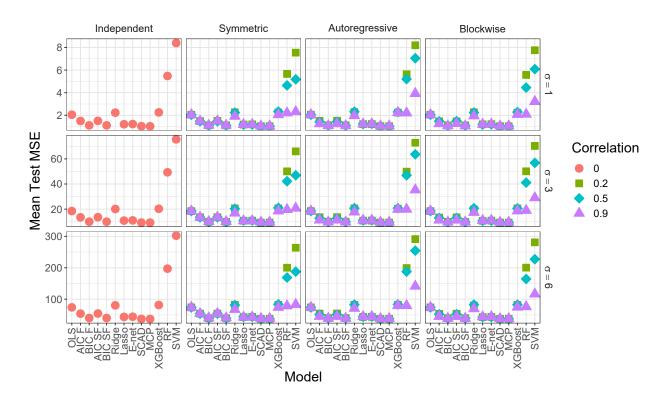


Figure 14: Average testing MSE for the linear simulations when n=200 and p=100. See Table 14 for the corresponding data.

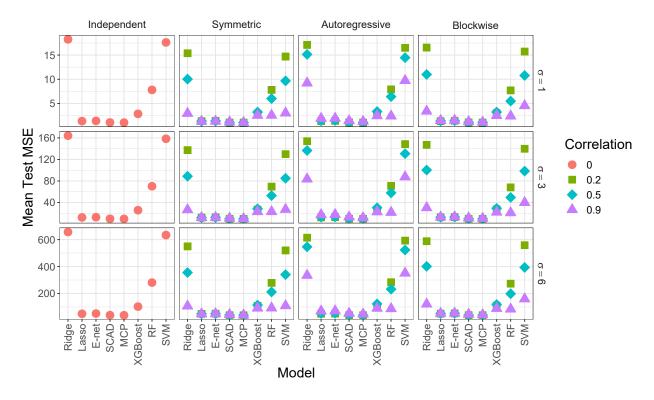


Figure 15: Average testing MSE for the linear simulations when n=200 and p=2000. See Table 15 for the corresponding data.

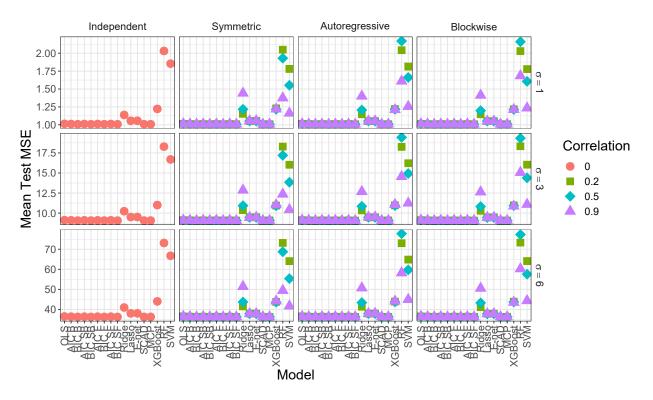


Figure 16: Average testing MSE for the linear simulations when n=1000 and p=10. See Table 16 for the corresponding data.

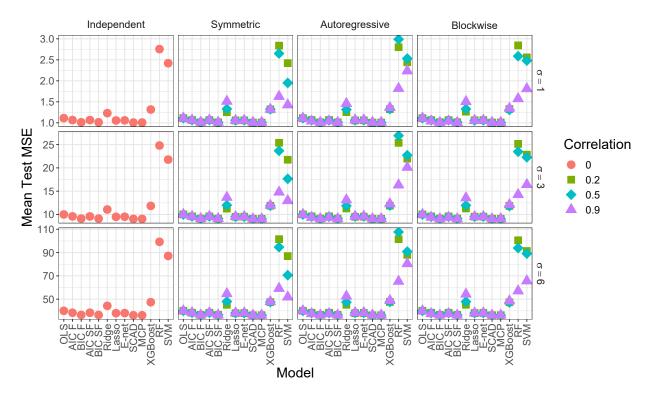


Figure 17: Average testing MSE for the linear simulations when n=1000 and p=100. See Table 17 for the corresponding data.

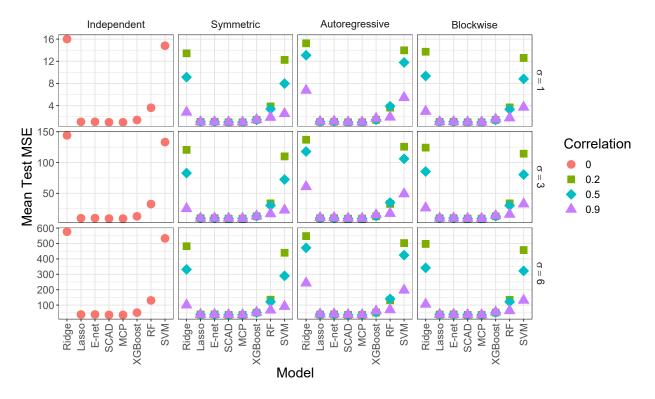


Figure 18: Average testing MSE for the linear simulations when n=1000 and p=2000. See Table 18 for the corresponding data.

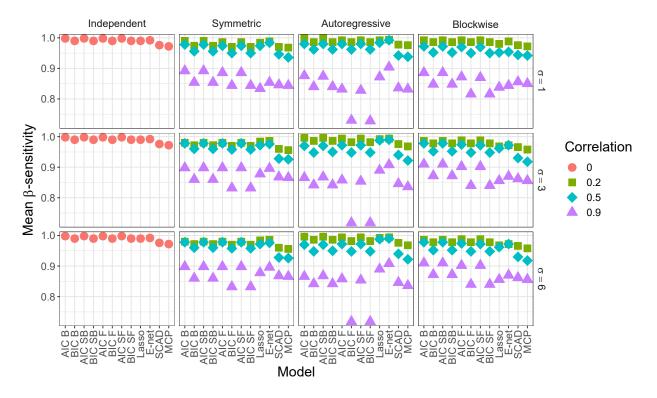


Figure 19: Average β -sensitivity for the linear simulations when n=50 and p=10. See Table 19 for the corresponding data.

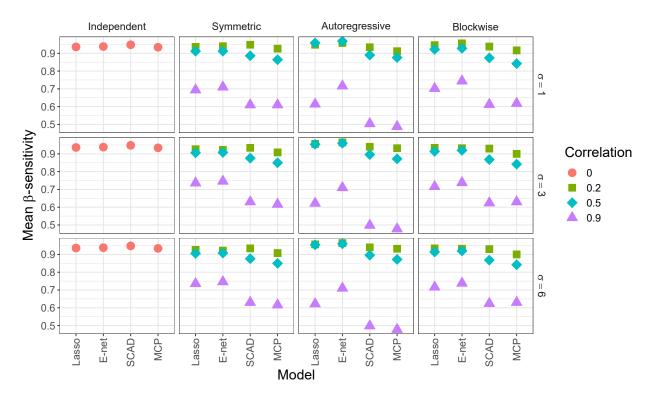


Figure 20: Average β -sensitivity for the linear simulations when n=50 and p=100. See Table 20 for the corresponding data.

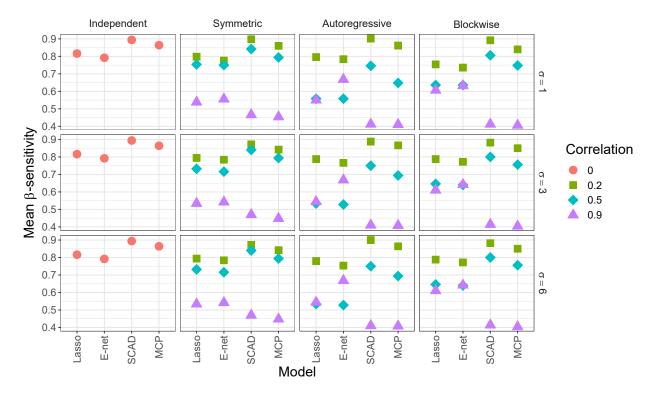


Figure 21: Average β -sensitivity for the linear simulations when n=50 and p=2000. See Table 21 for the corresponding data.

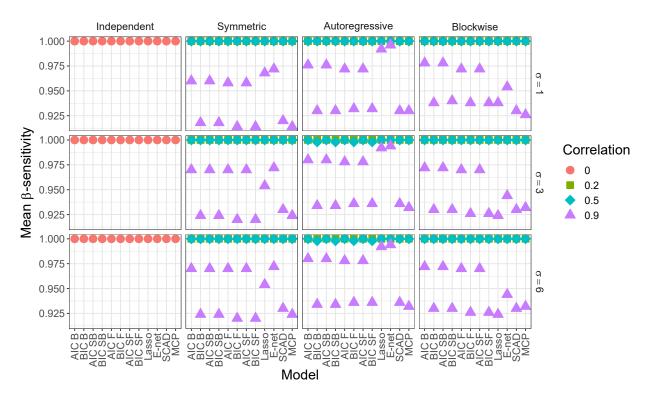


Figure 22: Average β -sensitivity for the linear simulations when n=200 and p=10. See Table 22 for the corresponding data.

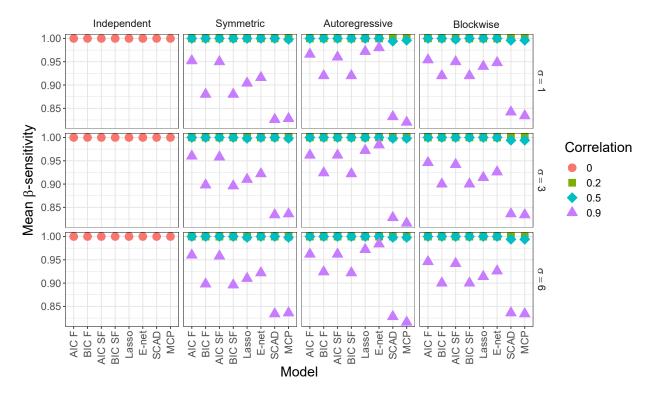


Figure 23: Average β -sensitivity for the linear simulations when n=200 and p=100. See Table 23 for the corresponding data.

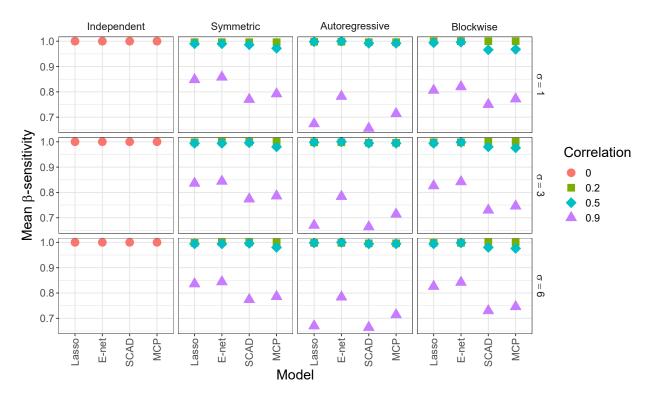


Figure 24: Average β -sensitivity for the linear simulations when n=200 and p=2000. See Table 24 for the corresponding data.

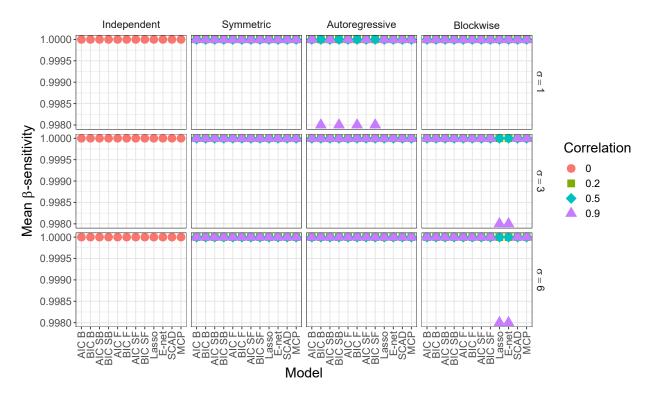


Figure 25: Average β -sensitivity for the linear simulations when n=1000 and p=10. See Table 25 for the corresponding data.

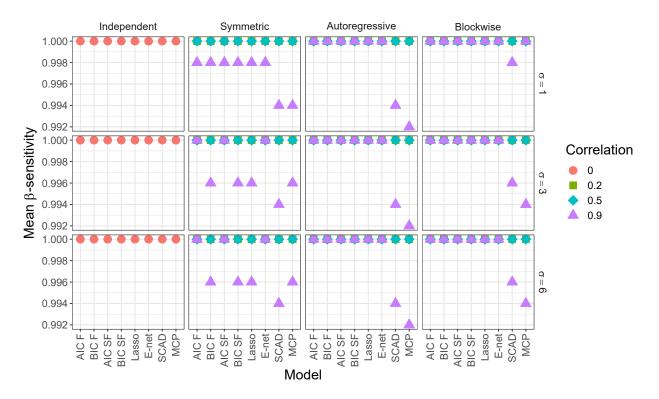


Figure 26: Average β -sensitivity for the linear simulations when n=1000 and p=100. See Table 26 for the corresponding data.

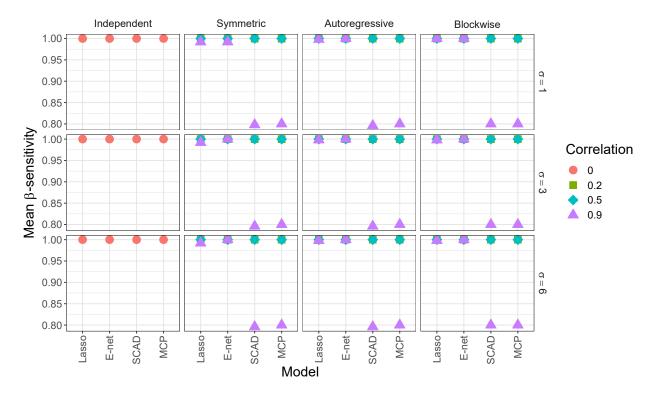


Figure 27: Average β -sensitivity for the linear simulations when n=1000 and p=2000. See Table 27 for the corresponding data.

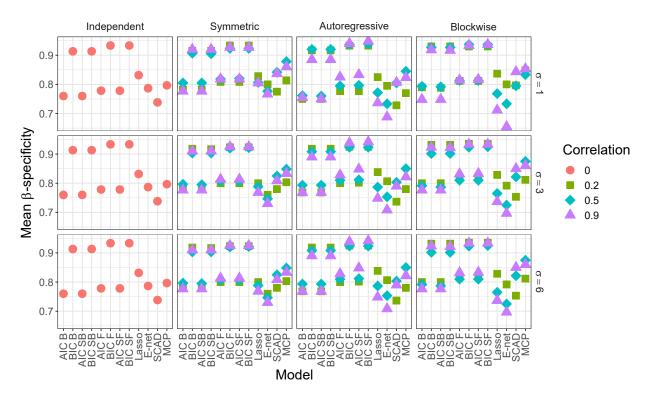


Figure 28: Average β -specificity for the linear simulations when n=50 and p=10. See Table 28 for the corresponding data.

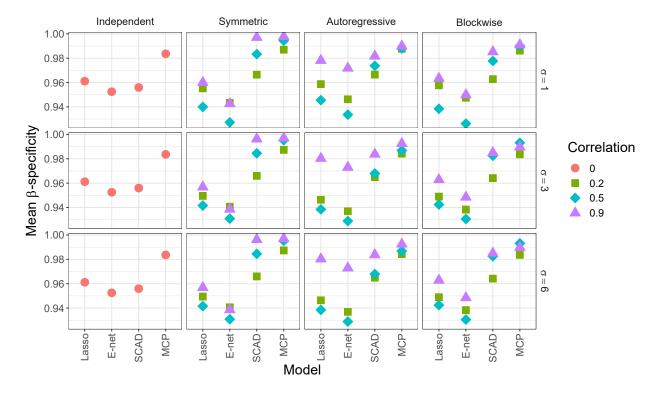


Figure 29: Average β -specificity for the linear simulations when n=50 and p=100. See Table 29 for the corresponding data.

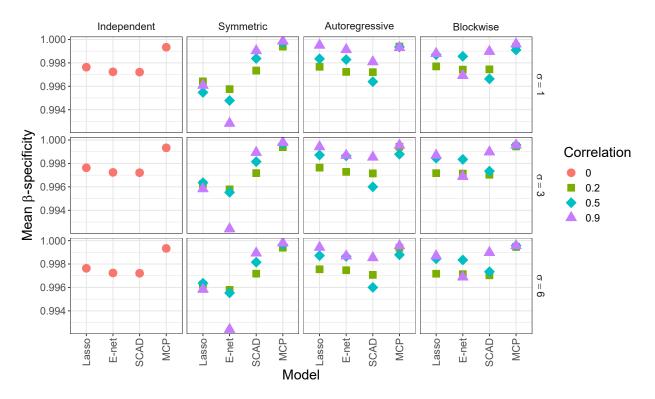


Figure 30: Average β -specificity for the linear simulations when n=50 and p=2000. See Table 30 for the corresponding data.

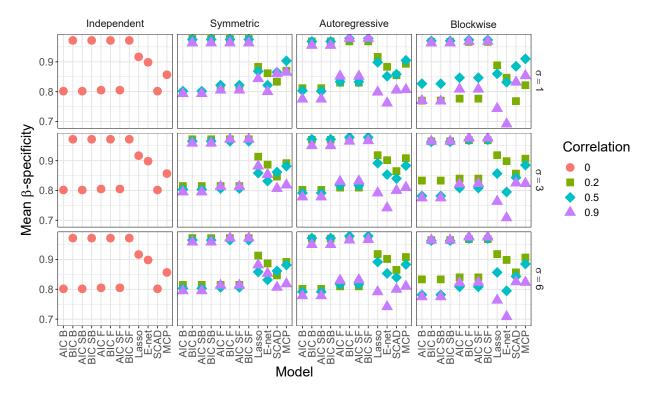


Figure 31: Average β -specificity for the linear simulations when n=200 and p=10. See Table 31 for the corresponding data.

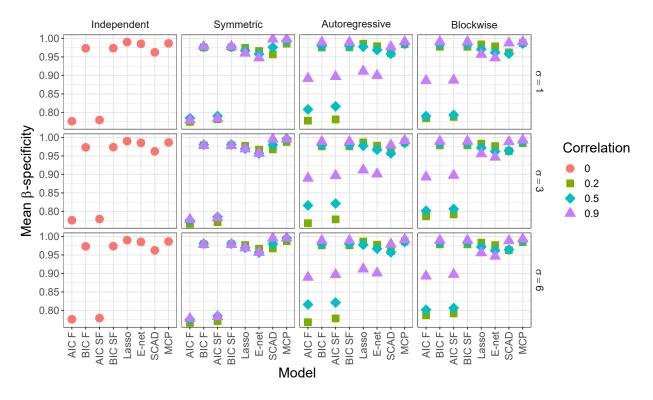


Figure 32: Average β -specificity for the linear simulations when n=200 and p=100. See Table 32 for the corresponding data.

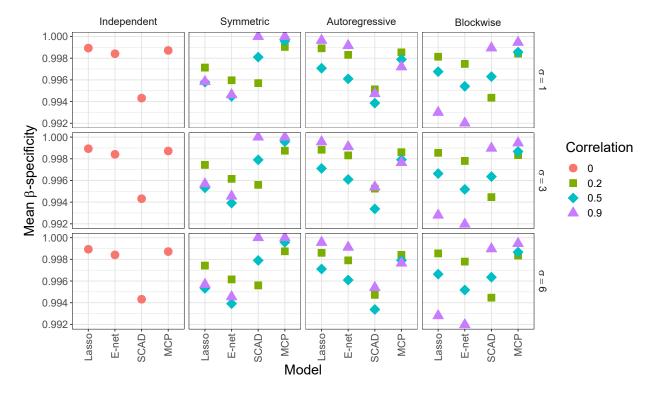


Figure 33: Average β -specificity for the linear simulations when n=200 and p=2000. See Table 33 for the corresponding data.

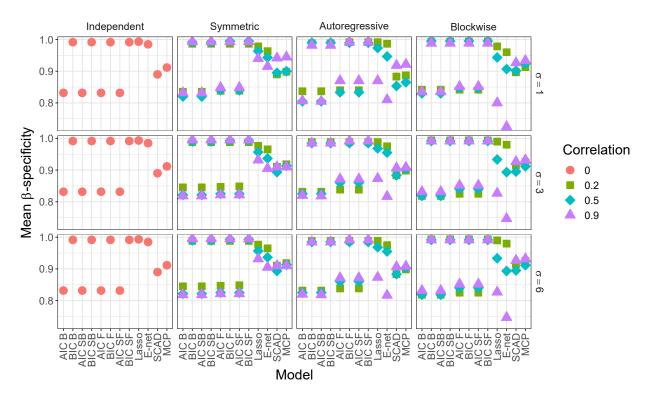


Figure 34: Average β -specificity for the linear simulations when n=1000 and p=10. See Table 34 for the corresponding data.

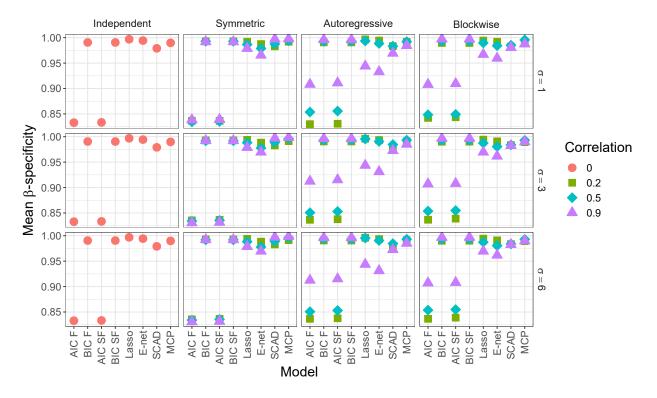


Figure 35: Average β -specificity for the linear simulations when n=1000 and p=100. See Table 35 for the corresponding data.

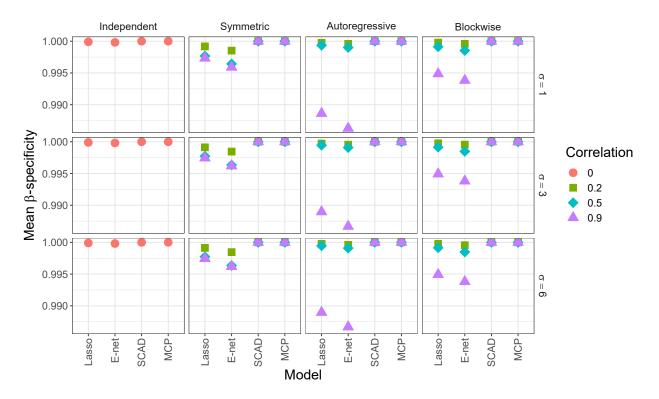


Figure 36: Average β -specificity for the linear simulations when n=1000 and p=2000. See Table 36 for the corresponding data.

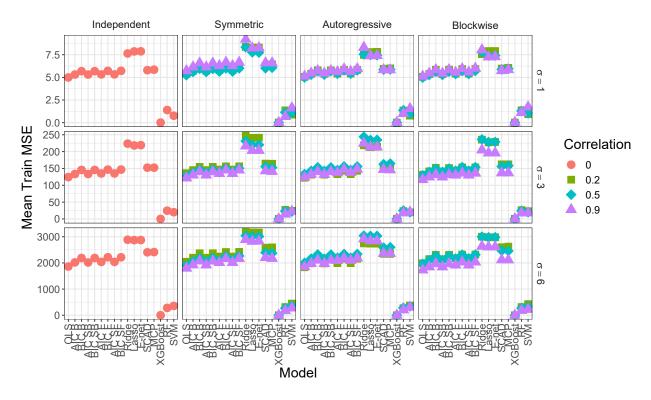


Figure 37: Average training MSE for the non-linear simulations when n=50 and p=10. See Table 37 for the corresponding data.

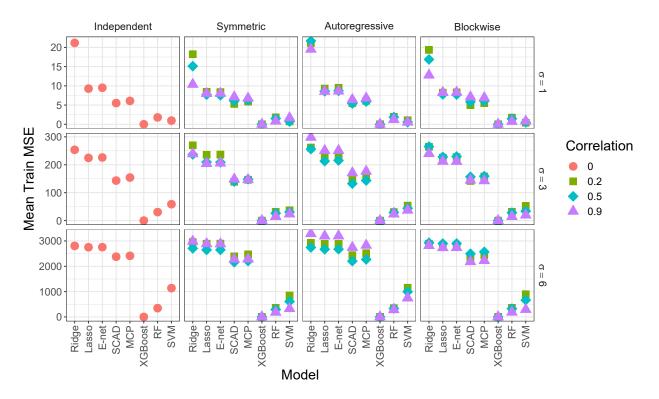


Figure 38: Average training MSE for the non-linear simulations when n=50 and p=100. See Table 38 for the corresponding data.

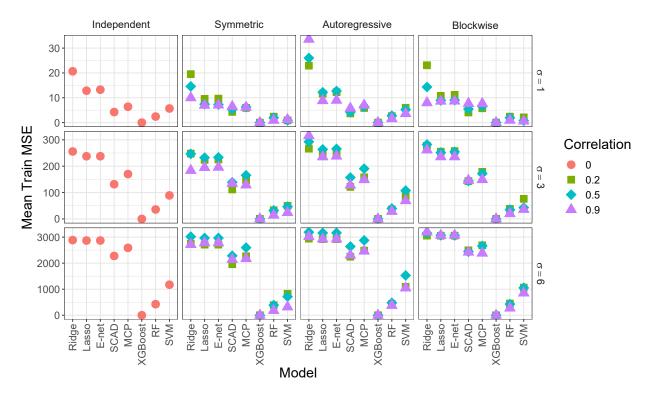


Figure 39: Average training MSE for the non-linear simulations when n=50 and p=2000. See Table 39 for the corresponding data.

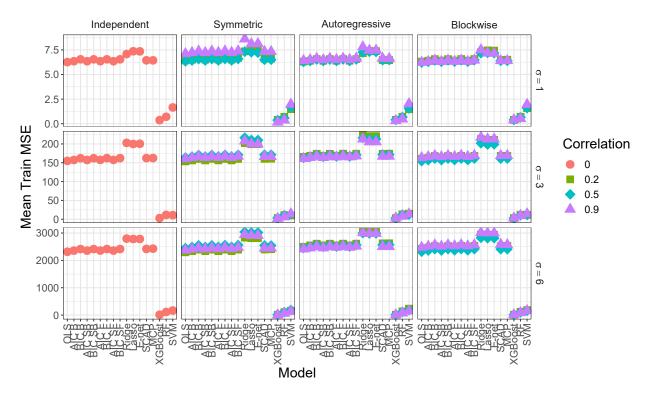


Figure 40: Average training MSE for the non-linear simulations when n=200 and p=10. See Table 40 for the corresponding data.

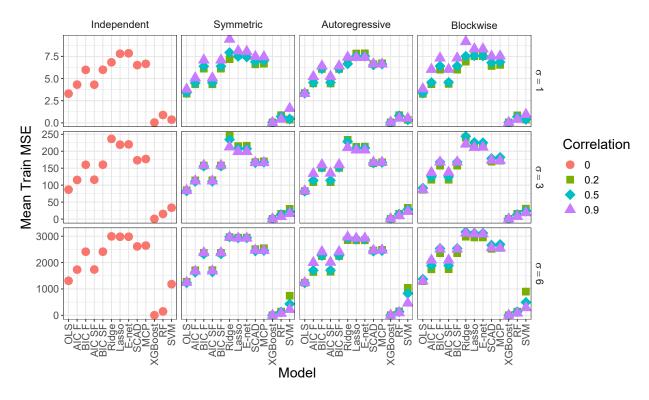


Figure 41: Average training MSE for the non-linear simulations when n=200 and p=100. See Table 41 for the corresponding data.

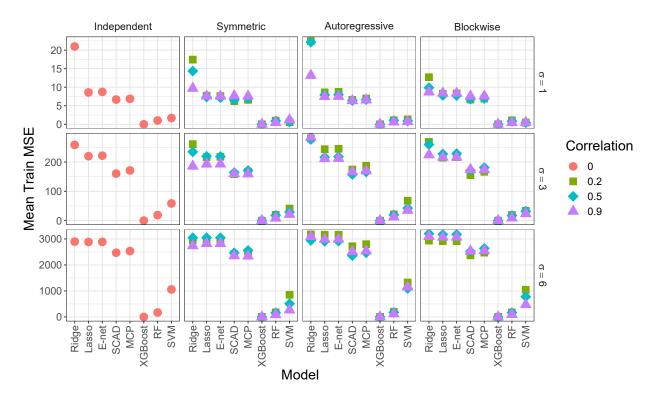


Figure 42: Average training MSE for the non-linear simulations when n=200 and p=2000. See Table 42 for the corresponding data.

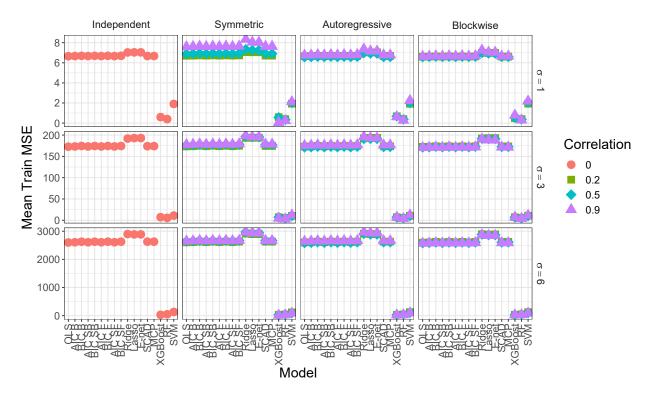


Figure 43: Average training MSE for the non-linear simulations when n=1000 and p=10. See Table 43 for the corresponding data.

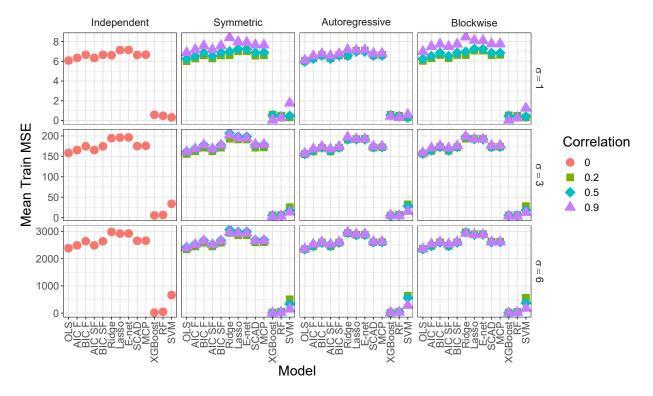


Figure 44: Average training MSE for the non-linear simulations when n=1000 and p=100. See Table 44 for the corresponding data.

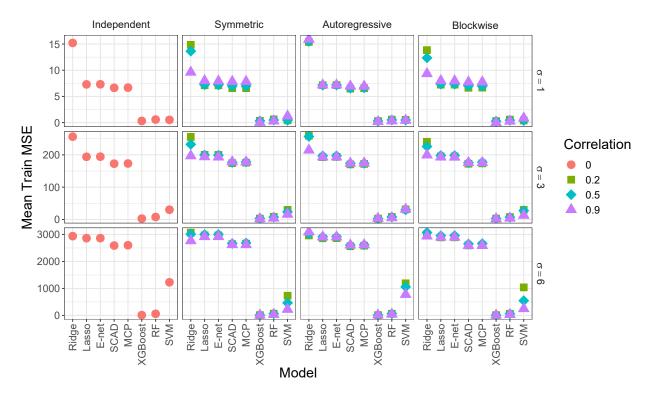


Figure 45: Average training MSE for the non-linear simulations when n=1000 and p=2000. See Table 45 for the corresponding data.

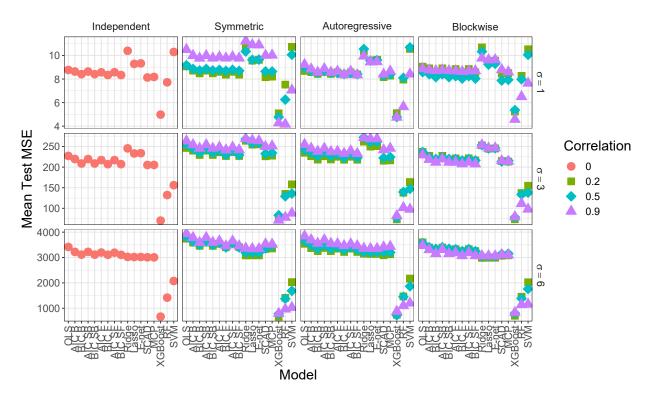


Figure 46: Average testing MSE for the non-linear simulations when n=50 and p=10. See Table 46 for the corresponding data.

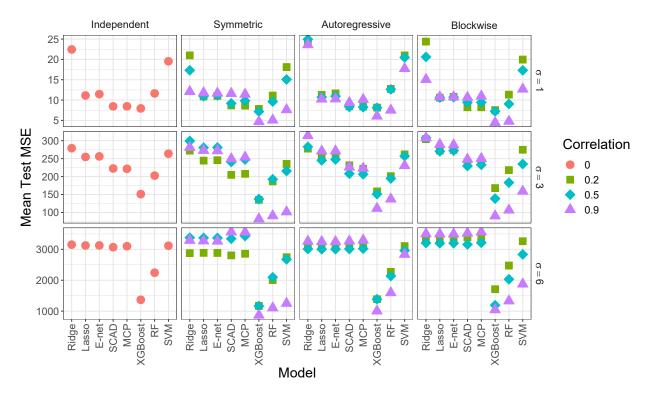


Figure 47: Average testing MSE for the non-linear simulations when n=50 and p=100. See Table 47 for the corresponding data.

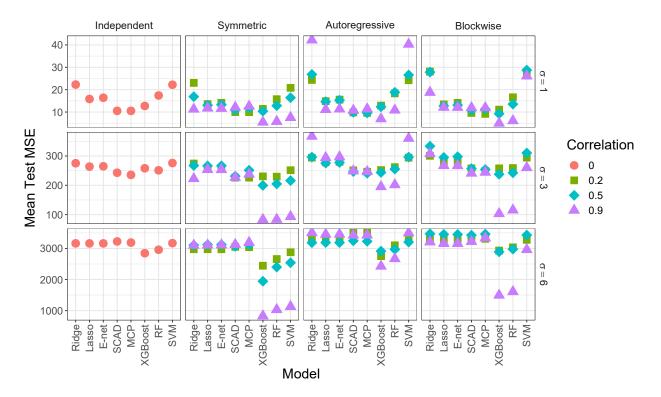


Figure 48: Average testing MSE for the non-linear simulations when n=50 and p=2000. See Table 48 for the corresponding data.

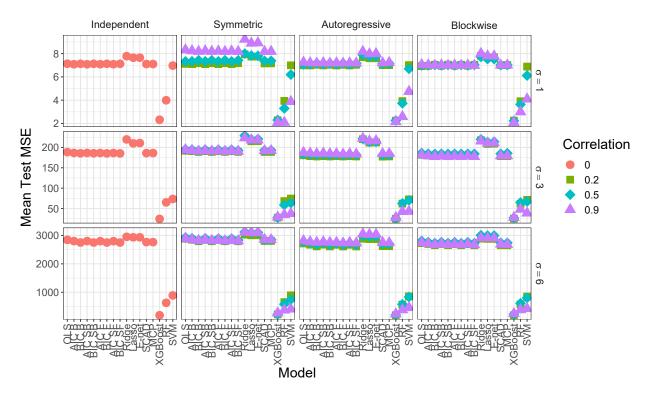


Figure 49: Average testing MSE for the non-linear simulations when n=200 and p=10. See Table 49 for the corresponding data.

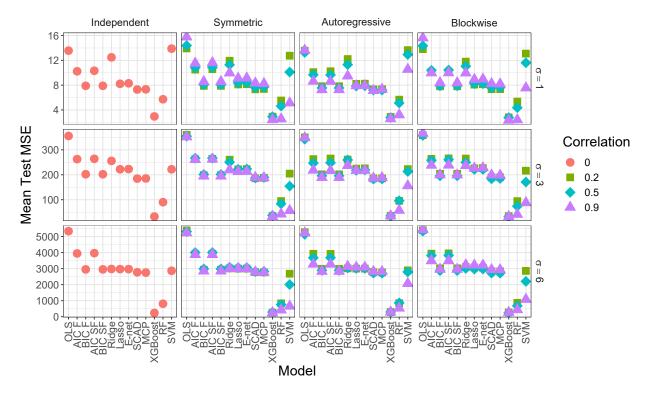


Figure 50: Average testing MSE for the non-linear simulations when n=200 and p=100. See Table 50 for the corresponding data.

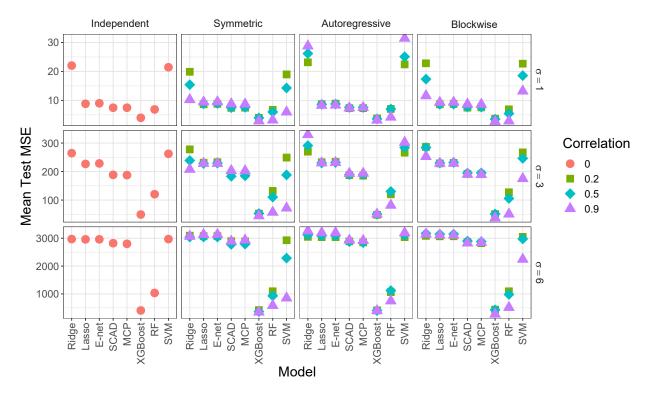


Figure 51: Average testing MSE for the non-linear simulations when n=200 and p=2000. See Table 51 for the corresponding data.

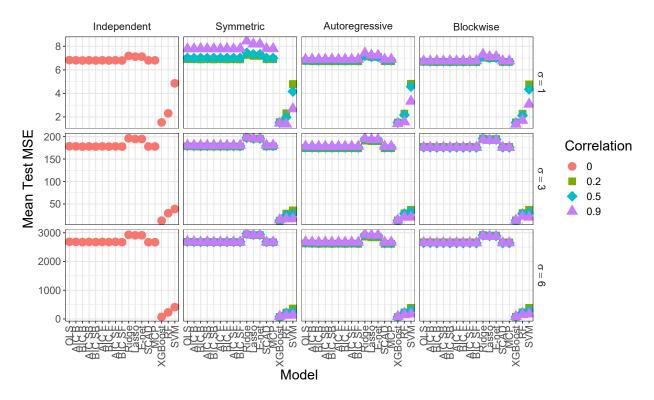


Figure 52: Average testing MSE for the non-linear simulations when n=1000 and p=10. See Table 52 for the corresponding data.

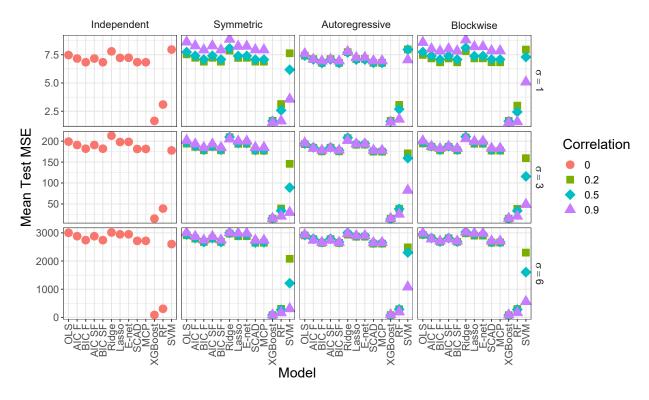


Figure 53: Average testing MSE for the non-linear simulations when n=1000 and p=100. See Table 53 for the corresponding data.

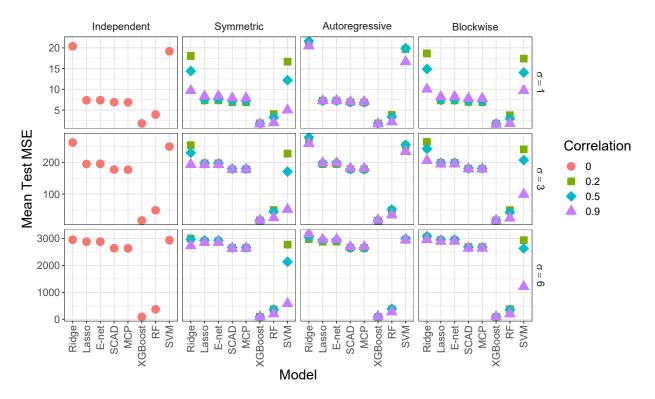


Figure 54: Average testing MSE for the non-linear simulations when n=1000 and p=2000. See Table 54 for the corresponding data.

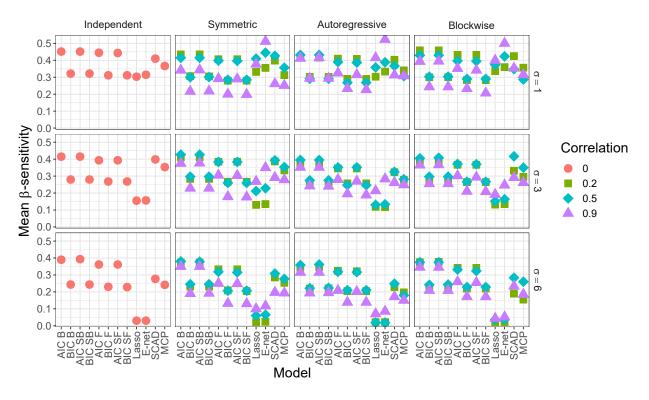


Figure 55: Average β -sensitivity for the non-linear simulations when n=50 and p=10. See Table 55 for the corresponding data.

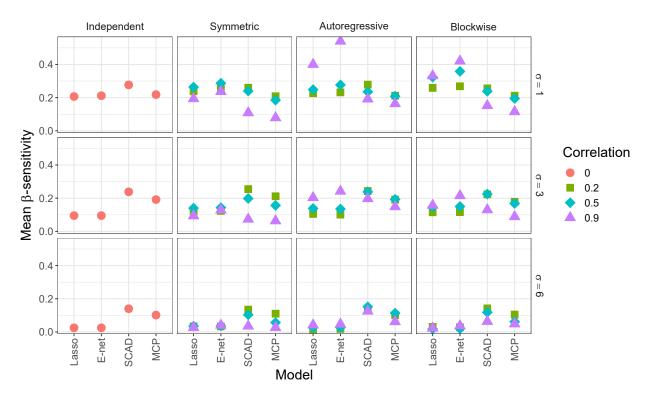


Figure 56: Average β -sensitivity for the non-linear simulations when n=50 and p=100. See Table 56 for the corresponding data.

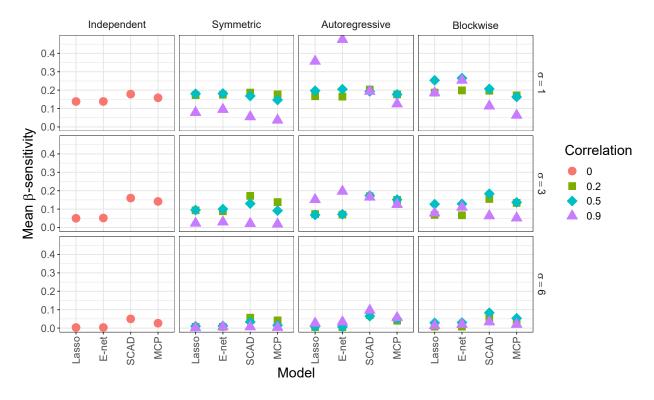


Figure 57: Average β -sensitivity for the non-linear simulations when n=50 and p=2000. See Table 57 for the corresponding data.

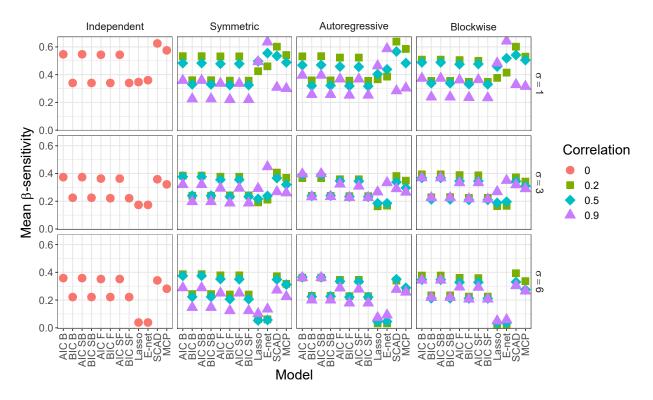


Figure 58: Average β -sensitivity for the non-linear simulations when n=200 and p=10. See Table 58 for the corresponding data.

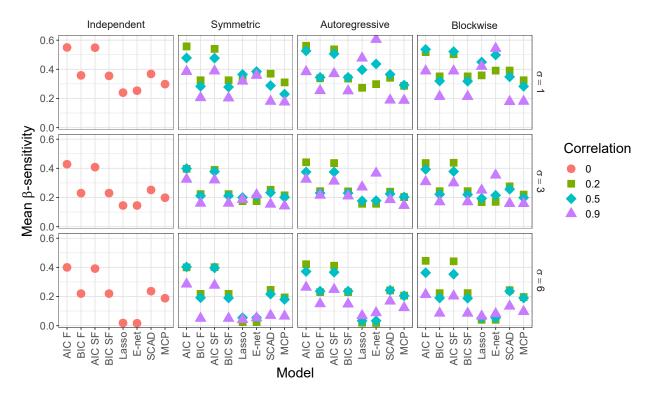


Figure 59: Average β -sensitivity for the non-linear simulations when n=200 and p=100. See Table 59 for the corresponding data.

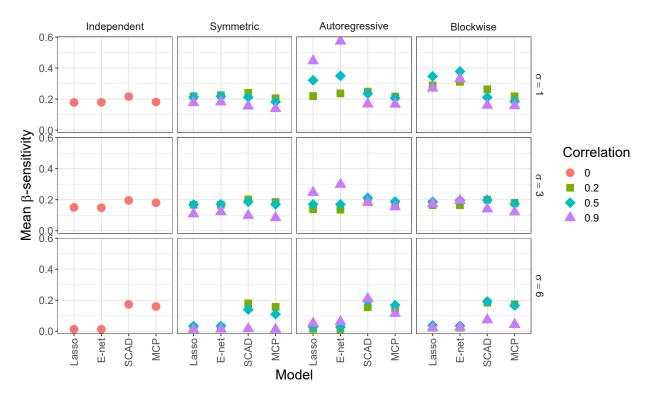


Figure 60: Average β -sensitivity for the non-linear simulations when n=200 and p=2000. See Table 60 for the corresponding data.

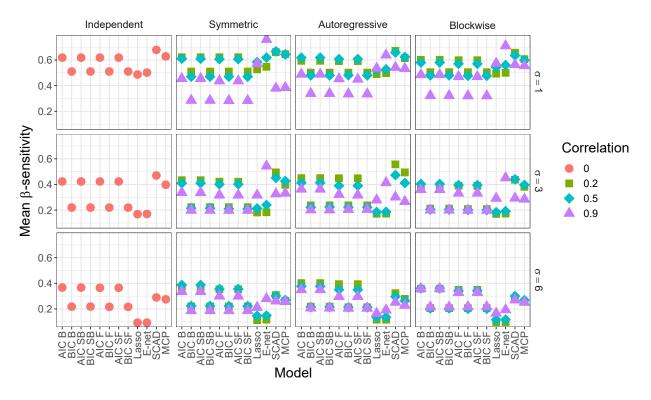


Figure 61: Average β -sensitivity for the non-linear simulations when n=1000 and p=10. See Table 61 for the corresponding data.

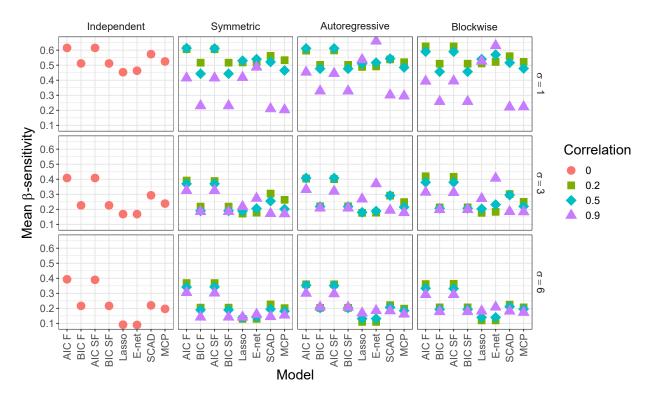


Figure 62: Average β -sensitivity for the non-linear simulations when n=1000 and p=100. See Table 62 for the corresponding data.

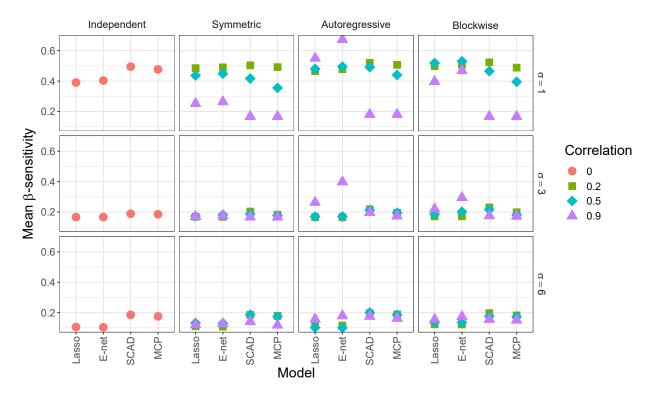


Figure 63: Average β -sensitivity for the non-linear simulations when n=1000 and p=2000. See Table 63 for the corresponding data.

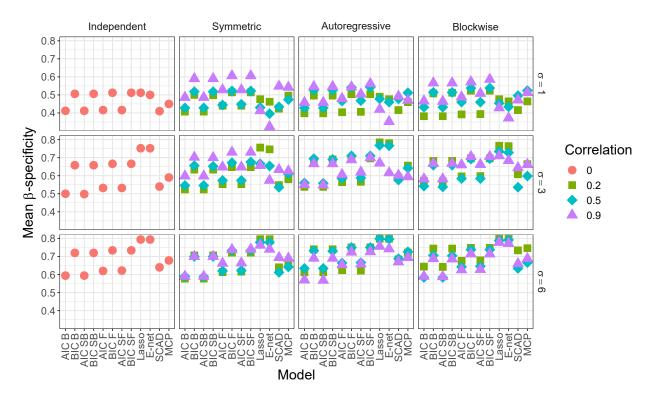


Figure 64: Average β -specificity for the non-linear simulations when n=50 and p=10. See Table 64 for the corresponding data.

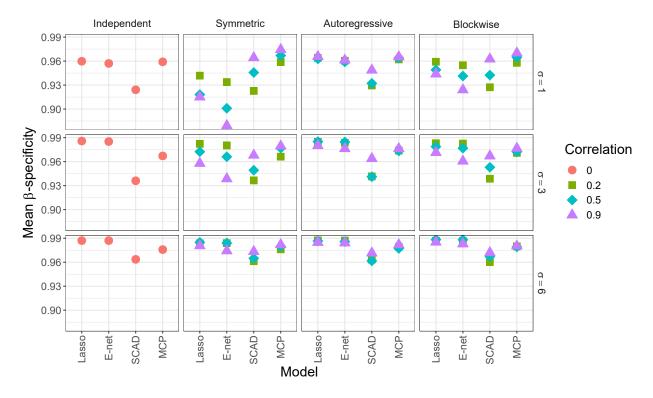


Figure 65: Average β -specificity for the non-linear simulations when n=50 and p=100. See Table 65 for the corresponding data.

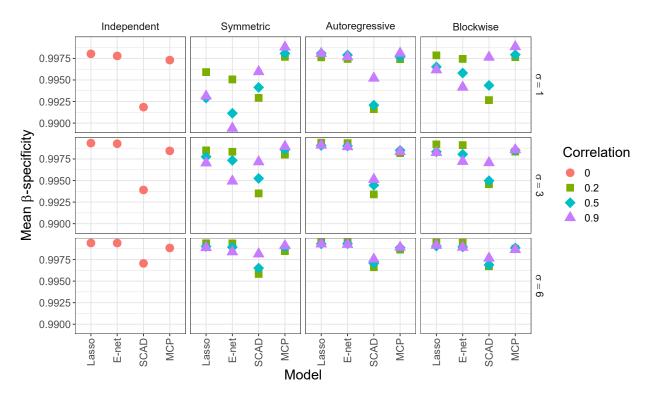


Figure 66: Average β -specificity for the non-linear simulations when n=50 and p=2000. See Table 66 for the corresponding data.

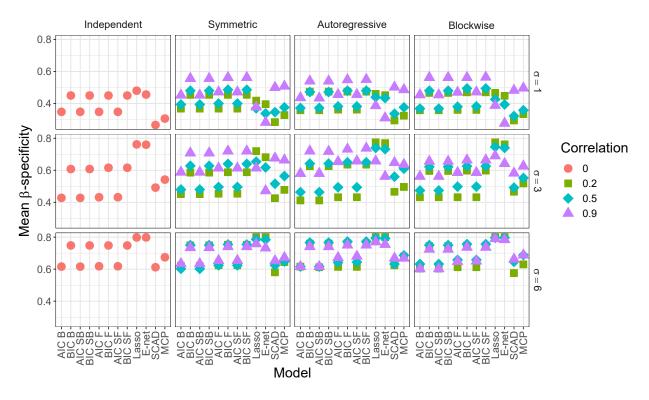


Figure 67: Average β -specificity for the non-linear simulations when n=200 and p=10. See Table 67 for the corresponding data.

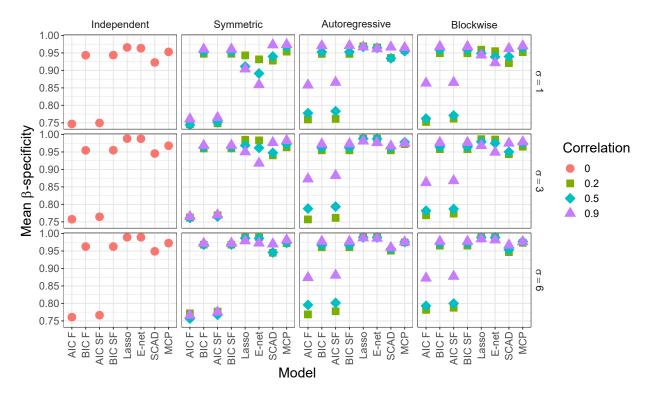


Figure 68: Average β -specificity for the non-linear simulations when n=200 and p=100. See Table 68 for the corresponding data.

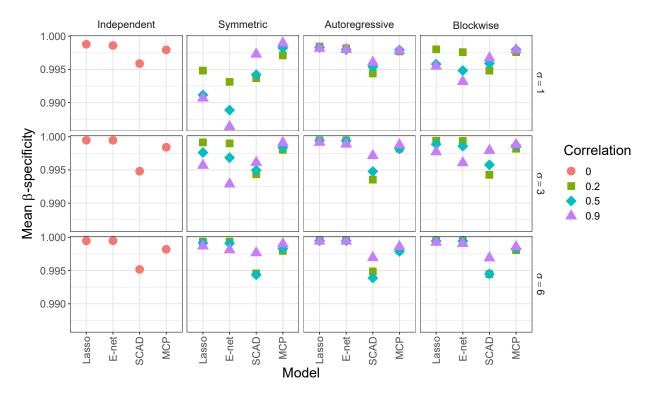


Figure 69: Average β -specificity for the non-linear simulations when n=200 and p=2000. See Table 69 for the corresponding data.

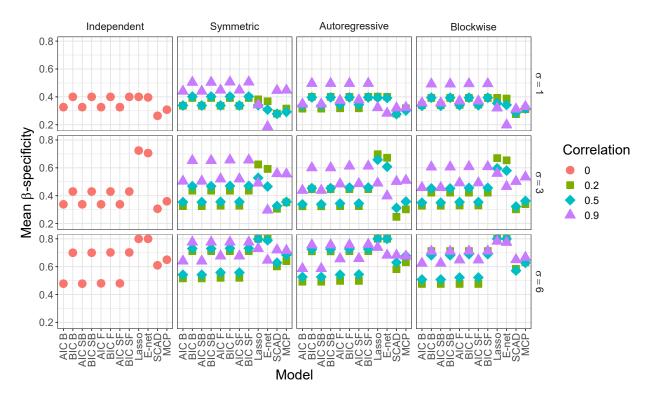


Figure 70: Average β -specificity for the non-linear simulations when n=1000 and p=10. See Table 70 for the corresponding data.

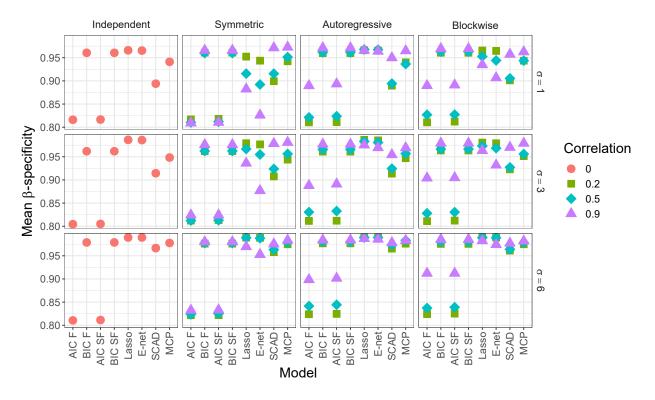


Figure 71: Average β -specificity for the non-linear simulations when n=1000 and p=100. See Table 71 for the corresponding data.

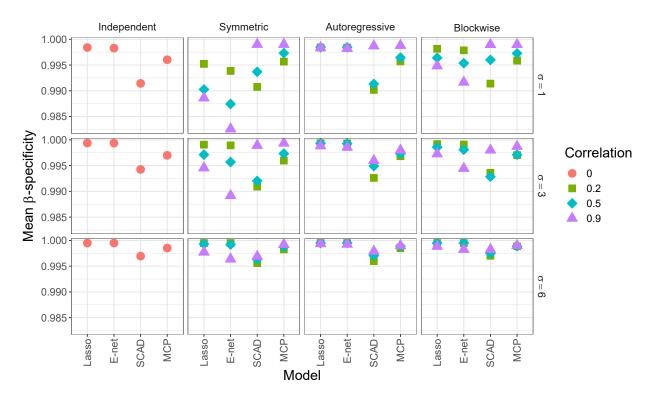


Figure 72: Average β -specificity for the non-linear simulations when n=1000 and p=2000. See Table 72 for the corresponding data.

3 Tables from the linear simulations

3.1 Tables for the training MSE of the linear simulations

Table 1: Mean and standard deviation of the training MSE for the linear simulations when n=50 and p=10. See Figure 1 for the corresponding visualization.

		SD	0.17	0.19	0.17	0.19	0.22	0.23	0.30	0.27	0.26	0.25	0.19	0.19	0.01	0.10	1.49	1.61	1.72	1.61	1.71	2 0 2	1.66	2.07	2.66	2.27	2.23	1.71	0.11	1.03	2.43	5.95	6.89	6.44	6.84	6.67	97.50	0.00	10.63	9.07	8.91	6.84	6.85	0.50	11.60
	6.0	Mean	0.77	0.86	0.81	0.86	0.93	0.84	0.93	1.45	1.08	1.07	98.0	0.87	0.01	0.59	6.93	7.31	7.74	7.31	7.73	# - o	7.44	8.11	13.02	9.70	9.65	7.76	0.00	4.55	5.42	27.74	30.97	29.23	30.93	29.77	32.43	20.00	52.09	38.81	38.59	31.05	31.05	0.30	18.20
		SD	0.17	0.18	0.17	0.18	0.18	0.18	0.19	0.22	0.25	0.25	0.20	0.20	0.01	0.23	1.49	1.58	1.64	1.57	1.64	1.00	1.58	1.64	2.15	2.18	2.13	1.71	0.08	1.52	1.01	5.95	6.54	6.27	6.54	6.31	6.56	0.0	8.59	8.71	8.52	6.83	6.93	0.31	6.13
	0.5	Mean	0.77	0.85	0.81	0.85	0.82	0.82	0.86	1.14	1.07	1.07	98.0	98.0	0.01	0.25	6.93	7.31	7.63	7.30	7.63	7 73	7.36	7.73	10.24	9.52	9.50	7.90	0.05	8.90	2.09	27.74	30.51	29.21	30.51	29.43	30.92	29.44	40.95	38.20	38.01	31.59	31.70	0.22	35.60
se		SD	0.17	0.18	0.17	0.18	0.17	0.17	0.18	0.23	0.24	0.25	0.18	0.18	0.01	0.09	1.49	1.59	1.66	1.59	1.66	1.00	1.60	1.68	1.90	2.30	2.30	1.79	0.08	1.78	1.83	5.95	6.63	6.35	6.63	6.41	6.72	0.41	7.59	9.20	9.19	7.18	7.12	0.27	7.13
Blockwi	0.2	Mean	0.77	0.85	0.81	0.85	0.81	0.81	0.85	1.05	1.08	1.08	98.0	98.0	0.01	0.20	6.93	7.33	7.67	7.33	7.67	2	7.37	7.68	9.51	9.77	9.76	7.72	0.05	10.19	1.91	27.74	30.67	29.33	30.67	29.47	30.74	17.00	38.05	39.08	39.04	30.90	30.93	0.18	40.79
		SD	0.17	0.18	0.18	0.18	0.40	0.27	0.39	0.28	0.28	0.28	0.20	0.19	0.01	0.45	1.49	1.58	1.64	1.58	1.64	3 27	1.97	3.27	2.53	2.35	2.31	1.72	0.11	0.99	2.41	5.95	6.58	6.32	6.58	7.83	13.09	10.01	10.11	9.39	9.25	68.9	7.09	0.46	2.9.5
	6.0	dean	0.77	0.85	0.81	0.85	1.06	0.88	1.06	1.45	1.10	1.09	98.0	0.85	0.01	0.50	6.93	7.32	7.65	7.32	7.65	20.7	7.65	9.40	2.99	99.6	9.63	7.66	0.07	4.47	5.17	7.74	0.59	9.29	0.29	0.49	7.59	7 60	1.97	18.62	8.54	99.0	08.0	0.28	7.89
																														1.62															
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oregress																														1.71															
Aut	0.2	Mea	0.0	. 0	8.0	8.0		8.0	8.0	1.0	1.0	1.0	8.0	8.0	0.6	0.1	6.6	7.8	7.	- 1	1.0	- 1	- 2	7.7	9.4	8.6	6	1 - 1	0.0	10.34	1.7	27.7	30.7	29.2	30.7	29.4	30.8	2.00	37.0	39.1	39.0	31.0	30.6	0.1	41.0
		SD	0.17	0.18	0.17	0.18	0.19	0.18	0.19	0.31	0.29	0.28	0.22	0.25	0.01	0.31	1.49	1.62	1.64	1.62	1.64	20.1	1.61	1.88	2.55	2.35	2.30	1.61	0.13	0.96	2.65	5.95	6.58	6.47	6.58	6.42	7.54	1 4 7	10.20	9.40	9.20	6.45	6.65	0.58	0 0 0 L
	0.9	Mean	0.77	0.86	0.81	0.86	0.82	0.82	0.86	1.51	1.12	1.12	0.87	0.87	0.01	0.72	6.93	7.35	7.75	7.35	7.75	7 .4	7.41	7.95	13.53	9.83	9.84	7.68	0.00	4.04	6.27	27.74	31.01	29.40	31.01	29.65	31.79	01.00	54.12	39.32	39.37	30.71	30.86	0.45	24 99
		SD	0.17	0.18	0.17	0.18	0.18	0.18	0.18	0.24	0.25	0.24	0.19	0.20	0.01	0.16	1.49	1.63	1.63	1.62	1.63	10.1	1.61	1.64	2.24	2.30	2.31	1.77	0.08	1.59	1.24	5.95	6.53	6.48	6.53	6.45	6.53	0 4 0 1 0 11	86.8	9.18	9.24	7.07	6.96	0.31	6.37
	0.5	Mean	0.77	0.85	0.82	0.85	0.82	0.82	0.85	1.18	1.07	1.07	0.87	0.87	0.01	0.27	6.93	7.33	7.62	7.32	7.62	4 - 5	7.35	7.69	10.49	9.64	9.63	7.92	0.06	8.44	2.32	27.74	30.47	29.29	30.47	29.38	30.74	20.00	41.94	38.57	38.50	31.66	31.63	0.21	33.75
ric		SD	0.17	0.18	0.18	0.18	0.18	0.18	0.19	0.22	0.25	0.25	0.19	0.19	0.01	0.16	1.49	1.61	1.69	1.61	1.70	1.01	1.61	1.72	2.02	2.35	2.29	1.81	0.07	1.71	1.17	5.95	6.76	6.43	6.79	6.43	6.90	0.45	8.08	9.42	9.18	7.23	7.29	0.30	6.87 6.87
Symmet	0.2	Mean	0.77	0.85	0.81	0.85	0.86	0.82	98.0	1.06	1.08	1.08	0.87	98.0	0.01	0.23	6.93	7.32	2.66	7.31	7.66	7 69	7.34	7.69	9.62	9.72	89.6	4.8.7	0.06	10.31	1.88	27.74	30.64	29.25	30.62	29.36	30.76	29.50	38.48	38.90	38.73	31.35	31.19	0.28	41.30
H		SD	0.17	0.18	0.18	0.18	0.18	0.18	0.18	0.21	0.25	0.25	0.20	0.19	0.01	0.22	1.49	1.60	1.66	1.60	1.66	1.00	1.60	1.64	1.86	2.22	2.22	1.77	0.08	2.01	1.03	5.95	6.62	6.40	6.62	6.41	6.56	6 141	7.43	88.8	8.89	7.08	86.98	0.32	8.00
Independent	0	Mean	0.77	0.85	0.81	0.85	0.81	0.81	0.86	1.04	1.09	1.08	0.87	0.87	0.01	0.23	6.93	7.30	7.67	7.30	7.67	7 7 7	7.33	7.74	9.37	9.83	9.75	7.84	0.06	11.21	2.05	27.74	30.68	29.19	30.68	29.31	30.94	29.01	37.50	39.32	39.02	31.35	31.25	0.24	44.87
6		_	Д	а м	SB	SB	ı (ı	ι KN	SF	j.		÷	О	n.	XGBoost		l			_																							_	XGBoost	
Type	Corr.	Mode	OLS	BICB	AIC	BIC	AICE	AIC	BIC	Ridge	Lasso	E-net	SCAD	MCP	XGE	SVM	OLS	AIC B	BIC	AICSE	BIC SE	בות	AIC SF	BIC	Ridge	Lass	E-net	SCAL	XGE	RF	SVM	S C C	BICB	AIC SB	BIC	AICF	P C	7 7	Ridg	Lasso	E-net	SCAD	MCP	X	SVM
		ь	-														6														4	9													

Table 2: Mean and standard deviation of the training MSE for the linear simulations when n=50and p = 100. See Figure 2 for the corresponding visualization.

	Type	Independent	dent	Symmetric	cic					Autoregre	ssive					Blockwis	e				
	Corr.			0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean SD	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
П	Ridge	16.98	3.71	14.10	3.02	9.63	1.72	3.11	0.61	15.92	3.74	13.75	2.76	6.53	1.39	14.80		10.64	2.14	4.13	0.89
	Lasso	1.37	0.46	1.34	0.45	1.20	0.44	1.38	0.41	1.41	0.50	1.38	0.53	1.79	0.53	1.36	0.43	1.27	0.55	1.48	0.55
	E-net	1.38	0.48	1.36	0.47	1.20	0.47	1.37	0.39	1.42	0.55	1.41	0.56	1.80	0.53	1.38	0.46	1.29	0.58	1.49	0.55
	SCAD	0.84	0.29	0.88	0.25	0.94	0.25	1.25	0.39	06.0	0.28	0.93	0.27	1.41	0.44	06.0	0.29	0.94	0.26	1.23	0.43
	MCP	06.0	0.29	0.92	0.25	96.0	0.24	1.18	0.38	0.95	0.28	0.94	0.29	1.43	0.46	96.0	0.30	0.96	0.28	1.18	0.46
	XGBoost	0.00	00.00	00.00	00.00	00.00	00.00	0.00	00.00	0.00	0.00	00.00	0.00	00.00	00.0	0.00	0.00	00.00	00.00	00.00	0.00
	RF	1.70	0.29	1.56	0.29	1.10	0.20	0.47	0.09	1.60	0.33	1.25	0.21	0.52	0.13	1.56	0.30	1.12	0.20	0.50	0.11
	$_{ m SVM}$	0.54	0.91	0.46	0.53	0.47	0.61	0.87	0.53	0.70	1.36	0.41	0.45	0.25	0.24	0.42	0.71	0.41	0.40	0.67	0.55
က	Ridge	152.82	33.38	127.16	29.14	99.98	18.70	27.80	5.77	139.47	30.76	123.60	25.72	58.74	12.46	130.48	26.46	93.78	21.72	36.47	6.31
	Lasso	12.35	4.12	11.64	4.20	11.51	4.13	12.31	4.03	11.52	4.69	12.66	6.75	16.20	4.87	11.52	4.51	11.97	5.15	13.05	4.69
	E-net	12.40	4.33	11.79	4.28	11.71	4.24	12.24	3.99	11.80	4.99	13.10	7.43	16.28	4.73	11.69	4.70	12.28	5.57	13.17	4.74
	SCAD	7.59	2.60	7.91	2.37	8.74	2.22	11.14	3.41	7.88	2.40	8.13	2.38	12.79	4.04	7.90	2.56	8.62	2.33	10.80	3.56
	MCP	8.10	2.61	8.28	2.31	8.96	2.26	10.66	3.47	8.16	2.40	8.55	2.49	13.12	4.02	8.22	2.75	8.84	2.31	10.22	3.28
	XGBoost	00.0	00.00	00.00	00.00	00.00	00.00	0.00	0.01	0.00	0.00	00.00	0.00	00.00	00.0	00.0	0.00	00.00	00.00	00.00	0.00
	RF	15.26	2.63	13.54	2.57	10.19	1.83	4.18	0.95	14.41	2.58	11.51	2.09	4.70	1.22	13.82	2.55	10.11	1.95	4.30	0.94
	$_{ m SVM}$	4.50	90.9	4.57	5.63	4.87	6.13	7.30	4.15	5.76	11.52	3.28	3.07	2.14	1.64	4.59	6.70	4.64	6.94	5.45	4.15
9	Ridge	611.28	133.53	508.65	116.54	346.64	74.78	111.20	23.09	557.86	123.04	494.42	102.89	234.94	49.86	521.93	105.84	375.14	86.89	145.88	25.25
	Lasso	49.38	16.47	46.54	16.79	46.05	16.50	49.24	16.13	46.09	18.76	50.63	26.99	64.78	19.48	46.08	18.05	47.89	20.60	52.20	18.77
	E-net	49.60	17.30	47.18	17.12	46.85	16.97	48.97	15.95	47.19	19.95	52.39	29.72	65.11	18.92	46.77	18.81	49.11	22.27	52.69	18.97
	SCAD	30.37	10.42	31.64	9.47	34.94	8.88	44.55	13.66	31.53	9.61	32.52	9.51	51.15	16.15	31.62	10.25	34.49	9.33	43.19	14.24
	MCP	32.38	10.46	33.11	9.25	35.83	9.02	42.64	13.87	32.65	9.59	34.21	96.6	52.48	16.07	32.86	10.99	35.38	9.23	40.86	13.13
	XGBoost	00.0	00.00	00.00	00.00	00.00	00.00	0.01	0.02	0.00	0.00	00.00	0.00	00.00	00.0	0.00	0.00	00.00	00.00	00.00	0.00
	RF	60.87	10.44	54.21	10.32	40.78	7.32	16.77	3.82	57.69	10.29	46.13	8.42	18.81	4.88	55.32	10.18	40.47	7.73	17.23	3.76
	$_{ m SVM}$	18.70	25.14	17.62	20.26	20.01	25.63	28.93	15.98	21.28	33.19	13.15	12.11	8.76	7.26	16.49	22.80	17.19	21.10	22.57	16.59
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Table 3: Mean and standard deviation of the training MSE for the linear simulations when n=50 and p=2000. See Figure 3 for the corresponding visualization.

		SD	1.25	0.54	0.55	0.45	0.45	00.0	0.12	0.21	88.0	1.64	4.85	3.79	3.68	00.0	90.1	3.85	3.51	8.56	9.42	5.15	1.71	00.0	1.29	77
	•	Mean S.																								
	0.9	Me																								
		SD	4.5	1.7	1.7	0.6	8.0	0.0	0.2	1.52	35.0	14.2	13.6	5.4	8.4	0.0	23	14.8	140.3	56.5	55.6	21.5	33.8	0.0	10.3	3 07
	0.5	Mean	11.43	4.22	4.63	0.95	1.24	00.00	1.28	1.07	104.27	38.08	41.61	8.80	11.97	00.00	11.83	9.01	417.07	152.30	166.45	35.21	47.88	00.00	47.39	24 76
n		SD	4.05	2.51	2.71	0.34	0.42	00.00	0.42	3.08	34.31	20.27	21.93	2.90	2.88	00.00	3.49	29.90	137.22	81.09	87.70	11.59	11.50	00.0	13.67	108 91
Blockwise	0.2	Mean	16.38	3.84	4.58	0.91	1.04	00.00	1.88	2.73	146.37	29.14	35.98	7.39	8.79	0.00	16.95	30.65	585.48	116.55	143.93	29.57	35.17	0.00	67.58	193 76
		SD	3.21	09.0	0.63	0.52	0.45	0.00	0.13	1.97	27.90	5.75	6.51	4.23	3.53	0.00	1.25	15.46	111.59	23.01	26.03	16.92	14.14	00.00	4.95	69 21
	6.0	Mean	10.61	2.31	2.41	1.48	1.55	0.00	0.61	1.36	92.22	20.59	21.01	13.93	14.64	0.00	5.57	11.86	368.87	82.38	84.02	55.71	58.55	0.00	22.30	48.41
		SD	3.38	2.22	2.20	1.19	1.61	0.00	0.31	3.45	30.96	18.89	19.89	9.25	12.14	0.00	2.83	30.21	123.85	75.58	79.54	36.99	48.56	0.00	11.31	119.50
	0.5	Mean	15.27	5.13	5.63	1.45	2.21	0.00	1.46	3.95	137.91	48.45	53.16	11.59	15.83	0.00	13.17	34.41	551.66	193.78	212.65	46.37	63.33	0.00	52.70	196.61
sive		SD	3.79	2.59	2.86	0.41	1.13	0.00	0.40	3.69	34.85	24.29	27.41	2.76	4.29	0.00	3.91	34.25	134.69	107.80	114.39	10.97	40.73	0.00	14.86	195 77
Autoregressive	0.2	Mean	17.04	3.52	4.20	98.0	1.08	0.00	1.91	4.58	155.75	32.48	38.72	7.49	9.20	0.00	17.28	44.52	615.50	136.83	160.64	29.26	38.95	0.00	68.43	149.20
		SD	0.62	0.48	0.46	0.44	0.42	00.0	0.10	0.54	5.18	4.20	3.95	4.07	3.70	0.00	0.94	4.36	20.72	62.91	15.80	16.28	14.80	0.00	3.76	09 0
	6.0									0.89																
	0		2.21	1.62	1.68	0.37	0.45	00.00	0.28	1.35	19.36	15.15	15.38	4.71	5.25	0.00	2.38	15.02	77.44	60.62	61.53	18.84	21.00	00.0	9.50	58.93
	0.5	Mean	29.6		_		_	_	_									13.24								
		SD	3.69	2.38	2.63	0.26	0.28	0.00	0.39	2.87	31.01	19.02	21.68	2.48	2.36	0.00	3.32	21.15	124.06	76.09	86.72	9.91	9.43	0.00	13.13	100 97
Symmetric	0.2	Mean	15.65	2.69	3.07	0.82	0.94	0.00	1.90	2.45	137.31	24.16	27.98	7.49	8.85	0.00	16.43	17.95	549.25	96.63	111.94	29.97	35.41	0.00	65.66	81 76
ınt		SD	3.46	1.60	2.29	0.30	0.30	00.00	0.40	3.73	31.15	14.44	20.58	2.74	2.73	00.00	3.62	33.63	124.62	57.75	82.32	10.96	10.93	00.0	14.15	187.90
Independent	0	Mean	17.23	2.71	3.38	0.83	0.94	0.00	2.14	4.56	155.11	24.35	30.45	7.44	8.45	0.00	19.26	42.13	620.44	97.39	121.80	29.74	33.80	0.00	76.87	168 49
		_						ost				_		_	_	oost			0	_		_	_	oost		_
уре	Corr.	Model	,idge	asso	-net	CAD	ICP	GBo	Ē	$^{\rm N}$	idge	asse	-ne	CA	íСР	GB	Ξį	ΣN	idg	asse	-net	CA	íСР	GB	Ξų	NVS

Table 4: Mean and standard deviation of the training MSE for the linear simulations when n=200 and p=10. See Figure 4 for the corresponding visualization.

	Type	Independent	adent	Symmet	tric					Autoregi	essive					Blockwi	se				
	Corr.	0		0.2		0.5				0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean		Mean	SD		SD	Mean	SD	Mean	SD	Mean		Mean		Mean	SD	Mean	SD
	OLS	0.95	0.09	0.95	0.09	0.95	60.0		60.0	0.95	60.0	0.95	60.0	0.95	_	0.95		0.95	60.0	0.95	60.0
	AICB	0.96	0.09	0.97	0.09	0.97	0.09		60.0	0.97	0.09	0.96	0.09	0.96	_	0.96		0.97	0.09	96.0	0.09
	BICB	0.98	0.00	86.0	0.00	0.98	0.0		0.10	86.0	0.00	0.98	0.00	0.98	_	0.98		0.98	0.09	86.0	60.0
	AICSB	0.96	0.09	0.97	0.09	0.97	0.09		0.09	0.97	0.09	0.96	0.09	0.96		0.96		0.97	0.09	0.96	0.09
	BIC SB	0.98	0.09	0.98	0.09	0.98	0.09		0.10	0.90	0.09	0.00	0.09	0.98		0.98		0.98	0.09	0.00	0.09
	AIC	0.00	0.03	6.0	60.0	6.0	60.0		0.03	6.0	0.03	6.0	60.0	0.97		0.00		6.0	60.0	0.97	60.0
	7 C C	0.00	60.0	0.00	0.00	0.00	0.03		0.10	0.00	0.03	0.0	60.0	0.99		0.00		0.00	0.00	0.00	60.0
	AIC OF	0.00	0.0	96.0	0.00	0.00	0.03		0.00	90.0	0.00	90.0	0.00	0.90		0.00		0.00	0.03	90.0	60.0
	DIC OF	0.30	0.03	0.30	0.03	0.00	0.03		0.10	0.90	0.03	0.00	0.03	1.33		0.30		0.30	0.03	0.30	60.0
	Lidge	1.12	0.11	1.15	0.10	1.22	0.11		0.13	1.14	0.10	1.21	0.11	1.40		1.14		1.21	0.10	1.45	0.12
	Lasso	T.08	0.11	1.08	0.11	1.08	0.11		0.11	T.08	0.11	T.08	0.11	1.0.1		1.08		1.08	0.11	1.07	0.11
	E-net	1.08	0.11	1.08	0.11	1.08	0.11		0.11	1.08	0.11	1.08	0.11	1.07		1.08		1.08	0.11	1.07	0.11
	SCAD	0.97	0.09	86.0	0.09	86.0	0.09		0.09	86.0	0.09	0.97	0.00	0.98	_	0.97		0.97	0.09	0.98	0.09
	MCF	0.97	60.0	0.98	60.0	0.98	60.0		0.00	0.98	0.08	0.98	60.0	0.98	_	0.97		0.97	0.09	0.98	60.0
	XGBoost	0.29	80.0	0.58	0.00	0.30	0.07		0.17	0.28	0.08	0.28	0.08	0.22		0.30		0.28	0.09	0.26	0.15
	SVM	0.38	0.00	0.03	0.00	0.57	0.03	0.52	0.03	0.03 0.84 0.03	0.05	0.04	0.03	0.66	0.10	0.94	0.03	0.94	0.03	0.30	0.04
e	OLS	8.57	0.81	8.57	0.81	8.57	0.81	l.	0.81	8.57	0.81	8.57	0.81	8.57	Ι.	8.57		8.57	0.81	8.57	0.81
)	AIC B	8.68	0.80	8.69	0.82	8.68	0.82		0.81	8.68	0.81	8.68	0.82	8.68		8.69		8.68	0.81	8.68	0.82
	BIC B	8.82	0.83	8.81	0.84	8.82	0.81		0.84	8.81	0.83	8.82	0.82	8.84		8.79		8.82	0.82	8.86	0.83
	AIC SB	89.8	08.0	8.69	0.82	8.68	0.82		0.81	8.68	0.81	8.68	0.82	8.68		8.69		8.68	0.81	8.68	0.82
	BIC SB	8.82	0.83	8.81	0.84	8.82	0.81		0.84	8.81	0.83	8.82	0.82	8.84		8.79		8.82	0.82	8.86	0.83
	AIC F	89.88	08.0	8.69	0.82	8.69	0.82		0.82	8.69	0.81	8.69	0.82	8.71		8.69		8.69	0.81	8.70	0.82
	BIC F	8.82	0.83	8.81	0.84	8.82	0.81		0.83	8.81	0.83	8.84	0.83	8.86		8.79		8.83	0.82	8.87	0.84
	AIC SF	8.68	0.80	8.69	0.82	8.69	0.82		0.82	8.69	0.81	8.69	0.82	8.71		8.69		8.69	0.81	8.71	0.82
	BICSF	8.82	0.83	8.81	0.84	8.82	0.81		0.83	8.81	0.83	8.84	0.83	8.86		8.79		8.83	0.82	8.87	0.84
	Ridge	10.11	0.95	10.25	0.87	10.96	0.91		1.14	10.26	0.94	10.89	1.02	12.66		10.27		10.84	0.91	13.06	1.07
	Lasso	9.74	0.97	9.70	0.97	9.70	96.0		0.98	9.74	0.97	9.72	0.97	9.66		9.71		9.67	0.99	9.68	0.97
	E-net	9.75	0.99	9.70	76.0	9.09	76.0		7.6.0	9.74	0.99	0.75	86.0	9.00	_	9.71		9.67	0.99	9.66	0.97
	SCAD MCD	0 0.7	0.80	0 0	0.00	9 0	0.00		40.0	100	0.00	1 . 0	10.0	0 0		0.10		100	0.00	0.0	0.00
	X G Boost	2.66	0.80	00.0	0.02	0.70	0.00		1.62	9.78	0.01	00.0	0.80	0.00		9.70		0 . 0	0.80	9.78	1.41
	RF	20.00	0.51	5.62	0.45	5.09	0.42		0.28	5.67	0.54	5.83	0.51	3.24		5.67		2.80	0.49	3.47	0.39
	SVM	3.39	1.84	3.24	1.54	4.06	1.55		1.01	3.29	1.61	3.19	1.02	6.10		3.26		3.41	1.03	6.41	1.07
9	OLS	34.30	3.22	34.30	3.22	34.30	3.22		3.22	34.30	3.22	34.30	3.22	34.30	l	34.30	1	34.30	3.22	34.30	3.22
	AIC B	34.70	3.21	34.76	3.28	34.74	3.28		3.26	34.73	3.25	34.71	3.28	34.71		34.74		34.70	3.26	34.71	3.29
	BICB	35.27	3.31	35.26	3.35	35.29	3.26		3.35	35.25	3.31	35.30	3.28	35.36	_	35.14		35.27	3.28	35.42	3.33
	AICSB	34.70	3.21	34.76	3.28	34.74	3.28		3.26	34.73	3.25	34.71	3.28	34.71		34.74		34.70	3.26	34.71	3.29
	AIC DE	94.71	0.01	97.76	00.00	90.78	00.20		0.00	94.74	0.01	94.76	0.70	94.69		90.14		90.27	0 0 0	24.00	0.00
	AIC F	34.71	22.6	34.70	0 7. 0 7.	34.73	97.0		2.50	04.7 27.07	0.70	24.70	2.27	35.00		94.70 95.70		34.70	3.50	35.02	2.0
	AIC SF	34.71	3.22	34.76	3.28	34.75	3.28		3.27	34.74	3.25	34.76	3.27	34.83		34.75		34.75	3.23	34.82	3.27
	BICSF	35.27	3.31	35.26	3.35	35.29	3.26		3.32	35.25	3.31	35.34	3.32	35.45	_	35.17		35.30	3.29	35.50	3.38
	Ridge	40.44	3.81	41.01	3.48	43.83	3.63		4.57	41.06	3.78	43.57	4.09	50.65		41.08		43.35	3.64	52.23	4.26
	Lasso	38.96	3.89	38.81	3.87	38.79	3.85		3.93	38.96	3.89	38.86	3.89	38.66		38.82		38.68	3.96	38.72	3.88
	E-net	38.99	3.94	38.82	3.89	38.76	3.87		3.89	38.94	3.95	38.87	3.91	38.63		38.83		38.66	3.97	38.64	3.90
	SCAD	35.00	3.18	35.10	3.30	35.12	3.21		3.35	35.16	3.21	35.10	3.23	35.10	_	35.03		35.08	3.20	35.23	3.41
	MCP	35.07	3.21	35.14	3.20	35.11	3.21		3.40	35.17	3.26	35.10	3.21	35.11		35.04		35.10	3.21	35.15	80 c
	AGBoost	10.72	2.51	10.55	20.7	10.27	3.22		0.52	10.24	2.80	10.08	2.38	10.00		10.13		10.01	20.00	67.8	50.00 100
	KF.	22.32	20.0	22.00	L. 7.3	16.35	00.1		1.10 4.00	10.10	27.78	73.77	40.7	12.90		122.09		10.65	1.96 4.10	13.89	1.03
	DA IAI	10.0%	1.30	10.01	7. T	10.20	0.40		4.00	07.07	0.40	16.10	4.00	Z#.10	- 1	10.00		10.00	#. TO	20.00	4.03

Table 5: Mean and standard deviation of the training MSE for the linear simulations when n=200 and p=100. See Figure 5 for the corresponding visualization.

_	Inde	Independent	Symme	nmetric						Autoreg	gressive					Blockw	ise				
0			0.5		0	10.		6.0		0.5		0.5		0.0		0.2		0.5		6.0	
Mean SD			Mean			Iean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
0.50	-	1	0.8		20.0	0.50	0.07	0.50	0.07	0.50	0.07	0.50	0.07	0.50	0.07	0.50	0.07	0.50	0.07	0.50	0.07
		0	0.0			0.67	0.10	0.67	0.10	0.66	0.10	0.70	0.11	0.81	0.12	0.67	0.10	0.68	0.10	0.80	0.12
0.90		- 0	0.0			0.91	0.11 0.15	0.92	0.12	06.0	0.11	0.92	0.11	0.96	0.11	0.91	0.11	0.93	0.11	0.95	0.10
RIC SF 0.00 0.10		> -	00.00			10.0	0.10	20.0	0.10	00.0	0.10	00	0.10	0.01	0.12	0.0	0.10	0.00	0.11	0.00	0.12
0.74						0.91	0.14	1.33	0.20	0.77	0.11	0.86	0.12	1.19	0.15	0.78	0.11	0.89	0.12	1.31	0.20
1.14		A.	_			1.11	0.13	1.11	0.14	1.14	0.14	1.15	0.15	1.10	0.14	1.14	0.15	1.12	0.13	1.11	0.13
1.16			_			1.11	0.13	1.11	0.14	1.15	0.14	1.16	0.15	1.10	0.14	1.15	0.15	1.13	0.13	1.11	0.13
			_			96.0	0.11	1.00	0.11	0.95	0.11	0.95	0.11	0.99	0.11	0.95	0.11	0.95	0.11	86.0	0.11
0.97			_			0.97	0.11	1.00	0.11	96.0	0.11	96.0	0.11	1.00	0.11	0.97	0.11	96.0	0.11	0.99	0.10
		0	_			0.05	0.02	80.0	0.07	0.03	0.02	0.04	0.02	0.07	0.02	0.04	0.02	0.05	0.03	80.0	0.07
0.85		0.	_			0.73	0.07	0.35	0.04	0.87	0.07	0.80	0.07	0.35	0.04	0.87	0.07	0.70	90.0	0.34	0.04
0.21		0.	_			0.23	90.0	0.62	0.19	0.21	0.04	0.18	0.03	0.20	0.04	0.21	0.04	0.21	90.0	0.46	0.17
		0.6	H			4.53	0.63	4.53	0.63	4.53	0.63	4.53	0.63	4.53	0.63	4.53	0.63	4.53	0.63	4.53	0.63
5.96		8.0	_			5.96	88.0	5.98	0.85	5.92	0.87	6.34	06.0	7.23	1.01	90.9	0.88	6.18	0.97	7.27	1.17
8.08		0.9	_			8.26	0.95	8.23	96.0	8.16	0.95	8.22	0.99	8.58	1.01	8.20	0.91	8.34	1.01	8.57	0.93
5.96		8.0	_			00.9	0.87	5.99	0.84	5.96	98.0	6.36	0.93	7.26	0.97	6.07	0.87	6.19	96.0	7.29	1.15
_	œ	0.9	_			8.26	0.94	8.23	96.0	8.16	0.95	8.23	0.99	8.59	1.01	8.20	0.91	8.34	1.00	8.57	0.93
_		0.9	_			8.05	1.15	11.95	1.80	96.9	0.99	7.74	1.02	10.66	1.36	7.05	0.93	8.21	1.10	11.67	1.66
_	_	1.2	_			90.0	1.18	10.05	1.16	10.30	1.26	10.33	1.26	9.92	1.21	10.25	1.20	10.13	1.20	10.00	1.15
_	_	1.2	_			90.0	1.19	10.06	1.13	10.35	1.32	10.37	1.29	9.91	1.20	10.32	1.25	10.13	1.21	10.04	1.19
8.55	10	1.0	_			8.68	0.91	8.90	1.03	8.57	0.98	8.51	96.0	8.90	0.95	8.55	0.93	8.58	0.93	8.89	96.0
	-	1.0	_			8.75	0.94	8.89	1.02	8.70	0.97	8.65	0.99	8.97	0.97	8.64	0.93	8.67	0.94	8.90	0.97
XGBoost 0.32	~	0.1	_			0.45	0.26	0.71	0.69	0.31	0.15	0.35	0.20	0.55	0.42	0.30	0.18	0.41	0.22	0.56	0.57
_	~	0.6	_			6.46	09.0	3.13	0.35	7.75	0.62	7.24	0.61	3.18	0.39	7.90	99.0	6.47	0.53	3.01	0.28
	_	0.4	_			2.00	0.43	5.76	1.46	1.85	0.36	1.70	0.40	1.76	0.36	2.02	0.46	2.06	0.53	3.96	1.07
OLS 18.14	<u></u>	2.50	-			8.14	2.50	18.14	2.50	18.14	2.50	18.14	2.50	18.14	2.50	18.14	2.50	18.14	2.50	18.14	2.50
	~	3.4	_			3.86	3.54	23.93	3.38	23.68	3.48	25.34	3.59	28.92	4.06	24.25	3.50	24.71	3.89	29.08	4.67
	_	3.9	_			3.04	3.79	32.92	3.83	32.64	3.79	32.89	3.97	34.33	4.04	32.79	3.63	33.34	4.02	34.26	3.71
	~	3.4	_			3.99	3.50	23.95	3.35	23.83	3.42	25.43	3.73	29.03	3.89	24.28	3.46	24.75	3.83	29.16	4.62
_	~	3.9	_			3.05	3.77	32.92	3.83	32.64	3.79	32.90	3.96	34.35	4.05	32.79	3.64	33.35	4.02	34.26	3.71
_	_	3.8	_			2.21	4.62	47.81	7.18	27.84	3.96	30.96	4.10	42.65	5.45	28.18	3.73	32.84	4.41	46.66	6.64
_	~	5.0	_			0.25	4.71	40.19	4.63	41.19	5.05	41.30	5.04	39.70	4.84	41.01	4.79	40.54	4.81	39.99	4.61
_	œ	5.1	_			0.26	4.75	40.23	4.53	41.39	5.28	41.48	5.17	39.62	4.78	41.29	5.01	40.52	4.82	40.18	4.77
34.19	9	4.1	_			4.73	3.66	35.58	4.12	34.29	3.91	34.03	3.84	35.58	3.79	34.20	3.70	34.30	3.74	35.55	3.83
	-4	4.0	_			5.02	3.77	35.54	4.09	34.80	3.90	34.60	3.95	35.88	3.87	34.55	3.71	34.70	3.78	35.62	3.88
XGBoost 1.20	_	0.62	_			1.94	0.93	2.79	2.75	1.19	0.63	1.39	0.81	2.38	1.67	1.31	0.68	1.58	0.93	2.38	2.31
	~	2.4	_			5.82	2.40	12.51	1.40	30.99	2.50	28.96	2.45	12.74	1.55	31.58	2.59	25.90	2.14	12.03	1.13
	~	1.6	_			8.01	1.73	23.11	6.48	7.38	1.43	6.81	1.61	7.04	1.42	8.08	1.85	8.26	2.11	16.28	5.51

Table 6: Mean and standard deviation of the training MSE for the linear simulations when n=200 and p=2000. See Figure 6 for the corresponding visualization.

		SD	0.27	0.29	0.29	0.28	0.19	0.01	0.03	0.03	2.88	2.44	2.39	2.67	2.14	0.05	0.33	0.74	11.53	9.75	9.57	89.01	8.54	0.22	1.31
	6.0	Mean																							
																		0.81							
	.5	Mean																							
	0																	5.23							
lockwise	6	Mean S	12.87	1.25	1.28	0.90	0.94	0.00	1.10	0.52	15.88	11.40	11.62	8.11	8.46	0.01	9.91	5.02	33.51 1	45.62	16.47	32.43	33.82	0.02	39.62
В	0																	0.79							
	6	Mean S																							
	0																	86.8							
		Mean																							
gressive		SD	2.50	0.16	0.17	0.14	0.12	0.00	0.11	1.21	22.82	1.51	1.62	1.3	1.11	0.00	1.02	12.54	92.27	6.21	6.78	5.2	4.51	0.0	8
Autore	0.2	SD Mean SD	15.89	1.27	1.30	0.91	0.94	00.00	1.17	0.85	144.11	11.44	11.72	8.21	8.53	00.0	10.50	8.28	575.16	45.44	46.52	32.60	33.95	0.02	41.88
		SD	0.32	0.16	0.16	0.25	0.13	0.02	0.04	0.34	3.00	1.37	1.36	2.21	1.38	0.14	0.37	2.53	12.00	5.47	5.45	8.85	5.51	0.57	1.50
	6.0	Mean	2.92	1.16	1.17	1.11	1.03	0.02	0.38	0.83	26.16	10.35	10.42	10.07	9.39	0.15	3.41	99.9	104.64	41.41	41.69	40.28	37.57	0.63	13.67
		SD	1.17	0.16	0.17	0.11	0.11	0.00	0.09	0.51	10.91	1.52	1.62	0.89	86.0	0.01	0.78	4.55	43.64	80.9	6.48	3.55	3.91	0.04	3 14
	0.5	Mean	9.46	1.19	1.20	86.0	86.0	00.0	68.0	0.57	86.14	10.50	10.55	8.77	8.80	0.02	7.95	5.20	344.57	41.98	42.20	35.10	35.21	80.0	31.84
c		SD	2.76	0.18	0.19	0.14	0.12	0.00	0.11	89.0	21.78	1.49	1.58	1.15	1.04	0.00	0.75	8.36	87.14	5.95	6.33	4.61	4.14	0.01	20.08
Symmetri	0.2	Mean S	13.28	1.21	1.22	0.92	96.0	00.00	1.15	0.65	122.74	11.01	11.11	8.30	8.59	0.01	10.37	6.38	490.95	44.03	44.46	33.21	34.34	0.03	41.51
		SD	Н	_	_	_	_	_	_	_	Н	_	_	_	_	_	_	11.99	Н	_	_	_	_	_	_
Independent	. 0	Mean	16.61	1.27	1.30	06.0	96.0	00.00	1.14	98.0	149.45	11.44	11.72	8.10	8.61	0.00	10.28	7.86	597.82	45.78	46.87	32.40	34.43	0.02	41 06
vpe	orr.	Model	idge	1SSO	·net	CAD	CP	GBoost	ſ'n	VM.	idge	1880	.net	CAD	CP	GBoost	ſĿ.	VM.	idge	1SSO	.net	CAD	CP	GBoost	ĹT.
É	ŭ	σ	1 R	Ľ	白	S	M	×	R	S	3 R	ΓĘ	白	SC	M	×	R	S	6 Ri	Ľ	白	S	M	×	2

Table 7: Mean and standard deviation of the training MSE for the linear simulations when n=1000 and p=10. See Figure 7 for the corresponding visualization.

	Twne	Independent	John	Symme	+ ric					Antores	rreceive					Blockwi	90				
	Corr.	0		0.2	2	0.5		6.0		0.2		0.5		6.0		0.2)	0.5		6.0	
ь	Model	Mean	SD	Mean		Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean		Mean		Mean	SD	Mean	SD
-	OLS	66.0	0.04	66.0	0.04	0.99	0.04	0.99	0.04	66.0	0.04	0.99	0.04	0.99		0.99		0.99	0.04	66.0	0.04
	AIC B	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	0.99	0.04	0.99	0.04	1.00		1.00		1.00	0.04	1.00	0.04
	BIC B	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00		1.00		1.00	0.04	1.00	0.04
	AICSB	1.00	0.04	1.00 1.00	0.04	1.00	0.04	1.00	0.04	0.99	0.04	0.99	0.04	1.00		1.00		1.00	0.04	1.00	40.0
	AIC ED	1.00	0.04	1.00	0.04	00.1	0.04	1.00	0.04	00.1	0.04	00.1	0.04	1.00		1.00		1.00	0.04	00.1	0.04
	BICF	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00		1.00		1.00	0.04	1.00	0.04
	AIC SF	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00		1.00		1.00	0.04	1.00	0.04
	BICSF	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00		1.00		1.00	0.04	1.00	0.04
	Ridge	1.11	0.05	1.13	0.05	1.19	0.02	1.41	0.05	1.13	0.05	1.18	0.05	1.38		1.12		1.18	0.05	1.39	0.05
	Lasso	1.04	0.05	1.04	0.05	1.04	0.02	1.04	0.05	1.04	0.05	1.04	0.05	1.04		1.04		1.04	0.05	1.04	0.05
	E-net	1.04	0.05	1.04	0.05	1.04	0.05	1.04	0.05	1.04	0.05	1.04	0.05	1.04		1.04		1.04	0.05	1.04	0.05
	SCAD	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00		1.00		1.00	0.04	1.00	0.04
	MCP	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00		1.00		1.00	0.04	1.00	0.04
	XGBoost	0.74	0.04	0.74	0.03	0.74	0.04	0.73	0.21	0.73	0.04	0.74	0.03	0.77		0.73		0.74	0.03	0.79	0.03
	RF	0.35	0.01	0.35	0.01	0.33	0.01	0.24	0.01	0.01 0.35 0.01	0.01	0.37	0.01	0.28	0.01	0.35	0.01	0.37	0.02	0.29	0.01
o'	N AC	8 03	0.03	8 03	10.0	0.00	0.11	8 03	0.00	8 03	0.03	8 03	0.10	8 03		8 03		8 03	0.10	0.00	30.00
0	AIC B	0 ×	0.00	96. x	08.0	00.00 00.00	80.0	00.00 00.00	0000	00.00 90.00	08.0	00.00 00.00	08.0	00.00		06.00 00.00		00.00 00.00	86.0	00.00	30
	BICB	66.8	0.40	86.8	0.39	66.8	0.39	66.8	0.39	80.00	0.39	86.8	0.39	86.8		66.8		66.8	0.39	66.8	0.39
	AIC SB	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96		8.96		8.96	0.39	8.96	0.39
	BIC SB	8.99	0.40	86.8	0.39	8.99	0.39	8.99	0.39	8.98	0.39	8.98	0.39	8.98		8.99		8.99	0.39	8.99	0.39
	AIC F	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96		8.96		8.96	0.39	8.96	0.39
	BICF	8.99	0.40	8.98	0.39	8.99	0.39	8.99	0.39	86.8	0.39	86.8	0.39	8.99		8.99		8.99	0.39	8.99	0.39
	AIC SF	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96		8.96		8.96	0.39	8.96	0.39
	BICSF	8.99	0.40	86.8	0.39	8.99	0.39	8.99	0.39	8.98	0.39	8.98	0.39	8.99		8.99		8.99	0.39	8.99	0.39
	Kidge	9.97	0.43	10.14	0.42	10.76	0.45	12.74	0.51	10.14	0.42	10.66	0.43	12.39		10.13		10.65	0.44	12.49	0.50
	Lasso F-net	68.6 68.6	0.42	58.6	0.42	8 8 8 8 8 8	0.42	88.0 88.0	0.42	x x x x	0.41	8 6 6 6 6	0.41	98.0		88.0 0.0		8 8 8 6 8 6 8 6	0.41	93.36	0.42
	SCAD	86.8	0.39	8.97	0.39	26.8	0.39	26.8	0.39	8.97	0.39	20.00	0.40	8.97		000		86.8	0.40	8.97	0.39
	MCP	8.98	0.39	8.97	0.39	8.97	0.39	8.97	0.39	8.97	0.39	8.97	0.40	8.97		8.98		86.8	0.40	8.98	0.39
	XGBoost	6.62	0.33	6.64	0.33	6.64	0.30	6.28	2.18	6.64	0.35	6.63	0.32	6.51		6.64		6.65	0.33	90.7	0.34
	RF	3.14	0.12	3.20	0.12	3.00	0.12	2.14	0.10	3.18	0.13	3.35	0.13	2.50		3.17		3.37	0.14	2.64	0.12
	SVM	4.04	0.26	4.45	0.42	5.95	0.80	8.19	0.43	4.19	0.27	5.15	0.78	7.66		4.32	- 1	5.68	0.87	2.66	0.46
9	OLS	35.73	1.56	35.73	1.56	35.73	1.56	35.73	1.56	35.73	1.56	35.73	1.56	35.73		35.73		35.73	1.56	35.73	1.56
	AICB	35.83	1.50	35.03	1.00	35.02	1.00	35.02	1.0 0.1 0.10	35.02	1.50	35.02	1.56	35.02		35.05		35.62	1.55	35.03	1.57
	AICSB	35.83	1.56	35.83	1.56	35.82	1.56	35.82	1.56	35.82	1.56	35.82	1.56	35.82		35.83		35.82	1.56	35.83	1.57
	BICSB	35.95	1.60	35.93	1.58	35.94	1.56	35.95	1.58	35.94	1.57	35.93	1.56	35.93		35.95		35.95	1.57	35.94	1.57
	AIC F	35.83	1.56	35.83	1.56	35.83	1.56	35.82	1.56	35.83	1.56	35.84	1.56	35.85		35.83		35.83	1.57	35.84	1.56
	BICF	35.95	1.60	35.93	1.58	35.95	1.56	35.95	1.58	35.94	1.57	35.93	1.56	35.94		35.95		35.95	1.57	35.94	1.57
	AIC SF	35.83	1.56	35.83	1.56	35.83	1.56	35.82	1.56	35.83	1.56	35.84	1.56	35.85		35.83		35.83	1.57	35.84	1.56
	BICSF	35.95	1.60	35.93	1.58	35.95	1.56	35.95	1.58	35.94	1.57	35.93	1.56	35.94		35.95		35.95	1.57	35.94	1.57
	Kidge	39.83	1.73	40.57	1.68	43.03	1.79	50.97	2.04	40.54	1.69	42.04	1.72	49.55		40.53		42.61	1.74	49.95	Z.0I
	Lasso	37.57	1.67	37.54	1.66	047.53	1.67	07.03	1.68	37.51	1.66	37.54	1.05	37.45		37.54		37.52	1.65	37.44	1.67
	SCAD	2.5	1.07	25.04 00.78	1.00	00.10	1 . 2	# 00 Y 00	0 10	25.75	22.1	000	2 2 2	24.70		35.04		00.78	1.00	35 90	1.00
	MCP	35.91	1.56	35.89	1.56	35.90	25.1	35.89	0 10	35.89	1.57	35.89	1.59	35.88		35.91		35.90	1.59	35.90	1.57
	XGBoost	26.48	1.34	26.56	1.33	26.55	1.21	25.45	8.34	26.56	1.38	26.50	1.36	26.82		26.56		26.59	1.33	27.96	3.00
	RF	12.54	0.50	12.80	0.47	12.01	0.50	8.54	0.41	12.73	0.54	13.41	0.53	10.02		12.69		13.49	0.55	10.55	0.48
	$_{ m SVM}$	16.16	1.04	17.81	1.68	23.79	3.20	32.74	1.72	16.77	1.06	20.59	3.10	30.65		17.29		22.72	3.48	30.66	1.84

Table 8: Mean and standard deviation of the training MSE for the linear simulations when n=1000and p = 100. See Figure 8 for the corresponding visualization.

	E	-													ľ	-					
	Corr	Independent	ndent	Symmet 0.2	erric	10				Autoregressive	ressive	15		6.0		D.2	a a	10		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
	OLS	06.0	0.05	06.0	0.05	06.0	0.05	L	0.05	06.0	0.05	06.0	0.05	06.0	0.02	06.0	0.05	06.0	0.05	06.0	0.05
	AIC F	0.94	0.02	0.94	0.02	0.94	0.05		0.05	0.94	0.02	0.95	0.05	96.0	0.02	0.94	0.02	0.94	0.05	96.0	0.05
	BIC F	0.99	0.05	0.99	0.05	0.99	0.05	_	0.05	0.99	0.05	0.99	0.05	0.99	0.02	0.99	0.05	0.99	0.05	1.00	0.05
	AIC SF	0.94	0.02	0.94	0.05	0.94	0.05		0.05	0.94	0.05	0.95	0.05	96.0	0.02	0.94	0.05	0.94	0.05	96.0	0.05
	BIC SF	0.99	0.02	0.99	0.05	0.99	0.05	_	0.05	0.99	0.05	0.99	0.05	0.99	0.02	0.99	0.05	0.99	0.05	1.00	0.05
	Ridge	1.02	0.02	1.05	0.05	1.12	0.05		0.07	1.04	0.05	1.09	90.0	1.30	90.0	1.04	0.05	1.12	90.0	1.35	90.0
	Lasso	1.05	0.02	1.05	0.05	1.05	0.05		0.05	1.05	0.05	1.05	0.05	1.05	0.02	1.05	0.05	1.05	0.05	1.04	0.05
	E-net	1.05	0.05	1.05	0.05	1.05	0.05		0.05	1.05	0.05	1.05	0.05	1.05	0.02	1.05	0.05	1.05	0.05	1.04	0.05
	SCAD	0.99	0.05	0.99	0.05	0.99	0.05	_	0.05	0.99	0.05	0.99	0.05	0.99	0.02	0.99	0.05	0.99	0.05	0.99	0.05
	MCP	0.99	0.05	0.99	0.02	0.99	0.05	_	0.05	1.00	0.05	1.00	0.05	0.99	0.02	0.99	0.05	1.00	0.05	0.99	0.05
	XGBoost	0.51	0.03	0.52	0.03	0.56	0.03		0.26	0.51	0.03	0.53	0.03	0.48	0.29	0.52	0.03	0.55	0.03	0.42	0.33
	RF	0.43	0.02	0.45	0.02	0.41	0.02		0.01	0.44	0.02	0.46	0.02	0.28	0.01	0.44	0.02	0.40	0.02	0.25	0.01
	$_{ m SVM}$	0.15	0.01	0.15	0.01	0.15	0.01		0.04	0.15	0.01	0.13	0.01	0.19	0.01	0.15	0.01	0.15	0.01	0.42	0.03
8	OLS	8.11	0.41	8.11	0.41	8.11	0.41	١.	0.41	8.11	0.41	8.11	0.41	8.11	0.41	8.11	0.41	8.11	0.41	8.11	0.41
	AIC F	8.47	0.43	8.48	0.43	8.47	0.43		0.44	8.47	0.44	8.52	0.45	8.69	0.46	8.47	0.43	8.51	0.43	8.66	0.45
	BIC F	8.91	0.45	8.93	0.44	8.92	0.44		0.43	8.91	0.45	8.93	0.44	8.95	0.43	8.90	0.43	8.93	0.44	8.95	0.43
	AIC SF	8.47	0.43	8.48	0.42	8.47	0.43		0.44	8.47	0.44	8.52	0.45	8.69	0.47	8.47	0.43	8.52	0.43	8.66	0.45
	BIC SF	8.91	0.45	8.93	0.44	8.92	0.44		0.43	8.91	0.45	8.93	0.44	8.95	0.43	8.91	0.43	8.93	0.44	8.95	0.43
	Ridge	9.16	0.48	9.39	0.46	10.09	0.44	_	0.62	9.34	0.47	9.88	0.51	11.73	0.55	9.38	0.44	10.03	0.48	12.16	0.55
	Lasso	9.44	0.47	9.44	0.47	9.43	0.48	_	0.48	9.45	0.48	9.47	0.48	9.42	0.49	9.44	0.48	9.43	0.48	9.39	0.48
	E-net	9.45	0.48	9.46	0.47	9.43	0.48	_	0.48	9.46	0.49	9.49	0.48	9.43	0.49	9.45	0.48	9.45	0.48	9.40	0.47
	SCAD	8.94	0.45	8.95	0.44	8.96	0.44		0.43	8.94	0.45	8.95	0.43	8.93	0.43	8.94	0.44	8.95	0.44	8.94	0.44
	MCP	8.95	0.44	8.96	0.44	8.96	0.44		0.43	8.96	0.44	8.96	0.43	8.94	0.43	8.95	0.45	8.95	0.44	8.95	0.44
	XGBoost	4.60	0.23	4.72	0.28	5.08	0.27		2.33	4.64	0.27	4.80	0.25	4.35	2.60	4.69	0.26	4.93	0.27	4.18	2.88
	RF	3.89	0.16	4.00	0.15	3.69	0.15		0.10	3.95	0.18	4.17	0.17	2.55	0.12	3.96	0.15	3.63	0.13	2.23	0.09
	$_{ m NNM}$	1.39	90.0	1.35	90.0	1.34	0.11		0.41	1.32	90.0	1.20	0.02	1.67	0.13	1.34	0.07	1.30	80.0	3.75	0.30
9	OLS	32.45	1.66	32.45	1.66	32.45	1.66		1.66	32.45	1.66	32.45	1.66	32.45	1.66	32.45	1.66	32.45	1.66	32.45	1.66
	AIC F	33.87	1.72	33.91	1.70	33.87	1.73		1.75	33.89	1.76	34.07	1.79	34.75	1.86	33.88	1.74	34.05	1.70	34.65	1.82
	BIC F	35.65	1.79	35.71	1.75	35.67	1.76	_	1.74	35.65	1.79	35.72	1.74	35.80	1.72	35.62	1.74	35.71	1.78	35.81	1.74
	AIC SF	33.87	1.72	33.92	1.70	33.88	1.74		1.75	33.89	1.76	34.09	1.79	34.75	1.86	33.89	1.74	34.06	1.70	34.66	1.81
	BIC SF	35.65	1.79	35.71	1.75	35.67	1.76	_	1.74	35.65	1.79	35.72	1.74	35.80	1.72	35.62	1.74	35.71	1.78	35.81	1.74
	Ridge	36.64	1.91	37.58	1.84	40.37	1.78	_	2.46	37.36	1.87	39.50	2.02	46.91	2.21	37.51	1.76	40.12	1.92	48.65	2.20
	Lasso	37.74	1.90	37.75	1.88	37.72	1.90	_	1.91	37.79	1.93	37.89	1.91	37.70	1.96	37.74	1.91	37.74	1.90	37.56	1.90
	E-net	37.82	1.92	37.82	1.88	37.74	1.92	_	1.92	37.85	1.95	37.96	1.93	37.70	1.97	37.79	1.93	37.79	1.91	37.60	1.90
	SCAD	35.76	1.80	35.79	1.77	35.83	1.75		1.71	35.76	1.80	35.81	1.73	35.73	1.72	35.78	1.77	35.79	1.77	35.78	1.74
	MCP	35.80	1.77	35.83	1.76	35.84	1.76		1.72	35.82	1.76	35.85	1.70	35.76	1.72	35.79	1.78	35.82	1.76	35.80	1.76
	XGBoost	18.39	0.92	18.87	1.10	20.32	1.10		9.31	18.54	1.08	19.18	0.99	18.46	9.67	18.76	1.03	19.70	1.07	16.19	11.69
	RF	15.56	0.64	15.98	0.59	14.74	0.58		0.41	15.81	0.73	16.68	0.70	10.18	0.48	15.84	09.0	14.51	0.53	8.91	0.37
	$_{ m SVM}$	5.57	0.25	5.41	0.24	5.37	0.43		1.62	5.29	0.24	4.80	0.22	6.67	0.53	5.37	0.27	5.19	0.33	14.98	1.21

Table 9: Mean and standard deviation of the training MSE for the linear simulations when n=1000 and p=2000. See Figure 9 for the corresponding visualization.

ľ	Type	Independent	Jont	Symmet	ric				-	Antoregre	Secimo					Rlockwis	9				
۱ ر ا				0	2	r.		0		0.00		ır		0			2	r.		0	
Ž	lel	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean		Mean	SD	Mean	SD
Rid	ge	11.51	0.94	10.43	0.76	8.23	0.62	2.79	0.13	0.13 11.24 0.97	0.97	9.91	0.70	5.40	0.23	10.43	0.65	7.92	0.45	2.76	0.14
Las	osi	1.07	0.05	1.07	90.0	1.06	90.0	1.07	0.05	1.07	90.0	1.08	90.0	1.10	0.07	1.07		1.08	90.0	1.07	90.0
금	et	1.08	90.0	1.07	90.0	1.06	90.0	1.07	0.02	1.08	90.0	1.09	90.0	1.10	0.07	1.08		1.08	90.0	1.07	90.0
SC	AD	1.00	0.02	1.00	0.02	1.01	0.05	1.04	80.0	1.00	0.05	1.00	0.02	1.05	0.09	1.00		1.01	0.05	1.03	0.05
ĭ	J.P	1.00	0.02	1.00	0.02	1.00	0.05	1.03	0.04	1.00	0.05	1.00	0.02	1.04	0.02	1.00		1.00	0.05	1.03	0.05
×	Boost	0.24	0.01	0.27	0.01	0.33	0.02	0.45	0.21	0.25	0.01	0.27	0.01	0.01	90.0	0.26		0.31	0.02	0.02	0.09
R		0.54	0.02	0.56	0.02	0.50	0.02	0.28	0.01	0.54	0.02	0.57	0.02	0.28	0.01	0.55		0.50	0.02	0.27	0.01
5	SVM	0.42	0.05	0.38	90.0	0.36	0.02	0.67	80.0	0.39	0.05	0.34	0.04	0.15	0.01	0.37		0.29	0.03	1.02	0.32
2	dge	103.60	8.48	94.37	6.77	74.04	4.85	24.97	1.21	101.17	8.14	89.35	6.30	48.73	2.19	92.71		71.54	4.28	24.75	1.25
Ž	oss	99.6	0.49	9.62	0.50	9.54	0.51	9.64	0.47	9.62	0.50	9.73	0.51	9.94	0.62	9.62		89.6	0.49	9.61	0.50
ద	net	9.72	0.50	9.65	0.51	9.54	0.51	69.6	0.47	9.72	0.52	9.80	0.53	9.97	0.63	9.70		9.72	0.51	99.6	0.49
SC	AD	86.8	0.41	8.99	0.40	9.11	0.42	9.45	1.10	8.99	0.41	9.03	0.41	9.43	0.85	8.99		9.11	0.42	9.32	0.77
ĭ	J.P	8.97	0.41	8.97	0.40	8.97	0.41	9.26	0.41	8.97	0.41	8.97	0.41	9.33	0.42	8.96		8.97	0.41	9.26	0.42
×	Boost	2.18	0.12	2.38	0.11	3.00	0.15	4.08	1.93	2.22	0.12	2.39	0.12	0.09	0.52	2.30		2.71	0.29	0.04	0.39
RF		4.82	0.17	5.07	0.20	4.49	0.18	2.48	0.10	4.87	0.18	5.12	0.19	2.56	0.13	4.94		4.45	0.15	2.37	0.10
35	M	3.81	0.46	3.48	0.42	3.19	0.37	00.9	0.63	3.56	0.45	3.05	0.39	1.35	0.12	3.22		2.52	0.25	9.13	2.88
ĕ	lge	414.41	33.94	377.48	27.07	296.15	19.39	88.66	4.83	405.48	31.22	357.42	25.20	194.92	8.77	370.85		286.16	17.10	99.00	5.00
Ľa	oss	38.62	1.97	38.46	1.99	38.17	2.03	38.57	1.87	38.65	2.04	38.92	2.05	39.75	2.47	38.60		38.72	1.97	38.46	1.98
ģ	net	38.87	1.99	38.61	2.03	38.18	2.03	38.75	1.88	38.88	2.06	39.21	2.11	39.90	2.53	38.82		38.90	2.04	38.62	1.98
SC	AD	35.93	1.63	35.97	1.62	36.45	1.69	37.79	4.40	35.96	1.62	36.12	1.65	37.74	3.42	35.95		36.45	1.66	37.29	3.08
ĭ	J.P	35.86	1.63	35.86	1.62	35.89	1.62	37.05	1.63	35.86	1.63	35.88	1.64	37.33	1.69	35.85		35.88	1.63	37.04	1.67
ă	Boost	8.71	0.46	9.53	0.44	12.01	0.59	16.90	7.19	8.91	0.46	9.54	0.48	0.25	1.75	9.20		10.92	0.55	00.00	0.00
RF		19.27	69.0	20.27	0.82	17.96	0.70	9.93	0.40	19.45	0.72	20.47	0.77	10.24	0.51	19.77		17.79	09.0	9.49	0.42
2	M	15.04	86	13 00	88	10 77	1 48	94.00	27.	17.05	1.8	10 18	- 24	20	0.47	12.80		10.07	1 00	200	11 72

3.2 Tables for the testing MSE of the linear simulations

Table 10: Mean and standard deviation of the testing MSE for the linear simulations when n=50 and p=10. See Figure 10 for the corresponding visualization.

| SD Mean SD Mean SD | | 1.28 0.25 | 1.28 0.25 1.28
1.22 0.25 1.22
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5.28 7 3.17 2.548
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Table 11: Mean and standard deviation of the testing MSE for the linear simulations when n=50and p = 100. See Figure 11 for the corresponding visualization.

	Type	Independent	dent	Symmetric	ric					Autoregre	essive					Blockwis	9				
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ь	7 Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean SD	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
-	Ridge	18.51	3.90	15.63	3.59	10.83	2.32	3.43	0.87	17.49	3.48	14.57	2.86	7.83	1.69	16.27	3.51	11.94	2.74	4.71	0.94
	Lasso	1.92	0.65	1.89	0.62	1.77	0.46	1.87	0.57	2.02	0.74	2.06	0.68	2.16	99.0	1.82	0.53	1.92	0.71	1.83	0.50
	E-net	2.01	0.71	1.98	0.68	1.85	0.49	1.90	0.55	2.14	0.80	2.20	0.73	2.22	0.69	1.92	0.58	2.04	0.75	1.88	0.50
	SCAD	1.30	0.31	1.24	0.27	1.22	0.29	1.60	0.62	1.33	0.35	1.28	0.29	1.77	0.56	1.26	0.28	1.25	0.28	1.60	0.51
	MCP	1.29	0.31	1.23	0.27	1.23	0.27	1.58	0.62	1.33	0.35	1.28	0.30	1.77	0.51	1.26	0.29	1.28	0.32	1.55	0.52
	XGBoost	6.74	2.46	92.9	1.98	6.29	1.61	3.20	0.76	7.25	2.44	6.70	1.84	3.35	0.89	6.79	2.55	6.15	1.65	3.14	0.80
	RF	11.11	3.11	9.82	2.21	7.30	1.67	2.95	0.65	10.62	2.69	7.78	1.89	3.19	1.00	9.49	2.48	98.9	1.52	2.93	0.74
	$_{ m SVM}$	15.26	3.20	12.86	2.73	9.14	1.97	3.84	1.37	14.69	2.89	11.91	2.28	6.32	1.63	13.25	3.00	9.85	2.05	5.32	1.63
8	Ridge	166.58	35.12	146.49	29.65	100.52	21.75	31.74	8.08	156.80	33.54	130.27	25.90	70.46	15.25	154.31	37.41	113.86	29.99	41.15	8.65
	Lasso	17.31	5.86	17.67	4.92	17.37	5.17	16.77	4.56	17.25	6.83	19.15	8.23	19.61	6.05	16.89	5.78	17.43	6.11	16.92	4.39
	E-net	18.12	6.35	18.58	5.17	18.34	5.48	17.22	4.76	18.31	8.02	20.67	9.37	20.14	6.39	17.95	6.23	18.54	6.80	17.39	4.40
	SCAD	11.72	2.76	11.51	2.70	11.18	2.59	14.86	5.24	11.49	2.57	11.56	2.63	16.15	5.04	11.62	2.85	11.04	2.23	14.61	5.16
	MCP	11.57	2.76	11.38	2.68	11.30	2.82	14.86	5.67	11.43	2.75	11.49	2.72	16.23	4.97	11.83	3.15	11.12	2.35	14.40	5.60
	XGBoost	60.79	22.15	61.23	19.91	59.02	16.41	30.04	7.65	64.66	22.84	58.64	17.35	29.40	8.20	65.29	24.72	54.70	14.36	30.14	7.51
	RF	16.66	28.06	90.95	21.92	99.29	14.67	27.40	09.9	94.63	25.22	68.89	16.25	28.45	8.93	91.36	24.31	65.25	16.79	27.45	6.03
	$_{ m SVM}$	137.17	29.08	119.12	22.96	85.63	17.58	35.49	12.53	132.14	29.74	107.00	21.71	56.73	14.52	126.79	29.55	93.70	22.88	48.56	13.77
9	Ridge	666.34	140.48	585.98	118.58	402.09	86.99	126.97	32.31	627.21	134.14	521.08	103.61	281.85	61.00	617.24	149.63	455.45	119.98	164.62	34.62
	Lasso	69.24	23.45	20.66	19.70	69.49	20.69	67.07	18.26	69.00	27.33	76.61	32.91	78.42	24.21	67.58	23.12	69.74	24.45	99.29	17.57
	E-net	72.48	25.40	74.31	20.69	73.37	21.93	68.88	19.05	73.22	32.08	82.68	37.49	80.55	25.58	71.78	24.93	74.15	27.19	69.58	17.60
	SCAD	46.89	11.04	46.03	10.80	44.70	10.34	59.44	20.96	45.96	10.28	46.22	10.53	64.60	20.15	46.47	11.40	44.15	8.94	58.44	20.66
	MCP	46.29	11.03	45.51	10.72	45.18	11.30	59.44	22.66	45.73	11.00	45.95	10.89	64.93	19.89	47.33	12.59	44.50	9.39	57.58	22.39
	XGBoost	245.25	97.07	248.21	81.12	238.05	61.65	121.91	30.26	262.52	93.47	232.99	70.12	119.33	32.43	265.31	101.58	218.01	59.65	120.72	28.45
	RF	398.68	111.80	364.36	88.11	271.02	59.26	109.62	26.27	377.42	66.66	275.74	64.80	113.58	35.70	365.86	97.51	261.06	67.10	109.81	23.97
	$_{ m SVM}$	549.06	116.25	476.33	90.43	342.46	70.89	141.92	50.27	528.25	118.21	428.04	86.09	227.35	59.29	506.23	118.23	373.93	91.39	193.51	54.17
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Table 12: Mean and standard deviation of the testing MSE for the linear simulations when n=50 and p=2000. See Figure 12 for the corresponding visualization.

SD Mean SD A46 C A46 L A38 3.74 B 3.74 3.74 B 3.74 B 3.74 B 3.74 B 3.74 B 3.74 3.74 3.74 3.74 3.74 3.74 3.74 3.74 3.74 3.74 3.74 3.74 3.74 3.74	7	Symmetric 0.5 0.9 0.9	Symmetric 0.5 0.9 0.9	800	800	000	7	7	Au	Ϋ́	Autoregressive	essive	r.		0		Blockwis	9	r.		0	
15.45 2.64 12.86 2.74 17.19 3.53 15.28 3.46 5.26 6.70 2.28 2.68 0.74 4.38 3.74 6.72 2.40 5.20 6.79 2.27 2.84 0.74 6.32 3.74 6.11 2.40 2.20 3.11 2.27 2.84 0.74 1.38 0.56 1.14 1.31 1.96 3.11 2.11 1.94 0.42 1.13 0.56 2.14 1.23 3.05 2.14 1.23 3.05 2.14 1.33 1.96 2.20 2.20 3.01 1.38 0.56 1.14 1.13 1.14 <th>el Mean SD Mean SD</th> <th>SD Nean SD</th> <th>V:Z Mean SD</th> <th>SD</th> <th></th> <th>Mean</th> <th></th> <th>SD</th> <th>Mean</th> <th>SD</th>	el Mean SD Mean SD	SD Nean SD	V:Z Mean SD	SD		Mean		SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
0.74 5.04 3.76 6.20 2.28 2.68 0.74 5.38 3.74 5.04 2.76 2.29 0.77 1.35 0.36 2.02 2.04 0.44 1.38 0.56 1.64 1.13 1.96 0.77 1.35 0.36 2.09 2.02 1.94 0.44 1.38 0.56 1.64 1.13 1.96 0.73 1.21 3.90 2.02 1.04 0.42 1.43 0.56 2.14 2.13 1.96 0.80 12.15 3.60 15.31 2.01 4.25 1.42 1.23 3.36 8.77 2.42 2.50 1.54 12.18 3.60 2.01 4.25 1.42 1.23 3.46 14.43 2.14 2.22 2.22 2.22 2.22 2.22 2.22 2.22 1.22 3.48 14.43 3.24 3.54 4.74 2.22 2.22 1.22 3.28 3.48 14.43 1.23 <td>Ridge 18.26 4.09 16.45 3.62 11.07</td> <td>18.26 4.09 16.45 3.62 11.07</td> <td>4.09 16.45 3.62 11.07</td> <td>16.45 3.62 11.07</td> <td>3.62 11.07</td> <td>11.07</td> <td></td> <td>2.61</td> <td>3.24</td> <td>0.83</td> <td>17.70</td> <td>3.71</td> <td>15.45</td> <td>2.64</td> <td>12.86</td> <td>2.74</td> <td>17.19</td> <td>3.53</td> <td>15.28</td> <td>3.46</td> <td>5.26</td> <td>1.64</td>	Ridge 18.26 4.09 16.45 3.62 11.07	18.26 4.09 16.45 3.62 11.07	4.09 16.45 3.62 11.07	16.45 3.62 11.07	3.62 11.07	11.07		2.61	3.24	0.83	17.70	3.71	15.45	2.64	12.86	2.74	17.19	3.53	15.28	3.46	5.26	1.64
0.75 5.97 3.97 6.79 2.27 2.84 0.79 6.32 3.87 6.1 2.27 2.84 0.79 6.32 3.87 6.1 2.27 2.84 0.79 6.32 3.87 6.1 1.20 1.13 1.96 2.20 0.73 1.149 1.14 0.42 1.141 0.56 2.14 2.22 2.00 0.80 13.18 3.65 9.76 2.01 1.26 11.23 3.15 9.23 2.27 2.28 0.69 13.18 3.65 9.76 2.01 1.28 2.62 2.14 2.22 2.00 0.69 13.18 9.76 2.01 1.28 2.62 1.64 1.42 1.41 0.56 2.14 2.27 2.00 7.29 46.96 36.21 1.28 2.62 16.77 3.28 1.42 1.75 7.29 46.96 36.21 1.74 2.45 7.53 40.63 8.44 1.75 <td>4.05</td> <td>3.55 4.05</td> <td>4.05</td> <td>4.05</td> <td>4.05</td> <td>4.05</td> <td></td> <td>2.20</td> <td>2.56</td> <td>0.74</td> <td>5.04</td> <td>3.76</td> <td>6.20</td> <td>2.28</td> <td>2.68</td> <td>0.74</td> <td>5.38</td> <td>3.74</td> <td>5.67</td> <td>2.40</td> <td>2.26</td> <td>0.57</td>	4.05	3.55 4.05	4.05	4.05	4.05	4.05		2.20	2.56	0.74	5.04	3.76	6.20	2.28	2.68	0.74	5.38	3.74	5.67	2.40	2.26	0.57
0.77 1.35 0.36 2.02 1.94 0.44 1.38 0.56 1.64 1.13 1.96 0.78 1.49 1.42 0.44 1.43 0.56 1.14 1.13 1.39 0.80 12.16 3.36 3.46 1.28 3.11 2.14 2.22 2.00 0.69 12.16 3.90 9.36 2.26 4.01 1.26 11.23 3.36 8.77 2.22 2.00 1.54 17.59 3.66 3.26 1.2.8 2.14 2.22 3.26 3.24 3.24 3.24 1.54 17.50 1.65.23 3.26 1.6.73 3.48 14.30 3.21 7.45 7.20 1.65.23 3.62.1 57.87 1.6.44 2.6.3 14.45 4.6.43 3.2.1 7.5.5 7.37 1.25.24 3.26 1.6.45 3.26 4.6.14 3.26 14.45 17.53 13.28 14.45 17.55 14.02 3.2	4.94 3.33 4.94 3.75 4.56	3 4.94 3.75 4.56	3 4.94 3.75 4.56	4.56	4.56	4.56	CAI	.32	2.63	0.75	5.97	3.97	6.79	2.27	2.84	0.79	6.32	3.87	6.11	2.40	2.39	0.61
0.73 1.49 1.42 2.11 1.94 0.42 1.41 0.56 2.14 2.22 2.00 0.89 12.15 3.90 9.36 2.26 4.01 1.42 1.42 2.36 2.14 2.22 2.20 0.69 13.18 3.65 9.76 2.01 4.25 1.42 1.23 3.36 3.54 3.54 1.54 17.59 3.60 3.86 1.57.89 2.14 2.63 3.16 9.23 2.37 3.40 7.20 46.96 36.21 17.89 2.14 2.64 7.53 1.42 1.25 3.46 3.43 3.44 3.44 3.28 1.44 3.44 3.53 1.44 3.44 3.53 1.44 3.44 3.53 1.44 3.44 3.54 1.44 3.44 3.54 1.44 3.44 3.54 1.44 3.44 3.54 1.44 3.44 3.44 3.44 3.44 3.44 3.44 3.44 3.	1.36	0.32 1.33 0.28 1.36	1.33 0.28 1.36	3 0.28 1.36	1.36	1.36 0.	o.	72	2.13	0.77	1.35	0.36	2.69	2.02	1.94	0.44	1.38	0.56	1.64	1.13	1.96	0.56
0.80 12.15 3.90 9.76 2.26 4.01 1.26 3.15 9.28 9.77 2.24 3.54 0.69 13.18 3.65 9.76 2.01 1.25 3.15 9.23 3.24 3.54 1.54 17.50 18.92 3.6 15.31 2.66 12.28 2.62 16.72 3.48 14.30 3.21 7.52 7.20 18.92 36.27 18.89 23.87 10.45 2.63 18.49 17.55 3.21 7.52 7.20 18.92 36.27 17.75 4.65 6.89 14.40 7.87 4.61 3.26 17.55 3.21 7.52 17.55 3.27 18.89 2.71 3.23 14.02 3.24 3.24 3.24 3.24 3.24 3.24 3.24 3.24 3.24 3.24 3.24 3.48 4.65 3.44 3.25 3.24 3.24 3.24 3.48 4.65 3.48 4.05 3.24	1.31 0.27 1.33 0.29 1.47	1.33 0.29 1.47	7 1.33 0.29 1.47	3 0.29 1.47	1.47	1.47 0.	0	92	2.01	0.73	1.49	1.42	3.11	2.11	1.94	0.42	1.41	0.56	2.14	2.22	2.00	0.50
0.69 13.18 3.65 9.76 2.01 4.25 1.42 1.25 3.48 1.49 3.27 3.40 7.20 159.29 3.2.76 158.96 23.87 110.54 25.33 154.77 32.38 134.34 28.18 47.45 7.20 159.29 32.76 138.96 23.87 110.54 25.33 154.77 32.38 134.34 28.18 47.45 7.27 46.96 36.21 57.89 21.14 24.45 7.54 49.11 28.88 52.55 17.53 13.99 7.37 12.02 3.28 23.20 17.21 3.38 12.46 6.68 14.02 9.41 18.62 7.39 12.55 3.53 29.00 17.21 3.38 12.14 3.28 12.46 6.68 14.02 9.41 18.62 7.39 19.60 17.21 3.38 12.46 6.88 12.14 3.28 17.18 18.68 19.18 19.18	oost 13.07 4.31 11.25 3.27 9.00	7 4.31 11.25 3.27 9.00	11.25 3.27 9.00	3.27 9.00	00.6	9.00 2.2	2	21	3.45	08.0	12.15	3.90	9.36	2.26	4.01	1.26	11.23	3.36	8.77	2.42	3.54	0.91
1.54 17.59 3.69 15.31 2.66 12.28 2.62 16.77 3.48 14.33 3.51 7.52 7.29 46.96 36.71 16.54 7.83 16.77 3.38 13.43 28.18 7.45 7.29 46.96 36.21 57.89 21.14 24.45 7.53 16.77 32.38 13.43 26.18 7.47 7.02 55.23 39.39 62.92 22.16 25.84 7.87 49.11 28.88 52.55 17.55 17.31 3.86 12.46 6.68 14.02 9.41 18.62 20.31 17.61 38.60 17.18 18.69 17.18 38.7 19.46 6.68 14.02 9.41 18.62 17.18 18.62 18.18 18.62 18.71 38.6 18.69 18.71 18.62 18.71 38.60 18.71 18.62 18.62 18.62 18.62 18.62 18.62 18.62 18.72 18.62 18.72 18.62	2 3.90 12.37 2.89 9.19	3.90 12.37 2.89 9.19	0 12.37 2.89 9.19	2.89 9.19	9.19	_	5.0	8(3.07	69.0	13.18	3.65	9.76	2.01	4.25	1.42	12.53	3.15	9.23	2.37	3.40	98.0
7.20 159.20 32.76 138.96 23.87 116.54 25.33 154.77 32.38 134.34 26.38 14.96 7.20 46.96 36.21 57.89 21.14 24.45 7.87 49.11 28.88 134.49 17.55 20.31 7.02 55.23 39.39 62.92 22.16 25.84 7.87 49.11 28.88 52.55 17.53 21.39 7.30 12.55 5.32 25.93 19.00 17.21 3.26 12.14 3.69 17.08 13.61 19.18 17.21 12.14 3.60 17.10 19.18 19.18 19.18 19.14 18.89 19.25 19.14 19.88 19.24 19.18 19.14 19.88 19.70 19.18	18.21 4.09 15.34 3.07 10.81	15.34 3.07 10.81	15.34 3.07 10.81	18.07 10.81	10.81	_	2.4	ы	4.04	1.54	17.59	3.69	15.31	2.66	12.28	2.62	16.72	3.48	14.30	3.21	7.52	1.74
7.29 46.96 36.21 57.89 21.14 24.45 7.53 40.63 26.56 48.91 17.55 21.30 7.02 46.96 36.21 57.89 22.16 25.84 7.55 52.55 17.55 21.30 7.47 12.02 3.26 23.02 17.75 17.31 3.32 12.46 6.68 14.02 9.41 18.62 7.53 12.56 36.53 28.10 17.71 12.68 98.03 23.80 17.15 18.69 7.54 109.00 30.53 81.55 18.59 37.71 12.68 98.03 23.80 17.15 18.62 7.55 119.64 31.55 87.70 20.24 18.83 13.27 112.91 18.97 20.33 31.76 28.81 163.54 129.34 565.83 96.49 466.18 101.34 619.07 129.52 537.36 112.74 189.79 28.81 149.49 32.68 36.49 46	164.35 36.81 150.51 32.67 97.78	36.81 150.51 32.67 97.78	150.51 32.67 97.78	32.67 97.78	87.78		23.3	7	28.75	7.20	159.29	32.76	138.96	23.87	116.54	25.33	154.77	32.38	134.34	28.18	47.45	14.78
7.02 55.23 39.39 62.92 22.16 25.84 7.87 49.11 28.88 52.56 17.59 17.21 22.46 6.68 14.02 94.11 18.62 7.73 12.05 6.68 14.02 6.94 11.86 6.68 14.02 6.94 11.86 <	35.41 23.54 39.56 31.53 36.76	23.54 39.56 31.53 36.76	39.56 31.53 36.76	31.53 36.76	36.76		18.6	6	22.65	7.29	46.96	36.21	57.89	21.14	24.45	7.53	40.63	26.95	48.49	17.55	20.31	4.58
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	44.50 29.99 45.86 33.20 41.16	29.99 45.86 33.20 41.16	45.86 33.20 41.16	33.20 41.16	41.16		19.31		23.33	7.02	55.23	39.39	62.92	22.16	25.84	7.87	49.11	28.88	52.55	17.53	21.39	4.62
7.39 12.55 5.32 2.59 3.90 17.21 3.56 12.14 3.50 17.50 17.21 3.66 12.14 3.50 17.15 3.65 19.18 13.71 3.66 12.16 3.80 77.15 0.33 31.76 10.90 30.53 37.71 3.66 12.16 80.03 28.80 77.15 20.21 79.94 20.33 31.76 10.80 30.55 30.55 30.55 30.54 30.52 31.27 30.21 24.66 112.07 29.21 79.94 20.82 30.55	SCAD 11.87 2.86 11.83 3.01 11.76 4.85	2.86 11.83 3.01 11.76	11.83 3.01 11.76	3.01 11.76	11.76		4.85		18.98	7.47	12.02	3.26	23.02	17.75	17.31	3.32	12.46	6.68	14.02	9.41	18.62	4.86
7.55 109,00 30.53 8.155 18.59 37.71 12.68 98.03 23.80 77.15 20.33 31.76 14.44 115.819 31.25 87.90 20.24 38.83 112.21 12.97 29.21 79.94 20.82 30.55 28.81 635.49 129.34 55.83 95.49 466.18 101.34 619.07 129.51 25.12 68.14 29.17 191.58 142.86 231.54 84.58 97.80 96.18 10.77 199.37 10.21 18.27 190.37 10.21 10.77 193.35 70.18 81.23 28.07 222.48 149.93 251.66 88.64 103.37 31.48 196.43 115.53 210.21 70.10 81.23 29.87 47.31 12.16 92.09 71.01 69.35 13.48 49.85 14.01 68.31 53.44 76.72 29.56 52.76 45.99 103.71 109.84 51.61 <td< td=""><td>11.81 2.45 12.02 3.17 13.14</td><td>2.45 12.02 3.17 13.14</td><td>12.02 3.17 13.14</td><td>3.17 13.14</td><td>. 13.14</td><td></td><td>8.51</td><td></td><td>19.18</td><td>7.39</td><td>12.55</td><td>5.32</td><td>25.93</td><td>19.00</td><td>17.21</td><td>3.36</td><td>12.14</td><td>3.50</td><td>17.08</td><td>13.36</td><td>19.18</td><td>5.37</td></td<>	11.81 2.45 12.02 3.17 13.14	2.45 12.02 3.17 13.14	12.02 3.17 13.14	3.17 13.14	. 13.14		8.51		19.18	7.39	12.55	5.32	25.93	19.00	17.21	3.36	12.14	3.50	17.08	13.36	19.18	5.37
6.93 119,64 31.55 87.90 20.24 38.83 13.27 112.97 29.21 7.99 20.24 38.83 13.77 29.81 168.19 20.51 70.51 20.51 30.55 30.55 30.55 30.55 30.55 30.55 30.55 30.51 30.51 20.51 20.51 68.14 30.55 30.52 30.57.36 112.74 189.79 20.51 20.51 68.14 48.78 466.18 101.34 619.07 129.52 537.36 112.74 189.79 29.79 70.21 88.44 103.73 31.48 169.43 115.53 10.21 70.10 88.123 30.21 88.123 30.21 88.123 30.21 88.123 30.21 88.123 30.21 88.123 30.21 88.123 30.21 88.153 30.21 88.153 30.21 30.21 30.21 30.21 30.21 30.21 30.21 30.21 30.21 30.21 30.21 30.21 30.22 30.21 30.21 <	toost 117.95 37.64 101.44 28.63	37.64 101.44 28.63 79.55	101.44 28.63 79.55	28.63 79.55	79.55		18.57		30.29	7.55	109.00	30.53	81.55	18.59	37.71	12.68	98.03	23.80	77.15	20.33	31.76	7.92
14.44 158.19 32.83 137.72 23.81 112.21 24.66 151.22 31.29 125.19 25.12 68.14 28.81 635.49 129.34 55.83 95.49 466.18 101.34 619.07 129.55 537.36 112.74 189.79 29.17 191.58 142.86 231.54 84.58 97.80 30.12 162.51 107.79 193.35 70.18 81.23 29.87 47.31 12.16 92.09 71.01 69.25 13.24 49.83 26.73 56.5 70.18 85.55 29.66 52.76 45.99 103.71 76.00 68.85 51.63 49.85 14.01 68.31 57.22 22.86 427.40 130.84 323.66 75.19 19.85 51.63 401.51 100.54 307.25 84.34 75.72 22.86 427.40 130.84 323.66 75.19 19.85 51.63 401.51 100.54 307.25 84.34	135.80 34.62 112.34 27.49 81.23	34.62 112.34 27.49 81.23	112.34 27.49 81.23	27.49 81.23	81.23		15.94		27.61	6.93	119.64	31.55	87.90	20.24	38.83	13.27	112.97	29.21	79.94	20.82	30.55	7.88
28.81 635.49 129.34 555.83 95.49 466.18 101.34 619.07 129.55 537.79 139.36 112.74 189.79 29.17 191.58 142.86 231.54 84.58 97.80 30.12 107.79 193.95 70.18 81.23 28.07 222.48 149.93 251.66 88.64 109.37 31.48 196.43 115.53 210.21 70.10 81.23 29.87 47.31 12.16 92.09 71.01 69.25 13.24 49.85 14.01 68.85 74.47 29.56 52.76 45.99 103.71 76.00 68.85 51.63 401.51 100.54 307.25 84.34 75.72 27.86 427.40 130.84 323.66 75.19 149.85 51.63 401.51 100.54 307.25 84.34 125.77 57.22 631.61 128.77 551.01 97.28 455.84 97.82 60.44 130.74 101.37 72.25	36.25 139.97 27.07 97.76	36.25 139.97 27.07 97.76	139.97 27.07 97.76	27.07 97.76	97.76		21.06		36.16	14.44	158.19	32.83	137.72	23.81	112.21	24.66	151.22	31.29	125.19	25.12	68.14	15.74
29.17 191.58 142.86 23.1.54 84.58 97.80 30.1.2 162.16 86.55 70.18 81.23 28.07 47.31 149.93 251.66 88.64 103.37 14.81 196.43 115.53 210.21 70.10 85.55 29.87 47.31 12.16 92.09 71.01 69.25 13.26 49.83 26.73 56.09 37.62 74.47 32.86 52.76 427.40 68.85 13.26 13.26 14.47 76.72 32.86 427.40 130.84 323.66 75.19 149.88 15.13 10.151 10.054 307.25 84.34 125.67 27.28 47.53 12.65 551.50 351.50 80.88 15.88 97.87 451.61 116.15 319.99 83.31 12.12 27.22 631.61 128.77 551.01 97.28 448.94 97.87 60.46 124.27 50.74 10.37 72.56	657.41 147.23 602.03 130.67 391.11	147.23 602.03 130.67 391.11	602.03 130.67 391.11	130.67 391.11	391.11		93.4	6	114.98	28.81	635.49	129.34	555.83	95.49	466.18	101.34	619.07	129.52	537.36	112.74	189.79	59.14
28.07 222.48 149.93 251.66 88.64 103.37 31.48 196.43 115.53 210.21 70.10 85.55 29.87 47.31 12.16 92.09 71.01 69.25 13.26 49.83 26.73 56.09 37.62 74.47 29.56 52.76 45.99 103.71 76.00 68.85 13.43 48.56 14.01 68.31 53.44 76.72 32.85 427.40 130.84 323.66 75.19 149.85 51.63 401.51 100.54 307.25 84.34 75.72 57.22 631.61 128.77 551.01 97.28 448.94 97.82 60.468 124.7 501.74 101.37 27.56	141.66 94.14 158.24 126.14 147.04	94.14 158.24 126.14 147.04	158.24 126.14 147.04	126.14 147.04	147.04		74.	92	90.58	29.17	191.58	142.86	231.54	84.58	97.80	30.12	162.51	107.79	193.95	70.18	81.23	18.30
29.87 47.31 12.16 92.09 71.01 69.25 13.26 49.83 26.73 56.09 37.62 74.47 29.56 6 52.76 45.99 103.71 76.00 68.85 13.34 76.72 76.73 76.00 88.85 15.63 401.51 100.54 307.25 84.34 76.72 27.86 475.33 125.69 351.50 80.88 15.18 57.29 451.61 116.15 319.99 83.11 122.12 57.22 631.61 128.77 551.01 97.28 448.94 97.82 604.68 124.27 501.74 101.37 27.56	183.44 132.80 164.64	119.95 183.44 132.80 164.64	183.44 132.80 164.64	132.80 164.64	164.64		77.	55	93.33	28.07	222.48	149.93	251.66	88.64	103.37	31.48	196.43	115.53	210.21	70.10	85.55	18.46
29.56 52.76 45.99 103.71 76.00 68.85 13.43 48.56 14.01 68.31 53.44 76.72 32.85 427.40 130.84 323.66 75.19 149.85 51.63 401.51 100.54 307.25 84.34 125.67 27.86 475.33 125.96 351.50 80.88 155.18 52.79 451.61 116.15 319.99 83.11 122.12 57.25 631.61 128.77 551.01 97.28 448.94 97.82 604.68 124.27 501.74 101.37 27.56	47.50 11.43 47.32 12.04 47.03	11.43 47.32 12.04 47.03	47.32 12.04 47.03	12.04 47.03	47.03		19.4	11	75.91	29.87	47.31	12.16	92.09	71.01	69.25	13.26	49.83	26.73	56.09	37.62	74.47	19.45
23.85 427.40 130.84 323.66 75.19 149.85 51.63 401.51 100.54 307.25 84.34 125.67 27.86 475.33 125.96 351.50 80.88 155.18 57.97 451.61 116.15 319.99 83.11 122.12 57.22 631.61 128.77 551.01 97.28 448.94 97.82 604.68 124.27 501.74 101.37 27.256	47.24 9.79 48.09 12.66 52.55	9.79 48.09 12.66 52.55	48.09 12.66 52.55	12.66 52.55	52.55		34.0	33	76.73	29.56	52.76	45.99	103.71	76.00	68.85	13.43	48.56	14.01	68.31	53.44	76.72	21.48
27.86 475.33 125.96 351.50 80.88 155.18 52.79 451.61 116.15 319.99 83.11 122.12 57.22 631.61 128.77 551.01 97.28 448.94 97.82 604.68 124.27 501.74 101.37 272.56	124.20 321.26	153.10 410.24 124.20 321.26	410.24 124.20 321.26	124.20 321.26	321.26		76.	75	120.60	32.85	427.40	130.84	323.66	75.19	149.85	51.63	401.51	100.54	307.25	84.34	125.67	32.82
57.22 631.61 128.77 551.01 97.28 448.94 97.82 604.68 124.27 501.74 101.37 272.56	544.40 138.21 449.51 110.71 323.89	138.21 449.51 110.71 323.89	449.51 110.71 323.89	110.71 323.89	323.89	_	63	.22	110.63	27.86	475.33	125.96	351.50	88.08	155.18	52.79	451.61	116.15	319.99	83.11	122.12	31.12
	562.14 109.84 390.52	562.14 109.84 390.52	562.14 109.84 390.52	390.52	390.52	390.52 84.	84.	30	144.29	57.22	631.61	128.77	551.01	97.28	448.94	97.82	604.68	124.27	501.74	101.37	272.56	62.96

Table 13: Mean and standard deviation of the testing MSE for the linear simulations when n=200 and p=10. See Figure 13 for the corresponding visualization.

Ty	Type	Independent	lent	Symmetric	ic					Autoregre	essive					Blockwis	e				
Corr	orr.	0		0.2		0.5		6.0		0.5		0.5		6.0		0.5		0.2		6.0	
σ Mo	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean		Mean	SD	Mean	SD	Mean	SD
1 OF	S.	1.05	0.11	1.05	0.11	1.05	0.11	1.05	0.11	1.05	0.11	1.05	0.11	1.05		1.05	0.11	1.05	0.11	1.05	0.11
AIC	AIC B	1.04	0.11	1.04	0.11	1.03	0.11	1.04	0.11	1.03	0.10	1.04	0.11	1.04		1.04	0.11	1.03	0.11	1.04	0.11
BIG	C B	1.02	01.0	1.02	0.10	1.02	0.11	1.03	0.11	1.02	0.11	1.02	0.10	1.03		1.02	0.10	1.02	0.11	1.03	0.11
AIC	CSB	1.04	0.11	1.04	0.11	1.03		1.04	0.11	1.03	0.10	1.04	0.11	1.04		1.04	0.11	1.03	0.11	1.04	0.11
BIG	BIC SB	1.02	01.0	1.02	0.10	1.02		1.03	0.11	1.02	0.11	1.02	0.10	1.03		1.02	0.10	1.02	0.11	1.03	0.11
AIC	AIC F	1.04	0.11	1.03	0.11	1.03		1.04	0.11	1.03	0.10	1.04	0.10	1.03		1.04	0.11	1.03	0.11	1.03	0.11
BIC	O Fi	1.02	0.10	1.02	0.10	1.02		1.03	0.11	1.02	0.11	1.02	0.10	1.03		1.02	0.10	1.02	0.10	1.03	0.11
AIC	AICSF	1.04	0.11	1.03	0.11	1.03		1.04	0.11	1.03	0.10	1.04	0.10	1.03		1.04	0.11	1.03	0.11	1.03	0.11
BI(CSF	1.02	0.10	1.02	0.10	1.02		1.03	0.11	1.02	0.11	1.02	0.10	1.03		1.02	0.10	1.02	0.10	1.03	0.11
Ric	Ridge	1.21	0.14	1.25	0.15	1.31		1.54	0.17	1.23	0.14	1.31	0.16	1.48		1.25	0.14	1.30	0.16	1.52	0.16
La	Lasso	1.12	0.13	1.11	0.13	1.11		1.12	0.13	1.11	0.12	1.12	0.13	1.12		1.11	0.12	1.11	0.14	1.12	0.13
-E	E-net	1.12	0.13	1.12	0.13	1.11		1.12	0.13	1.11	0.12	1.13	0.13	1.12		1.11	0.13	1.11	0.14	1.13	0.13
SC	SCAD	1.02	0.10	1.02	0.10	1.02		1.03	0.11	1.02	0.10	1.02	0.10	1.04		1.02	0.10	1.02	0.11	1.04	0.11
JW	MCF	1.02	0.11	1.02	0.11	1.02		1.03	0.11	1.02	0.10	1.02	0.11	1.04	_	1.02	0.10	1.02	0.11	1.04	0.11
SX C	XGBoost	1.74	0.24	1.81	0.24	1.77		1.71	0.24	1.76	0.26	1.77	0.25	1.76		1.75	0.22	1.77	0.23	1.73	0.24
KF.	KF.	3.51	0.53	3.65	0.52	3.TX		1.81	0.19	3.52	0.51	3.62	0.47	2.02		3.61	0.53	3.64	0.51	2.14	0.22
	M	3.31	0.50	3.07	0.53	2.34	- 1	09.1	0.41	3.10	0.49	2.72	0.48	1.7.1		3.03	0.51	2.43	0.49	1.07	0.20
S OLS	2 2	0.43	0.08	9.43	86.0	9.43		9.43	86.0	9.43	86.0	9.43	0.98	9.43	86.0	9.43	86.0	9.43	0.0 0.0 0.0	9.43	0.08
BIC	AIC B	0.00	26.0	20.0	0.90	9.31		90.0	90.0	00.00	0.90	00.00	60.0	10.0		9.50	0.00	9:01	0.00	90.0	90.0
PIG	AIC SB	0 1.0	0.94	9.5	86.0	9.17		0 0 0 0 0 0 0 0 0 0	80.0	02.60	0.92	93.0	0.00	9.50		9.30	0.95	9.TO	0.92	04.0	0.00
BIG	BICSB	61.6	0.94	9.21	0.96	9.17		9.26	0.96	9.20	0.92	9.20	0.93	62.6		9.21	26.0	81.6	0.92	9.26	96.0
AIC	L L	6.33	0.97	9.32	86.0	9.30		9.33	86.0	9.29	0.96	9.30	0.97	9.29		9.29	0.96	9.30	0.95	9.30	0.96
BIG	BIC F	9.19	0.94	9.21	96.0	9.17		9.25	0.95	9.20	0.92	9,19	0.94	9.28		9.20	0.95	9.17	0.92	9.25	0.98
AIC	CSF	9.33	0.97	9.32	86.0	9.30		9.33	86.0	9.29	96.0	9.30	0.97	9.29		9.29	0.96	9.30	0.95	9.30	0.96
BIG	BIC SF	9.19	0.94	9.21	96.0	9.17		9.25	0.95	9.20	0.92	9.19	0.94	9.27		9.20	0.95	9.17	0.92	9.25	96.0
Ric	Ridge	10.91	1.25	11.23	1.26	11.85		13.72	1.65	11.13	1.31	11.77	1.55	13.21	_	11.12	1.34	11.77	1.38	13.66	1.84
Las	Lasso	10.09	1.18	10.17	1.14	10.06		10.01	1.19	10.10	1.15	10.06	1.24	10.01		10.01	1.24	9.98	1.09	9.99	1.31
E-1	E-net	10.10	1.18	10.19	1.14	10.08		10.06	1.20	10.10	1.15	10.08	1.25	10.08		10.02	1.23	10.00	1.09	10.01	1.32
SC	SCAD	9.22	0.94	9.21	0.97	9.20		9.33	1.00	9.18	0.93	9.20	0.93	9.35		9.19	0.92	9.19	0.94	9.33	0.98
MC	MCP	9.22	0.95	9.22	86.0	9.20		9.33	1.00	9.18	0.93	9.20	0.93	9.37		9.20	0.93	9.19	0.94	9.34	96.0
X	XGBoost	15.58	2.00	16.16	2.44	16.15		15.29	2.42	16.02	2.12	16.04	2.25	15.54		15.87	2.19	15.88	2.00	15.44	2.07
R.F.	۲. ۱	31.64	4.75	32.85	4.75	28.97		16.25	2.26	32.44	4.66	32.31	4.55	17.87		32.17	5.06	31.90	. 8. c	19.16	2.41
	SVIN	29.78	5.08	27.23	5.11	21.54	- 1	14.17	3.81	28.19	4.64	23.99	3.91	15.92		27.32	2.18	21.34	3.50	15.54	3.21
9	AIC B	37.70	10.0	37.70	20.0 10.0	37.70		37.70	3.91	37.70	3.9T	37.70	3.91	37.70		37.70	0.00 10.00	37.70	2.0 10.0	37.70	10.0
BIC	BICB	36.75	3.76	36.84	3.84	36.67		37.06	3.00	36.78	3.68	36.79	3.71	37.15		36.82	8.00	36.72	3.70	37.03	3.86
AIC	AIC SB	37.31	3.90	37.29	3.91	37.22		37.39	3.92	37.21	3.86	37.22	3.88	37.25		37.19	3.83	37.22	3.80	37.30	3.88
BIG	BIC SB	36.75	3.76	36.84	3.84	36.67		37.06	3.85	36.78	3.68	36.79	3.71	37.15		36.82	3.82	36.72	3.70	37.03	3.86
AIC	AIC F	37.30	3.88	37.29	3.91	37.22		37.32	3.93	37.18	3.82	37.21	3.87	37.15	_	37.18	3.82	37.20	3.78	37.21	3.84
BIG	BIC F	36.75	3.76	36.84	3.84	36.67		37.01	3.80	36.78	3.68	36.75	3.75	37.10		36.82	3.81	36.68	3.70	37.01	3.90
AIC	AIC SF	37.30	3.88	37.29	3.91	37.22		37.32	3.93	37.18	3.82	37.21	3.87	37.15	_	37.18	3.82	37.20	3.78	37.20	3.84
BIC	BICSF	36.75	3.76	36.84	3.84	36.67		37.01	3.80	36.78	3.68	36.75	3.75	37.09		36.82	3.81	36.68	3.70	37.01	3.90
Kić	Kidge	43.63	4.99	44.93	5.03	47.39		54.89	6.61	44.53	5.23	47.08	6.22	52.84		44.47	5.36	47.08	5.54	54.62	7.36
i ii	Lasso	40.35	4.71	40.68	4.55	40.26		40.28	4.74	40.40	4.62	40.22	4.97	40.28		40.03	4.96	39.91	4.35	39.97	0.70
1 0	E-net	26.96	4 0	36.86	4.00	26.02		27.20	4.79	40.42	4.09	26.91	9.00	27.40		40.IU	4.92	36.75	4.07	40.03	77.0
Σ	MCP	20.00	- 00 - 00	36.89	0.00	36.28		37.31	4.01	36.73	7 7 7	26.00	2.74	37.48		36.79	3.74	36.75	3.74	47.34	20.00
SX.	7 Boost	62.13	7.92	64.48	9.29	65.16		60.70	8.03	64.10	. 4.	64.53	00.00	62.70	_	63.99	9.03	63.65	7.75	61.81	. cc
RF	RF	126.58	18.92	131.48	19.00	115.91		65.01	9.02	129.72	18.65	129.29	18.29	71.50		128.72	20.24	127.61	15.45	76.65	9.62
SVM	_W_	119.13	20.32	108.91	20.46	86.15	17.37	56.81	15.64	112.76	18.58	95.97	15.63	63.83		109.26	20.71	85.38	13.99	62.11	12.87

Table 14: Mean and standard deviation of the testing MSE for the linear simulations when n=200 and p=100. See Figure 14 for the corresponding visualization.

		SD	0.28	0.20	0.12	0.12	0.24	0.16	0.16	0.11	0.12	0.28	0.23	0.45	2.55	1.75	1.15	1.69	1.15	2.13	1.47	1.48	1.08	1.08	2.46	2.13	3.91	10.20	66.9	4.60	6.75	4.60	8.50	5.87	5.91	4.32	4.31	10.21	8.45	15.89
	6.0	Mean	2.05	1.26	1.00	1.06	1.94	1.21	1.22	1.06	1.06	2.08	2.09	3.21	18.46	11.23	9.67	11.20	9.67	17.35	10.96	11.08	9.49	9.49	18.56	18.97	29.01	73.85	44.91	38.68	44.80	38.68	69.39	43.84	44.33	37.95	37.96	74.43	75.85	116.19
		SD	0.28	0.20	0.12	0.12	0.32	0.15	0.15	0.12	0.12	0.34	0.58	0.69	2.55	1.90	1.10	1.93	1.11	3.36	1.36	1.40	1.03	1.05	3.12	5.37	6.45	10.20	7.59	4.39	7.73	4.46	13.44	5.44	5.61	4.10	4.20	12.54	21.50	25.80
	0.5	Mean	2.05	1.47	1.08	1.08	2.24	1.18	1.20	1.04	1.04	2.28	4.45	60.9	18.46	12.94	9.74	13.00	9.74	20.68	10.73	10.84	9.35	9.32	20.58	41.09	56.81	73.85	51.78	38.95	51.99	38.97	82.72	42.92	43.37	37.38	37.27	82.41	164.34	227.25
		SD	0.28	0.21	0.13	0.13	0.36	0.14	0.14	0.11	0.11	0.31	0.80	06.0	2.55	1.90	1.16	1.98	1.17	3.20	1.33	1.35	0.99	0.99	3.49	7.19	8.28	10.20	7.61	4.64	7.93	4.67	12.80	5.31	5.39	3.97	3.95	13.48	28.80	33.10
3lockwise	.2	dean	2.05	1.46	1.10	1.10	2.27	1.20	1.22	1.04	1.03	2.23	5.57	7.76	18.46	13.32	9.87	13.40	88.6	19.91	10.72	10.85	9.29	9.27	20.50	50.11	70.26	73.85	53.27	39.50	53.61	39.50	79.64	42.88	43.41	37.15	37.09	81.52	00.43	81.04
_	_		L		0.13				_	_	_	_	_	_	H	_	_	_	_										_	_	_	_	_	_	_	_	_	_	_	
	6				1.08																																			
	0.6				0.12																																			
	0.5				3 I.IU																																			
egressive					0.13																																			
Autor	0.5	Mean	2.05	1.51	1.11	1.11	2.26	1.21	1.23	1.05	1.04	2.24	5.63	8.15	18.46	13.56	9.97	13.55	86.6	20.53	10.83	10.94	9.33	9.31	20.31	49.84	72.85	73.85	54.24	39.88	54.36	39.90	82.13	43.32	43.76	37.34	37.23	81.55	199.18	291.40
		SD	0.28	0.23	0.14	0.14	0.22	0.13	0.13	0.12	0.12	0.25	0.25	0.34	2.55	1.92	1.24	1.96	1.25	2.15	1.41	1.42	1.14	1.13	2.56	2.36	2.96	10.20	7.68	4.97	7.84	5.00	8.61	5.64	5.67	4.55	4.54	10.38	9.45	11.89
	6.0	Mean	2.02	1.49	1.11	1.11	1.91	1.18	1.20	1.05	1.05	2.05	2.21	2.32	18.46	13.51	10.01	13.55	10.08	16.79	10.65	10.74	9.60	9.59	18.51	19.64	20.73	73.85	54.05	40.29	54.21	40.31	67.17	42.61	42.96	38.40	38.38	73.85	78.56	82.96
		SD	0.28	0.22	0.14	0.14	0.35	0.15	0.15	0.11	0.12	0.33	0.53	0.64	2.55	2.14	1.21	2.11	1.21	2.80	1.43	1.41	1.05	1.04	2.95	4.73	5.58	10.20	8.55	4.85	8.43	4.85	11.18	5.70	5.64	4.19	4.15	11.57	18.86	22.31
	0.5	Mean	2.05	1.47	1.10	1.10	2.25	1.18	1.19	1.03	1.04	2.33	4.65	5.18	18.46	13.50	88.6	13.54	88.6	20.27	10.91	11.02	9.33	9.31	21.01	42.19	46.92	73.85	54.00	39.53	54.14	39.51	81.09	43.65	44.09	37.30	37.23	83.66	168.74	187.68
c		SD	0.28	0.21	0.14	0.14	0.35	0.12	0.13	0.11	0.11	0.33	0.75	0.82	2.55	1.78	1.25	1.73	1.24	3.56	1.27	1.31	1.02	1.02	2.81	6.71	7.59	10.20	7.14	4.98	6.93	4.97	14.25	5.08	5.25	4.07	4.09	10.71	26.69	30.37
Symmetric	0.2	Mean	2.05	1.49	1.11	1.11	2.27	1.18	1.20	1.04	1.04	2.25	5.66	7.54	18.46	13.53	9.84	13.56	9.84	20.56	10.70	10.83	9.31	9.30	20.51	50.03	65.95	73.85	54.10	39.37	54.23	39.36	82.26	42.82	43.31	37.24	37.20	81.88	200.16	263.81
int		SD	0.28	0.23	0.14	0.13	0.38	0.16	0.17	0.12	0.12	0.33	0.77	0.84	2.55	2.06	1.22	2.04	1.21	3.38	1.47	1.51	1.06	1.05	3.04	6.97	7.59	10.20	8.26	4.89	8.17	4.83	13.51	5.87	6.04	4.23	4.21	11.91	27.79	30.36
Independent	0	Mean	2.05	1.50	1.11	1.11	2.23	1.21	1.22	1.03	1.03	2.26	5.48	8.39	18.46	13.48	10.01	13.56	10.00	20.09	10.87	11.02	9.30	9.27	20.30	49.29	75.55	73.85	53.93	40.05	54.26	40.00	80.38	43.50	44.08	37.18	37.07	81.50	197.24	302.19
) e	r.	del		Ĺ (T C	SF	96	os	et	AD	Ь	XGBoost		_	ro	压	Ē	SF	SF	age each	os	et	1D	Ь	XGBoost			70	<u>н</u>	E E	SF	SF	ge	so	et	\D	_	XGBoost		7
Typ	Corr.	σ Mode	1 OL!	AIC	AIO F	BICSE	Ridge	Lasso	E-net	SC	MCP	XG,	RF	SVM	3 OL!	AIC	BIC F	AIC	BIC SF	Rid	Lasso	E-net	SCAD	MCP	XG.	RF	SVM	9 OLS	AIC	BIC	AIC SF	BIC	Ridge	Lasso	E-net	SCAD	MCP	XG.	RF	SVI
			ı												1																									

Table 15: Mean and standard deviation of the testing MSE for the linear simulations when n=200 and p=2000. See Figure 15 for the corresponding visualization.

		SD	0.40	0.26	0.27	0.36	0.25	0.32	0.27	0.54	3.33	2.05	2.13	3.18	2.70	2.74	2.45	4.25	13.30	8.18	8.51	12.71	10.80	11.54	9.82	16.98
	6.0	Mean	3.41	1.48	1.51	1.25	1.13	2.51	2.39	4.54	30.21	12.98	13.31	11.24	10.51	21.98	20.88	39.83	120.84	51.92	53.25	44.96	42.04	88.38	83.58	159.33
		SD	1.39	0.18	0.19	0.13	0.12	09.0	0.70	1.14	11.60	1.61	1.71	1.08	1.08	4.40	6.04	9.93	46.40	6.42	6.83	4.30	4.33	19.04	24.23	39.70
	0.5	Mean	10.99	1.41	1.46	1.10	1.08	3.23	5.49	10.77	100.31	12.63	13.05	9.84	9.67	29.13	49.46	98.33	401.23	50.53	52.19	39.36	38.70	117.61	197.82	393.34
		SD	1.94	0.21	0.23	0.11	0.11	0.58	1.05	1.65	15.34	1.80	1.92	1.10	1.02	4.72	8.93	12.99	61.37	7.20	7.68	4.40	4.10	18.04	35.67	51.50
Blockwis	0.2	Mean	16.55	1.38	1.43	1.08	1.06	3.02	7.70	15.73	147.09	12.48	12.90	9.82	99.66	27.44	68.14	139.80	588.38	49.92	51.59	39.30	38.63	109.21	272.60	558.84
		SD	1.15	0.23	0.24	0.39	0.35	0.29	0.32	1.15	9.80	2.16	2.18	3.67	3.11	2.55	2.68	9.18	39.19	8.64	8.73	14.67	12.46	10.49	10.76	36.72
	6.0																	87.63								
																		12.51								
	.5																	130.69								
sive																										
utoregres	7	lean ;	17.08	1.36	1.41	1.08	1.07	2.96	7.91	16.49	53.91	12.31	12.74	9.76	9.61	26.77	70.83	4.26 148.54 13.88	14.56	48.92	50.62	38.85	38.27	06.42	83.70	92.76
Α.	_	_	.34	.17	.18	.30	.14	.32	.32	.50	1 86.	28	.61	96.	.67	49	.40	.26 1	9 06.	.33	.44	.82	.70	.34 1	.60	.11 5
	6.0	Mean	2.9	1.3	1.3	1.1	1.0	2.5	2.5	3.0	26.5	12.0	12.2	10.8	8.6	22.8	22.9	27.14	106.0	48.1	49.1	43.4	39.5	8.06	91.8	108.6
		SD	1.14	0.18	0.19	0.11	0.12	0.56	0.74	1.07	9.56	1.51	1.59	1.03	1.02	5.28	6.29	9.37	38.25	6.04	6.38	4.11	4.07	21.45	25.28	37.47
	0.5	Mean	10.03	1.35	1.39	1.08	1.07	3.22	6.01	9.67	88.81	11.97	12.33	9.76	9.60	28.35	52.80	85.01	355.23	47.88	49.33	39.03	38.41	113.79	211.28	340.05
ic		SD	1.72	0.20	0.21	0.12	0.11	0.46	1.02	1.50	13.97	1.55	1.65	1.01	0.95	5.37	89.6	11.43	55.90	6.19	6.61	4.03	3.81	20.20	38.51	45.68
Symmetr	0.5	Mean	15.37	1.36	1.40	1.07	1.06	2.92	7.80	14.70	137.35	12.07	12.43	89.6	9.52	26.96	69.60	129.86 1.	549.41	48.26	49.72	38.73	38.07	107.83	278.41	519.38
int		SD	1.78	0.16	0.17	0.11	0.11	0.42	1.21	1.69	15.99	1.45	1.57	1.02	0.97	3.90	10.01	15.21	63.95	5.79	6.27	4.09	3.89	14.70	43.37	60.83
Independe	0	Mean	18.24	1.36	1.41	1.08	1.06	2.86	7.80	17.61	164.19	12.26	12.67	9.71	9.51	25.69	70.19	158.45 15.2	656.77	49.05	50.68	38.84	38.04	102.38	280.84	633.86
H	_	_	Н	_	_	_	_	_	_	_	-	_	_	_	_	_	_	SVM	Н	_	_	_	_	_	_	
Ę	ŭ	σ	1 Ri	Ľ	ь	S	M	×	R	S	3 R	Ľ	ф	SC	M	×	R	S	6 Ri	Γę	白	S	M	×	R	S
I			I								I								I							

Table 16: Mean and standard deviation of the testing MSE for the linear simulations when n=1000and p = 10. See Figure 16 for the corresponding visualization.

	Type	Independent	ldent	Symmet	tric					Autore	gressive					Blockwi	ise				
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ρ	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean		Mean		Mean	SD	Mean	SD
1	OLS	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	AIC B	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	BICB	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	AIC OB	1.01	40.0	1.01	50.0	1.01	50.0	1.01	0.0	1.01	70.0	1.01	70.0	1.01		1.01		1.01	40.0	1.01	0.04
	AIGE	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.0	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	BICF	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	AIC SF	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	BICSF	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	Ridge	1.14	90.0	1.15	90.0	1.22	90.0	1.44	0.08	1.15	90.0	1.21	0.07	1.40		1.15		1.20	90.0	1.41	0.07
	Lasso	1.06	0.02	1.05	0.02	1.05	0.05	1.05	0.05	1.05	0.05	1.05	0.05	1.05		1.05		1.05	0.05	1.05	0.02
	E-net	1.06	0.02	1.05	0.02	1.05	0.05	1.06	0.05	1.05	0.05	1.05	0.05	1.05		1.05		1.05	0.05	1.05	0.02
	SCAD	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	MCP	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	XGBoost	1.22	0.07	1.23	90.0	1.22	90.0	1.22	90.0	1.22	90.0	1.22	0.02	1.21		1.22		1.21	90.0	1.21	90.0
	RF	2.03	0.15	2.05	0.15	1.93	0.11	1.37	0.06	0.06 2.04 0.14	0.14	2.17	0.13	1.61	0.08	2.03	0.15	2.16	0.14	1.68	0.08
e	SIO	0.13	0.40	6 13	0.40	9.13	0.40	9 13	0.40	6.13	0.40	9.13	0.40	9.13	- 1	9.13		5 - 6	0.40	6.13	0.40
)	AIC B	9.10	0.40	9.10	0.40	9.10	0.39	9.10	0.40	9.10	0.40	9.10	0.39	9.10		9.10		9.10	0.40	9.10	0.40
	BIC B	9.07	0.40	80.6	0.40	9.07	0.40	9.07	0.39	9.07	0.40	9.07	0.40	9.07		9.07		9.07	0.40	9.07	0.40
	AIC SB	9.10	0.40	9.10	0.40	9.10	0.39	9.10	0.40	9.10	0.40	9.10	0.39	9.10		9.10		9.10	0.40	9.10	0.40
	BIC SB	9.07	0.40	80.6	0.40	9.07	0.40	9.07	0.39	9.07	0.40	9.07	0.40	9.07		9.07		9.07	0.40	9.07	0.40
	AIC F	9.10	0.40	9.10	0.40	9.10	0.39	9.10	0.40	9.10	0.40	9.10	0.40	60.6		9.10		9.10	0.40	9.10	0.40
	BICF	9.07	0.40	80.6	0.40	9.07	0.40	9.07	0.39	9.07	0.40	9.02	0.40	9.07		9.07		9.07	0.40	9.07	0.40
	AICSF	9.10	0.40	9.10	0.40	9.10	0.39	9.10	0.40	9.10	0.40	9.10	0.40	9.09		9.10		9.10	0.40	9.10	0.40
	BICSF	9.07	0.40	80.6	0.40	9.07	0.40	9.07	0.39	9.07	0.40	9.07	0.40	9.07		9.07		9.07	0.40	9.07	0.40
	Lidge	10.24	0.00	10.38	0.50	10.95	0.00	12.05	0.04	10.34	0.02	10.85	0.00	12.00		10.29		10.82	0.61	12.03	0.00
	E-net	0.0	0.45	9.40	0.44	9.47	0.45	9.47	0.45	9.40	0.40	9.4.0	0.44	00.00		9.40		9.44	0.45	9.40	0.45
	SCAD	9.07	0.40	80.6	0.40	9.08	0.40	80.6	0.40	80.6	0.40	80.6	0.39	80.6		9.08		9.08	0.40	9.08	0.40
	MCP	9.07	0.40	80.6	0.40	80.6	0.40	80.6	0.40	80.6	0.40	80.6	0.40	80.6		80.6		80.6	0.40	80.6	0.40
	XGBoost	11.00	0.59	10.94	0.50	10.91	0.52	11.03	0.69	10.98	0.55	10.94	0.55	11.07		10.97		10.93	0.53	10.87	0.50
	RF	18.28	1.33	18.29	1.1	17.19	1.02	12.36	0.59	18.25	1.36	19.44	1.14	14.55		18.33		19.33	1.17	15.06	0.67
(SVM	16.69	1.28	16.02	1.07	13.84	0.88	10.42	0.75	16.22	1.11	14.93	1.04	11.24	- 1	16.04		14.39	0.91	11.08	0.67
9	C C C	36.50	1.59	36.50	1.59	36.50	1.59	36.50	1.59	36.50	1.59	36.50	1.59	36.50		36.50		36.50	1.59	36.50	1.59
	BICB	36.28	1.60	36.30	1.60	36.28	1.59	36.26	1.58	36.30	1.60	36.29	1.59	36.29		36.29		36.28	1.60	36.28	1.59
	AIC SB	36.41	1.60	36.40	1.59	36.40	1.57	36.41	1.60	36.40	1.60	36.41	1.57	36.39		36.41		36.41	1.61	36.39	1.60
	BIC SB	36.28	1.60	36.30	1.60	36.28	1.59	36.26	1.58	36.30	1.60	36.29	1.59	36.29		36.29		36.28	1.60	36.28	1.59
	AIC F	36.41	1.60	36.40	1.59	36.40	1.58	36.41	1.60	36.40	1.60	36.39	1.58	36.37		36.41		36.40	1.61	36.39	1.61
	BICF	36.28	1.60	36.30	1.60	36.27	1.59	36.26	1.58	36.30	1.60	36.29	1.59	36.28		36.29		36.28	1.60	36.28	1.59
	AIC SF	36.41	1.60	36.40	1.59	36.40	1.58	36.41	1.60	36.40	1.60	36.39	1.58	36.37		36.41		36.40	1.61	36.39	1.61
	BICSF	36.28	1.60	36.30	1.60	36.27	1.59	36.26	1.58	36.30	1.60	36.29	1.59	36.28		36.29		36.28	1.60	36.28	1.59
	Ridge	40.95	2.01	41.53	2.05	43.71	2.31	51.41	2.54	41.35	2.08	43.42	2.32	50.71		41.16		43.29	2.44	50.53	2.65
	Lasso	38.04	7.87	37.90	1.76	37.87	1.81	37.86	1.79	37.90	1.84	37.90	1.78	37.99		37.85		37.78	1.82	37.83	1.78
	E-net	50.04	1.01	16.70	T . L	10.10	20.1	00.70	1 1	06.76	1.00	16.70	1.7	10.00		00.70		10.70	1.04 4.05	96.04	1.70
	MCP	26.20	0 0 0	20.02	1.03 P. D	26.23	 	26.23	1.0 0 T	20.02	1.61	26.32	0 2 2	26.02		26.21		26.32	1.00 0 m	26.23	1.02
	XGBoost	44.01	2.36	43.77	2.01	43.65	2.03	44.17	2.82	43.91	2.19	43.78	2.25	44.12		43.87		43.71	2.14	43.52	20.5
	THE STATE OF THE S	73.13	32	73.15	4.43	68.75	4.08	49.43	2.36	73.01	5.46	77.77	55.5	58.20		73.33		77.34	4.71	60.24	2.69
	SVM	66.76	5.12	64.09	4.27	55.37	3.53	41.67	3.02	64.87	4.45	59.74	4.16	44.95		64.14		57.57	3.65	44.34	2.68
						. 1 . 1 . 1		1												1	

Table 17: Mean and standard deviation of the testing MSE for the linear simulations when n=1000 and p=100. See Figure 17 for the corresponding visualization.

	8															-					
	Lype Corr.	Independent	ngent	0.2	200	0.2		6.0		Autoregressive	essive	0.5		6.0		DIOCKWISE 0.2	Đ.	0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean		Mean		Mean	SD	Mean	SD
-	OLS	1.11	0.05	1.11	0.05	1.11	0.05	1.11	0.05	1.11	0.05	1.11	0.05	1.11		1.11		1.11	0.05	1.11	0.05
	AIC F	1.07	0.02	1.07	0.02	1.07	0.05	1.07	0.02	1.07	0.05	1.06	0.05	1.04		1.06		1.06	0.02	1.04	0.02
	BICF	1.01	0.02	1.01	0.04	1.01	0.05	1.01	0.02	1.01	0.04	1.01	0.04	1.01		1.02		1.01	0.04	1.01	0.02
	AIC SF	1.07	0.02	1.07	0.05	1.07	0.05	1.07	0.02	1.07	0.05	1.06	0.05	1.04		1.06		1.06	0.02	1.04	0.02
	BIC SF	1.01	0.05	1.01	0.04	1.01	0.05	1.01	0.05	1.01	0.04	1.01	0.04	1.01		1.02		1.01	0.04	1.01	0.02
	Ridge	1.23	90.0	1.25	0.07	1.33	80.0	1.51	60.0	1.25	90.0	1.32	80.0	1.46		1.27		1.33	0.07	1.50	0.08
	Lasso	1.05	0.05	1.06	0.05	1.06	0.05	1.06	0.05	1.06	0.05	1.06	0.02	1.07		1.06		1.06	0.05	1.06	0.02
	E-net	1.06	0.02	1.06	0.05	1.06	0.05	1.06	0.02	1.06	0.05	1.06	0.05	1.07		1.06		1.06	0.02	1.06	0.02
	SCAD	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	MCP	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01	0.04	1.01		1.01		1.01	0.04	1.01	0.04
	XGBoost	1.32	0.07	1.32	0.07	1.32	0.07	1.32	80.0	1.33	80.0	1.33	0.07	1.36		1.33		1.31	90.0	1.34	0.09
	RF	2.76	0.21	2.84	0.19	2.65	0.18	1.63	60.0	2.80	0.21	2.99	0.20	1.82		2.84		2.59	0.14	1.57	0.08
	SVM	2.42	0.15	2.42	0.17	1.95	0.14	1.43	60.0	2.44	0.14	2.53	0.15	2.23	0.13	2.56	0.14	2.48	0.15	1.81	0.12
n	OLS	10.00	0.45	10.00	0.45	10.00	0.45	10.00	0.45	10.00	0.45	10.00	0.45	10.00		10.00		10.00	0.45	10.00	0.45
	AIC F	9.59	0.46	9.59	0.42	9.61	0.45	9.59	0.46	9.58	0.45	9.54	0.45	9.37		9.59		9.53	0.46	9.38	0.46
	BICF	9.11	0.41	9.10	0.42	9.12	0.41	9.11	0.41	9.11	0.41	9.10	0.41	60.6		9.13		9.10	0.41	80.6	0.41
	AIC SF	9.59	0.46	9.59	0.42	9.60	0.45	9.58	0.45	9.58	0.45	9.53	0.45	9.37		9.58		9.53	0.46	9.38	0.46
	BIC SF	9.11	0.41	9.10	0.42	9.12	0.41	9.11	0.41	9.11	0.41	9.10	0.41	60.6		9.13		9.10	0.41	80.6	0.41
	Ridge	11.07	0.54	11.28	0.56	12.00	0.71	13.67	99.0	11.29	0.54	11.86	0.67	13.13		11.29		11.96	0.71	13.56	0.73
	Lasso	9.49	0.45	9.50	0.46	9.52	0.48	9.54	0.42	9.51	0.44	9.57	0.45	9.59		9.52		9.53	0.50	9.53	0.44
	E-net	9.52	0.46	9.53	0.46	9.54	0.49	9.56	0.42	9.53	0.45	9.59	0.46	9.62		9.54		9.56	0.50	9.55	0.44
	SCAD	9.02	0.40	9.02	0.40	9.02	0.40	90.6	0.40	9.02	0.41	9.02	0.40	60.6		90.6		9.02	0.39	80.6	0.41
	MCP	9.02	0.40	9.02	0.40	90.6	0.40	90.6	0.40	9.02	0.41	9.02	0.39	60.6		90.6		9.02	0.39	80.6	0.41
	XGBoost	11.85	0.64	11.87	0.61	11.89	0.61	11.96	0.74	11.89	0.62	11.92	0.64	12.28		11.83		11.80	0.59	12.09	0.64
	RF	24.80	1.93	25.38	1.78	23.66	1.45	14.79	0.69	25.37	1.82	26.91	1.85	16.32		25.14		23.47	1.39	14.26	0.64
	SVM	21.78	1.35	21.74	1.54	17.65	1.28	12.96	0.77	22.00	1.14	22.72	1.38	20.11		22.84		22.27	1.44	16.41	0.91
9	OLS	40.01	1.82	40.01	1.82	40.01	1.82	40.01	1.82	40.01	1.82	40.01	1.82	40.01		40.01		40.01	1.82	40.01	1.82
	AIC F	38.35	1.82	38.35	1.69	38.42	1.79	38.34	1.82	38.32	1.82	38.15	1.80	37.49		38.34		38.11	1.83	37.52	1.83
	BICF	36.46	1.63	36.41	1.69	36.47	1.63	36.43	1.62	36.46	1.64	36.41	1.62	36.36		36.51		36.39	1.64	36.31	1.64
	AIC SF	38.35	1.82	38.35	1.69	38.41	1.79	38.33	1.82	38.32	1.82	38.14	1.79	37.49		38.33		38.11	1.82	37.51	1.83
	BIC SF	36.46	1.63	36.41	1.69	36.47	1.63	36.43	1.62	36.46	1.64	36.41	1.62	36.36		36.50		36.39	1.64	36.31	1.64
	Ridge	44.28	2.16	45.14	2.23	48.00	2.84	54.66	2.64	45.17	2.18	47.43	2.67	52.52		45.17		47.83	2.83	54.24	2.93
	Lasso	37.97	1.79	38.00	1.83	38.06	1.93	38.16	1.66	38.04	1.77	38.27	1.81	38.38		38.10		38.12	1.99	38.13	1.76
	E-net	38.07	1.84	38.11	1.85	38.15	1.95	38.24	1.68	38.14	1.78	38.38	1.82	38.46		38.17		38.23	1.99	38.21	1.76
	SCAD	36.21	1.59	36.22	1.60	36.21	1.59	36.26	1.61	36.20	1.64	36.22	1.58	36.34		36.23		36.21	1.58	36.30	1.64
	MCP	36.21	1.60	36.22	1.61	36.22	1.59	36.24	1.59	36.20	1.64	36.22	1.58	36.35		36.24		36.20	1.57	36.32	1.62
	XGBoost	47.39	2.56	47.50	2.42	47.56	2.45	47.85	2.96	47.58	2.48	47.68	2.58	48.83		47.32		47.18	2.36	48.47	2.81
	RF	99.19	7.73	101.52	7.11	94.67	5.82	59.16	2.74	101.49	7.30	107.66	7.45	65.28		100.55		93.89	5.55	57.07	2.58
	SVM	87.11	5.38	86.96	6.15	70.61	5.12	51.82	3.09	88.02	4.57	90.87	5.51	80.44		91.34		89.09	5.76	65.65	3.63

Table 18: Mean and standard deviation of the testing MSE for the linear simulations when n=1000 and p=2000. See Figure 18 for the corresponding visualization.

		SD	0.13	0.02	90.0	0.04	0.04	80.0	80.0	0.18	1.29	0.48	0.49	0.82	0.39	0.67	0.74	1.54	5.15	1.93	1.95	3.27	1.57	2.96	2.97	6.13
	6.0	Mean	2.96	1.10	1.11	1.04	1.04	1.56	1.79	3.71	26.35	9.87	9.92	9.39	9.32	13.86	15.90	32.75	105.42	39.48	39.80	37.55	37.29	55.40	63.58	131.03
		SD	0.44	0.02	0.05	0.05	0.04	0.09	0.20	0.40	3.89	0.50	0.51	0.45	0.39	0.74	1.77	3.58	15.58	1.99	2.04	1.82	1.55	2.85	7.05	14.34
	0.5	Mean	9.35	1.08	1.09	1.02	1.01	1.44	3.35	8.82	85.45	9.84	9.91	9.24	9.07	13.07	30.35	80.51	341.80	39.34	39.63	36.96	36.26	52.20	121.42	322.04
0		SD	0.64	90.0	90.0	0.04	0.04	80.0	0.28	0.58	6.22	0.49	0.50	0.39	0.38	0.71	2.42	5.38	24.88	1.96	2.00	1.54	1.51	2.83	9.61	21.50
Blockwis	0.2	Mean	13.72	1.09	1.09	1.01	1.01	1.42	3.69	12.59	124.21	9.76	9.82	60.6	90.6	12.87	33.63	114.38	496.84	39.03	39.29	36.35	36.23	51.48	134.46	457.51
			ı							0.25																
	6.0	Mean	92.9	1.17	1.18	1.06	1.05	1.70	1.92	5.46	08.09	10.51	10.65	9.54	9.42	15.22	17.35	49.15	243.21	42.06	42.60	38.16	37.69	60.95	69.44	196.59
		SD	0.67	0.05	0.05	0.04	0.04	80.0	0.25	0.57	6.16	0.49	0.50	0.38	0.38	0.72	2.26	5.17	24.65	1.95	1.98	1.53	1.51	2.88	9.02	20.66
	0.5	Mean																								
ssive																										
Autoregre	0.2	SD Mean SD	15.24	1.08	1.09	1.01	1.01	1.42	3.64	13.98	137.01	9.74	9.82	80.6	9.02	12.78	32.76	125.71	548.28	39.00	39.26	36.31	36.21	51.44	130.90	502.81
		SD	0.13	90.0	90.0	0.10	0.04	80.0	0.10	0.14	1.14	0.47	0.47	1.17	0.40	0.65	0.82	1.06	4.58	1.86	1.90	4.69	1.62	2.67	3.26	4.25
	6.	Mean																								
	0	SD								0.39																
	0.5									7.98																
		SD								09.0																
Symmetric	7.	Mean								12.24																
_		SD		_	_				_	99.0		_	_	_	_	_	_		H	_	_	_	_	_		
Independent		Mean S								14.80																
H	_	Model	L	_	_	_	_	_	_	_	H	_	_	_	_	_	_	_	H	_	_	_	_	_	_	_
Tyr	Cor	σ Mo.	1 Rid	Las	E-n	SC,	MC	Ϋ́	RF	SVI	3 Rid	Las	E-n	SC,	MC	X	RF	SVI	6 Rid	Las	E-n	SC,	MC	X	RF	SVI
1			1								l								1							

3.3 Tables for the β -sensitivity of the linear simulations

Table 19: Mean and standard deviation of the β -sensitivity for the linear simulations when n=50and p = 10. See Figure 19 for the corresponding visualization.

E	Indon	Indopondont	Symmothic	+ mic					Autorog	orrigoon					Blockwise					
Corr.	0		0.2		0.5		6.0		0.2	0 4 1000 1	0.5		6.0		0.2	D	0.5		6.0	
σ Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1 OLS		_	1.000	0.000	1.000	0.0000	1.000	0.0000	1.000	0.0000	1.000	0.000.0	1.000	0.0000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
AIC B	_		0.990	0.0438	0.978	0.0629	0.892	0.1002	0.998	0.0200	0.980	0.0603	0.876	0.1016	0.992	0.0394	0.972	0.0697	0.886	0.0995
BIC B			0.974	0.0676	0.956	0.0833	0.854	0.0937	0.986	0.0513	0.962	0.0789	0.840	0.0899	0.986	0.0513	0.952	0.0858	0.848	0.0858
AIC SB	_		0.990	0.0438	0.978	0.0629	0.892	0.1002	866.0	0.0200	0.980	0.0603	0.874	0.1011	0.992	0.0394	0.972	0.0697	988.0	0.0995
BIC SB		0.0438	0.974	0.0676	0.956	0.0833	0.854	0.0937	0.986	0.0513	0.962	0.0789	0.840	0.0899	0.986	0.0513	0.952	0.0858	0.848	0.0858
AIC F		0.0200	0.986	0.0513	0.974	0.0676	0.886	0.0995	0.992	0.0394	0.980	0.0603	0.832	0.1626	0.992	0.0394	0.970	0.0718	0.872	0.1190
BIC F			0.970	0.0718	0.950	0.0870	0.844	0.1008	0.986	0.0513	0.962	0.0789	0.730	0.1997	0.986	0.0513	0.950	0.0870	0.816	0.1496
AIC SF			0.986	0.0513	0.974	0.0676	0.886	0.0995	0.992	0.0394	0.980	0.0603	0.828	0.1609	0.992	0.0394	0.970	0.0718	0.870	0.1185
BIC SI	ſ÷.		0.970	0.0718	0.950	0.0870	0.844	0.1008	0.986	0.0513	0.962	0.0789	0.728	0.1980	0.986	0.0513	0.950	0.0870	0.816	0.1496
Ridge		_	1.000	0.0000	1.000	0.000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
Lasso			0.984	0.0545	0.974	0.0676	0.834	0.1506	0.992	0.0394	0.984	0.0545	0.872	0.1408	0.980	0.0603	0.952	0.0858	0.838	0.1229
E-net	0.992		0.988	0.0477	0.984	0.0545	0.854	0.1417	0.994	0.0343	0.992	0.0394	0.904	0.1154	0.988	0.0477	0.954	0.0846	0.844	0.1225
SCAD	0.976		0.970	0.0718	0.946	0.0892	0.846	0.1019	0.978	0.0629	0.942	0.0912	0.836	0.0916	0.976	0.0653	0.944	0.0903	0.856	0.0903
MCP	0.972	0.0697	0.968	0.0737	0.936	0.0938	0.844	0.1085	926.0	0.0653	0.938	0.0930	0.832	0.0886	0.972	0.0697	0.942	0.0912	0.850	0.0916
3 OFS	H		1.000	0.0000	1.000	0.0000	1.000	0.000.0	1.000	0.0000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
AIC B			0.980	0.0603	0.978	0.0629	0.898	0.1005	966.0	0.0281	0.970	0.0718	0.866	0.0945	0.986	0.0513	0.978	0.0629	0.910	0.1040
BIC B	_		0.972	0.0697	0.960	0.0804	0.860	0.0921	0.986	0.0513	0.948	0.0882	0.842	0.0867	0.978	0.0629	0.952	0.0858	0.872	0.1006
AIC SB	_		0.980	0.0603	0.978	0.0629	0.898	0.1005	966.0	0.0281	0.970	0.0718	0.868	0.0952	0.986	0.0513	0.978	0.0629	0.910	0.1040
BICSI	_		0.972	0.0697	0.960	0.0804	0.860	0.0921	0.986	0.0513	0.950	0.0870	0.842	0.0867	0.978	0.0629	0.952	0.0858	0.872	0.1006
AIC F			0.980	0.0603	0.978	0.0629	0.898	0.1005	0.994	0.0343	0.972	0.0697	0.858	0.1342	0.988	0.0477	0.974	0.0676	0.902	0.1155
BIC F			0.970	0.0718	0.958	0.0819	0.832	0.1162	0.982	0.0575	0.948	0.0882	0.718	0.2148	0.978	0.0629	0.948	0.0882	0.840	0.1477
AIC SF	_		0.980	0.0603	0.978	0.0629	0.898	0.1005	0.994	0.0343	0.972	0.0697	0.854	0.1329	0.988	0.0477	0.972	0.0697	0.902	0.1155
BIC SF	ř.		0.970	0.0718	0.958	0.0819	0.832	0.1162	0.982	0.0575	0.948	0.0882	0.718	0.2148	0.978	0.0629	0.948	0.0882	0.840	0.1477
Ridge			1.000	0.000	1.000	0.0000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
Lasso			0.984	0.0545	0.972	0.0697	0.878	0.1360	0.992	0.0394	0.988	0.0477	0.890	0.1314	0.968	0.0737	0.962	0.0789	0.856	0.1336
E-net	0.992		0.986	0.0513	0.976	0.0653	0.896	0.1188	0.994	0.0343	0.990	0.0438	806.0	0.1285	0.972	0.0697	0.972	0.0697	0.870	0.1283
SCAD	0.976		0.960	0.0804	0.928	0.0965	0.868	0.1072	0.976	0.0653	0.940	0.0921	0.846	0.1058	0.966	0.0755	0.930	0.0959	0.862	0.0972
MCP	0.972		0.956	0.0833	0.926	0.0970	0.866	0.1066	0.968	0.0737	0.922	0.0980	0.836	0.1040	0.958	0.0819	0.918	0.0989	0.856	0.0988
STO 9	H		1.000	0.000	1.000	0.0000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
AIC B	_		0.980	0.0603	0.978	0.0629	868.0	0.1005	966.0	0.0281	0.970	0.0718	998.0	0.0945	0.986	0.0513	0.978	0.0629	0.910	0.1040
BICB	_		0.972	0.0697	0.960	0.0804	0.860	0.0921	986.0	0.0513	0.948	0.0882	0.842	0.0867	0.978	0.0629	0.952	0.0858	0.872	0.1006
AIC SB	_		0.980	0.0603	0.978	0.0629	868.0	0.1005	966.0	0.0281	0.970	0.0718	0.868	0.0952	0.986	0.0513	0.978	0.0629	0.910	0.1040
BIC SB	m		0.972	0.0697	0.960	0.0804	0.860	0.0921	0.986	0.0513	0.950	0.0870	0.842	0.0867	0.978	0.0629	0.952	0.0858	0.872	0.1006
AIC F			0.980	0.0603	0.978	0.0629	868.0	0.1005	0.994	0.0343	0.972	0.0697	0.858	0.1342	0.988	0.0477	0.974	0.0676	0.902	0.1155
BICF			0.970	0.0718	0.958	0.0819	0.832	0.1162	0.982	0.0575	0.948	0.0882	0.718	0.2148	0.978	0.0629	0.948	0.0882	0.840	0.1477
AIC SF	_		0.980	0.0603	0.978	0.0629	0.898	0.1005	0.994	0.0343	0.972	0.0697	0.854	0.1329	0.988	0.0477	0.972	0.0697	0.902	0.1155
BIC SF	_		0.970	0.0718	0.958	0.0819	0.832	0.1162	0.982	0.0575	0.948	0.0882	0.718	0.2148	0.978	0.0629	0.948	0.0882	0.840	0.1477
Ridge	1.000		1.000	0.0000	1.000	0.000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
Lasso	0.990		0.984	0.0545	0.972	0.0697	0.878	0.1360	0.992	0.0394	0.988	0.0477	0.890	0.1314	0.968	0.0737	0.962	0.0789	0.856	0.1336
E-net	0.992	_	0.986	0.0513	0.976	0.0653	0.896	0.1188	0.994	0.0343	0.990	0.0438	806.0	0.1285	0.972	0.0697	0.972	0.0697	0.870	0.1283
SCAD	0.976	_	0.960	0.0804	0.928	0.0965	0.868	0.1072	9.60	0.0653	0.940	0.0921	0.846	0.1058	996.0	0.0755	0.930	0.0959	0.862	0.0972
MCP	0.972	0.0697	0.956	0.0833	0.926	0.0970	998.0	0.1066	0.968	0.0737	0.922	0.0980	0.836	0.1040	0.958	0.0819	0.918	0.0989	0.856	0.0988
			Toblo 9	90. Moss	7	atom Caritotica	L. dorn		0 04+ 50		+ f	account the the line	ı	d	of care	8	0 2			

Table 20: Mean and standard deviation of the β -sensitivity for the linear simulations when n=50and p = 100. See Figure 20 for the corresponding visualization.

	Type	Independent	dent	Symmetric	tric					Autore	Autoregressive					Blockwis	3.6				
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1	Ridge	1.000	0.000.0	1.000	0.000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
	Lasso	0.936	0.0938	0.936	0.0938	0.912	8660.0	0.694	0.1347	0.948	0.0882	0.958	0.0819	0.614	0.1664	0.946	0.0892	0.922	0.1021	0.702	0.1620
	E-net	0.938	0.0930	0.940	0.0921	0.912	8660.0	0.710	0.1283	0.958	0.0819	0.968	0.0737	0.716	0.1339	0.956	0.0833	0.928	0.1006	0.744	0.1506
	SCAD	0.948	0.0882	0.948	0.0882	0.886	0.0995	0.610	0.1738	0.934	0.0945	0.890	0.1000	0.504	0.1595	0.938	0.0930	0.874	0.0970	0.612	0.1903
	MCP	0.934	0.0945	0.926	0.0970	0.864	0.0938	0.610	0.1872	0.912	0.0998	928.0	0.0976	0.488	0.1486	0.916	0.0992	0.842	0.0819	0.618	0.1888
8	Ridge	1.000	0.000.0	1.000	0.0000	1.000	0.000	1.000	0.000.0	1.000	0.0000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000	1.000	0.000
	Lasso	0.936	0.0938	0.926	0.0970	906.0	0.1003	0.736	0.1630	0.956	0.0833	0.954	0.0979	0.622	0.1580	0.934	0.0945	0.914	0.1073	0.716	0.1454
	E-net	0.938	0.0930	0.922	0.0980	0.908	0.1002	0.746	0.1527	0.964	0.0772	0.960	0.0943	0.710	0.1374	0.932	0.0952	0.920	0.1064	0.738	0.1469
	SCAD	0.948	0.0882	0.934	0.0945	0.876	0.0976	0.630	0.1894	0.940	0.0921	968.0	0.1004	0.498	0.1544	0.930	0.0959	0.868	0.0952	0.624	0.1892
	MCP	0.934	0.0945	0.908	0.1002	0.850	0.0870	0.616	0.1963	0.932	0.0952	0.872	0.0965	0.478	0.1474	0.900	0.1005	0.842	0.0819	0.630	0.1894
9	Ridge	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000	1.000	0.000
	Lasso	0.936	0.0938	0.926	0.0970	906.0	0.1003	0.736	0.1630	0.956	0.0833	0.954	0.0979	0.622	0.1580	0.934	0.0945	0.914	0.1073	0.716	0.1454
	E-net	0.938	0.0930	0.922	0.0980	0.908	0.1002	0.746	0.1527	0.964	0.0772	0.960	0.0943	0.710	0.1374	0.932	0.0952	0.920	0.1064	0.738	0.1469
	SCAD	0.948	0.0882	0.934	0.0945	0.876	0.0976	0.630	0.1894	0.940	0.0921	968.0	0.1004	0.498	0.1544	0.930	0.0959	0.868	0.0952	0.624	0.1892
	MCP	0.934	0.0945	806.0	0.1002	0.850	0.0870	0.616	0.1963	0.932	0.0952	0.872	0.0965	0.478	0.1474	0.900	0.1005	0.842	0.0819	0.630	0.1894

Table 21: Mean and standard deviation of the β -sensitivity for the linear simulations when n=50and p=2000. See Figure 21 for the corresponding visualization.

	Type	Independent	dent	Symmetric	tric					Autoreg	utoregressive					Blockwise	3e				
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1	Ridge	1.000	0.0000	1.000	0.0000	1.000	0.000.0	1.000	0.000	1.000	0.000	1.000	0.000.0	1.000	0.0000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
	Lasso	0.816	0.0972	0.798	0.1463	0.754	0.1298	0.538	0.1162	0.796	0.1928	0.558	0.2016	0.550	0.1514	0.754	0.1726	0.636	0.1185	909.0	0.0722
	E-net	0.792	0.1061	0.776	0.1512	0.750	0.1219	0.556	0.1157	0.784	0.1942	0.558	0.2016	0.668	0.1246	0.736	0.1703	0.636	0.1115	0.632	0.0886
	SCAD	0.894	0.1003	868.0	0.1005	0.842	0.0912	0.466	0.1451	0.902	0.1005	0.746	0.1772	0.412	0.0477	0.892	0.1116	908.0	0.1003	0.412	0.0686
	MCP	0.864	0.0938	0.860	0.0921	0.794	0.0874	0.454	0.1388	0.862	0.1162	0.648	0.1972	0.410	0.0438	0.840	0.0943	0.748	0.1382	0.406	0.0528
က	Ridge	1.000	0.000.0	1.000	0.000	1.000	0.000.0	1.000	0.000	1.000	0.000	1.000	0.000.0	1.000	0.000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
	Lasso	0.816	0.0972	0.794	0.1434	0.732	0.1399	0.534	0.1241	0.788	0.1838	0.534	0.1799	0.544	0.1479	0.788	0.1297	0.646	0.1096	0.610	0.0916
	E-net	0.792	0.1061	0.784	0.1441	0.716	0.1369	0.542	0.1216	0.766	0.1950	0.528	0.1875	0.668	0.1309	0.772	0.1334	0.640	0.0899	0.642	0.0955
	SCAD	0.894	0.1003	0.872	0.0965	0.840	0.0804	0.470	0.1460	0.888	0.0998	0.750	0.1714	0.410	0.0438	0.882	0.0989	0.800	0.1064	0.414	0.0586
	MCP	0.864	0.0938	0.842	0.0819	0.794	0.0827	0.448	0.1425	998.0	0.0945	0.694	0.1852	0.408	0.0394	0.850	0.0870	0.756	0.1351	0.404	0.0400
9	Ridge	1.000	0.0000	1.000	0.000	1.000	0.000.0	1.000	0.000	1.000	0.000	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0	1.000	0.000.0
	Lasso	0.816	0.0972	0.794	0.1434	0.732	0.1399	0.534	0.1241	0.780	0.1959	0.534	0.1799	0.544	0.1479	0.788	0.1297	0.646	0.1096	0.610	0.0916
	E-net	0.792	0.1061	0.784	0.1441	0.716	0.1369	0.542	0.1216	0.754	0.2047	0.528	0.1875	0.668	0.1309	0.772	0.1334	0.640	0.0899	0.642	0.0955
	SCAD	0.894	0.1003	0.872	0.0965	0.840	0.0804	0.470	0.1460	0.900	0.1005	0.750	0.1714	0.410	0.0438	0.882	0.0989	0.800	0.1064	0.414	0.0586
	MCP	0.864	0.0938	0.842	0.0819	0.794	0.0827	0.448	0.1425	0.864	0.1059	0.694	0.1852	0.408	0.0394	0.850	0.0870	0.756	0.1351	0.404	0.0400

Table 22: Mean and standard deviation of the β -sensitivity for the linear simulations when n=200 and p=10. See Figure 22 for the corresponding visualization.

	Type	Independent	ndent	Symmetri	tric					Autore	Autoregressive					Blockwise	wise				
	Corr.	0		0.2		0.5		0.9		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD		n SD		SD
_	OLS		0	-	0	-	0	1.000	0.000.0	_	0	1.000	00.0	1.000	0.0000	-	0	ī	0	1.000	0.0000
	AIC B	1	0	1	0	1	0	0.960	0.0804	1	0	1.000	00.0	926.0	0.0653	1	0	Т	0	0.978	0.0629
	BIC B	-1	0	-	0	1	0	0.918	0.0989	-	0	1.000	0.00	0.930	0.0959	-	0	Т	0	0.938	0.0930
	AIC SB	-1	0	-	0	1	0	0.960	0.0804		0	1.000	0.00	926.0	0.0653	-	0	1	0	0.978	0.0629
	BIC SB	-1	0	-	0	1	0	0.918	0.0989		0	1.000	0.00	0.930	0.0959	-	0	-1	0	0.940	0.0921
	AIC F	1	0	1	0	1	0	0.958	0.0819	1	0	1.000	0.00	0.972	0.0697	1	0	1	0	0.972	0.0697
	BIC F	-	0	-	0	-	0	0.914	0.0995	-	0	1.000	0.00	0.932	0.0952	1	0	-	0	0.938	0.0930
	AIC SF	1	0	1	0	1	0	0.958	0.0819	1	0	1.000	0.00	0.972	0.0697	1	0	П	0	0.972	0.0697
	BIC SF	1	0	1	0	1	0	0.914	0.0995	1	0	1.000	0.00	0.932	0.0952	1	0	П	0	0.938	0.0930
	Ridge	-	0	-	0	-	0	1.000	0.0000	-	0	1.000	0.00	1.000	0.0000	-	0	-	0	1.000	0.000
	Lasso	-	0	-	0	-	0	0.968	0.0737	-	0	1.000	0.00	0.992	0.0394	1	0	-	0	0.938	
	E-net	-	0	-	0	-	0	0.972	0.0697	-	0	1.000	0.00	0.996	0.0281	-	0	н	0	0.954	
	SCAD	1	0	1	0	1	0	0.920	0.0985	1	0	1.000	0.00	0.930	0.0959	1	0	1	0	0.930	
	MCP	-	0	1	0	1	0	0.914	0.0995	1	0	1.000	00.0	0.930	0.0959	1	0	1	0	0.926	0.0970
m	OLS	1	0	1	0	1	0	1.000	0.0000	1	0	1.000	0.00	1.000	0.0000	1	0	1	0	1.000	0.0000
	AIC B	-1	0	1	0	1	0	0.970	0.0718		0	1.000	00.0	0.980	0.0603	-	0	1	0	0.972	0.0697
	BIC B	-	0	1	0	1	0	0.924	0.0976	1	0	0.998	0.02	0.934	0.0945	-	0	1	0	0.930	0.0959
	AIC SB	-1	0	1	0	1	0	0.970	0.0718		0	1.000	00.0	0.980	0.0603	-	0	1	0	0.972	0.0697
	BIC SB	1	0	1	0	1	0	0.924	9260.0	1	0	0.998	0.03	0.934	0.0945	1	0	1	0	0.930	0.0959
	AIC F	-1	0	-	0	1	0	0.970	0.0718		0	1.000	0.00	0.978	0.0629	-	0	1	0	0.970	0.0718
	BIC F	-1	0	-	0	1	0	0.920	0.0985		0	0.998	0.02	0.936	0.0938	-	0	1	0	0.926	0.0970
	AIC SF	1	0	-1	0	1	0	0.970	0.0718	1	0	1.000	00.0	0.978	0.0629	1	0	Т	0	0.970	0.0718
	BIC SF	1	0	1	0	1	0	0.920	0.0985	1	0	0.998	0.02	0.936	0.0938	1	0	Т	0	0.926	0.0970
	Ridge	1	0	1	0	1	0	1.000	0.000.0	1	0	1.000	00.0	1.000	0.000.0	1	0	Т	0	1.000	0.0000
	Lasso	1	0	1	0	1	0	0.954	0.0846	1	0	1.000	00.00	0.992	0.0394	1	0	1	0	0.924	0.0976
	E-net	1	0	1	0	1	0	0.972	0.0697	1	0	1.000	00.0	0.994	0.0343	1	0	1	0	0.944	0.0903
	SCAD	1	0	1	0	1	0	0.930	0.0959	1	0	1.000	00.00	0.936	0.0938	1	0	1	0	0.930	0.0959
	MCP	1	0	1	0	1	0	0.924	0.0976	1	0	1.000	00.00	0.932	0.0952	1	0	1	0	0.932	0.0952
9	OLS	1	0	1	0	1	0	1.000	0.000.0	1	0	1.000	00.0	1.000	0.000.0	1	0	1	0	1.000	0.000
	AIC B	-1	0	1	0	1	0	0.970	0.0718		0	1.000	0.00	0.980	0.0603	-	0	П	0	0.972	0.0697
	BIC B	1	0	1	0	1	0	0.924	0.0976	-	0	0.998	0.02	0.934	0.0945	-	0	1	0	0.930	0.0959
	AIC SB	1	0	1	0	1	0	0.970	0.0718	-1	0	1.000	0.00	0.980	0.0603	-	0	-	0	0.972	0.0697
	BIC SB	1	0	1	0	1	0	0.924	9260.0	1	0	0.998	0.02	0.934	0.0945	1	0	П	0	0.930	0.0959
	AIC F	1	0	1	0	1	0	0.970	0.0718	1	0	1.000	00.0	0.978	0.0629	1	0	1	0	0.970	0.0718
	BIC F	1	0	1	0	1	0	0.920	0.0985	1	0	0.998	0.02	0.936	0.0938	1	0	1	0	0.926	0.0970
	AIC SF	1	0	1	0	1	0	0.970	0.0718	1	0	1.000	00.0	0.978	0.0629	1	0	1	0	0.970	0.0718
	BIC SF	1	0	1	0	1	0	0.920	0.0985	1	0	0.998	0.02	0.936	0.0938	1	0	Т	0	0.926	0.0970
	Ridge	1	0	1	0	1	0	1.000	0.000.0	1	0	1.000	00.0	1.000	0.000.0	1	0	Т	0	1.000	0.0000
	Lasso	1	0	1	0	1	0	0.954	0.0846	1	0	1.000	00.0	0.992	0.0394	1	0	Т	0	0.924	0.0976
	E-net	1	0	1	0	1	0	0.972	0.0697	1	0	1.000	00.0	0.994	0.0343	1	0	Т	0	0.944	0.0903
	SCAD	1	0	1	0	1	0	0.930	0.0959	1	0	1.000	0.00	0.936	0.0938	-	0	П	0	0.930	0.0959
	MCP	1	0	1	0	1	0	0.924	0.0976	1	0	1.000	0.00	0.932	0.0952	1	0	1	0	0.932	0.0952

Table 23: Mean and standard deviation of the β -sensitivity for the linear simulations when n=200and p = 100. See Figure 23 for the corresponding visualization.

	Type	Independent	dent	Symmetric	ric					Autore	Autoregressive					Block	Blockwise				
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	ı SD	Mean	SD	Mean	SD
П	OLS		0	-	0	1.000	0.00	1.000	0.000.0		0	1.000	0.000.0	1.000	0.000.0	-	0	1.000	0.0000	1.000	0.0000
	AIC F	-	0	-	0	1.000	0.00	0.952	0.0858	-	0	1.000	0.000.0	996.0	0.0755	1	0	1.000	0.000	0.954	0.0846
	BIC F	1	0	1	0	1.000	00.00	0.880	0.0985	П	0	1.000	0.000.0	0.920	0.1101	1	0	1.000	0.000	0.920	0.0985
	AIC SF	1	0	1	0	1.000	00.00	0.950	0.0870	П	0	1.000	0.000.0	0.960	0.0804	1	0	0.998	0.0200	0.950	0.0870
	BIC SF	1	0	1	0	1.000	00.00	0.880	0.0985	-	0	1.000	0.000.0	0.920	0.1101	1	0	1.000	0.000	0.920	0.0985
	Ridge	1	0	1	0	1.000	00.00	1.000	0.000.0	-	0	1.000	0.000.0	1.000	0.000.0	1	0	1.000	0.000	1.000	0.000.0
	Lasso	1	0	1	0	1.000	00.00	0.904	0.1004	-	0	1.000	0.000.0	0.972	0.0697	1	0	1.000	0.000	0.940	0.0921
	E-net	1	0	1	0	1.000	00.00	0.916	0.0992	н	0	1.000	0.000.0	0.980	0.0603	1	0	1.000	0.000	0.948	0.0882
	SCAD		0	1	0	1.000	00.00	0.826	0.0676	-	0	0.994	0.0343	0.832	0.0737	1	0	0.996	0.0281	0.842	0.0819
	MCP	1	0	1	0	866.0	0.02	0.828	0.0697	1	0	966.0	0.0281	0.820	0.0603	1	0	0.996	0.0281	0.834	0.0755
m	OLS	1	0	1	0	1.000	00.0	1.000	0.000.0	1	0	1.000	0.000.0	1.000	0.000.0	_	0	1.000	0.000	1.000	0.000.0
	AIC F	1	0	1	0	1.000	0.00	0.960	0.0804	-	0	1.000	0.000.0	0.962	0.0789	1	0	1.000	0.000	0.946	0.0892
	BIC F		0	1	0	1.000	00.00	868.0	0.1005	-	0	1.000	0.000.0	0.924	0.1093	1	0	1.000	0.000	0.900	0.1005
	AIC SF		0	1	0	1.000	00.00	0.958	0.0819	-	0	1.000	0.000.0	0.962	0.0789	1	0	1.000	0.000	0.942	0.0912
	BIC SF	-	0	-	0	1.000	0.00	968.0	0.1004	-	0	1.000	0.000.0	0.922	0.1097	1	0	1.000	0.000	0.900	0.1005
	Ridge	1	0	1	0	1.000	00.00	1.000	0.0000	-	0	1.000	0.000	1.000	0.0000	-	0	1.000	0.0000	1.000	0.0000
	Lasso	1	0	1	0	866.0	0.02	0.910	0.1000	-	0	1.000	0.000.0	0.972	0.0697	-	0	1.000	0.000	0.914	0.0995
	E-net	1	0	1	0	1.000	00.00	0.922	0.0980	-	0	1.000	0.000.0	0.984	0.0545	-	0	1.000	0.000	0.926	0.0970
	SCAD	1	0	1	0	1.000	00.00	0.834	0.0755	-	0	0.998	0.0200	0.828	0.0697	-	0	0.994	0.0343	0.836	0.0772
	MCP	1	0	1	0	0.998	0.02	0.836	0.0772		0	866.0	0.0200	0.816	0.0545	1	0	0.994	0.0343	0.834	0.0755
9	OLS	1	0	1	0	1.000	00.00	1.000	0.000.0	1	0	1.000	0.000.0	1.000	0.000.0	1	0	1.000	0.000	1.000	0.000.0
	AIC F	1	0	1	0	1.000	00.00	0.960	0.0804	-	0	1.000	0.000.0	0.962	0.0789		0	1.000	0.000	0.946	0.0892
	BIC F	1	0	1	0	1.000	00.00	868.0	0.1005	П	0	1.000	0.000.0	0.924	0.1093	1	0	1.000	0.000	0.900	0.1005
	AIC SF	1	0	1	0	1.000	00.00	0.958	0.0819	-	0	1.000	0.000.0	0.962	0.0789	1	0	1.000	0.000	0.942	0.0912
	BIC SF	1	0	1	0	1.000	00.00	968.0	0.1004	-	0	1.000	0.000.0	0.922	0.1097	1	0	1.000	0.000	0.900	0.1005
	Ridge	1	0	1	0	1.000	00.00	1.000	0.000.0	п	0	1.000	0.000.0	1.000	0.000.0	1	0	1.000	0.000	1.000	0.000.0
	Lasso	1	0	1	0	866.0	0.02	0.910	0.1000	-	0	1.000	0.000.0	0.972	0.0697	1	0	1.000	0.000	0.914	0.0995
	E-net	1	0	1	0	1.000	00.00	0.922	0.0980	1	0	1.000	0.000.0	0.984	0.0545	1	0	1.000	0.000	0.926	0.0970
	SCAD	1	0	1	0	1.000	00.00	0.834	0.0755	1	0	866.0	0.0200	0.828	0.0697	1	0	0.994	0.0343	0.836	0.0772
	MCP	1	0	1	0	0.998	0.02	0.836	0.0772	-	0	866.0	0.0200	0.816	0.0545	1	0	0.994	0.0343	0.834	0.0755

Table 24: Mean and standard deviation of the β -sensitivity for the linear simulations when n=200 and p=2000. See Figure 24 for the corresponding visualization.

	Type	Independent	ndent	Symmetric	ric					Autoregressive	ressive					Blockwise	3e				
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1	Ridge	1	0	1.000	0.000.0	1.000	0.0000	1.000	0.0000	1.000	0.000	1.000	0.0000	1.000	0.000	1.000	0.00	1.000	0.000.0	1.000	0.000.0
	Lasso	1	0	966.0	0.0281	0.990	0.0438	0.848	0.0904	0.998	0.0200	866.0	0.0200	0.674	0.1050	1.000	0.00	0.994	0.0343	908.0	0.1406
	E-net	-	0	966.0	0.0281	0.990	0.0438	0.858	0.0955	0.998	0.0200	1.000	0.000.0	0.782	0.0642	1.000	0.00	966.0	0.0281	0.820	0.1407
	SCAD	-	0	966.0	0.0281	0.986	0.0513	0.770	0.0772	966.0	0.0281	0.992	0.0394	0.656	0.1635	1.000	0.00	996.0	0.0755	0.750	0.1251
	MCP	-1	0	966.0	0.0281	0.972	0.0697	0.792	0.0486	0.996	0.0281	0.992	0.0394	0.714	0.1484	1.000	0.00	0.968	0.0737	0.772	0.1026
က	Ridge	-	0	1.000	0.0000	1.000	0.0000	1.000	0.0000	1.000	0.0000	1.000	0.0000	1.000	0.000	1.000	0.00	1.000	0.000.0	1.000	0.000.0
	Lasso	-1	0	0.998	0.0200	0.994	0.0343	0.836	0.0916	0.998	0.0200	0.998	0.0200	0.670	0.1000	0.998	0.02	0.994	0.0343	0.826	0.1440
	E-net	-1	0	1.000	0.000.0	0.994	0.0343	0.844	0.0925	0.998	0.0200	1.000	0.000.0	0.784	0.0615	0.998	0.02	0.998	0.0200	0.842	0.1512
	SCAD	-	0	1.000	0.000.0	0.996	0.0281	0.774	0.0787	0.996	0.0281	0.994	0.0343	0.664	0.1580	1.000	0.00	0.980	0.0603	0.730	0.1403
	MCP	1	0	1.000	0.000.0	0.980	0.0603	0.786	0.0711	0.996	0.0281	0.994	0.0343	0.714	0.1511	1.000	0.00	0.976	0.0653	0.746	0.1359
9	Ridge	1	0	1.000	0.000.0	1.000	0.000	1.000	0.000.0	1.000	0.000	1.000	0.000.0	1.000	0.000	1.000	0.00	1.000	0.000.0	1.000	0.000.0
	Lasso	1	0	0.998	0.0200	0.994	0.0343	0.836	0.0916	0.998	0.0200	0.998	0.0200	0.670	0.1000	0.998	0.02	0.994	0.0343	0.826	0.1440
	E-net	1	0	1.000	0.000.0	0.994	0.0343	0.844	0.0925	0.998	0.0200	1.000	0.000.0	0.784	0.0615	0.998	0.02	0.998	0.0200	0.842	0.1512
	SCAD	1	0	1.000	0.000.0	966.0	0.0281	0.774	0.0787	966.0	0.0281	0.994	0.0343	0.664	0.1580	1.000	0.00	0.980	0.0603	0.730	0.1403
	MCP	-	c	1 000	0 000	0.980	0.0603	0.786	0.0711	966 0	0.0281	0 994	0.0343	0.714	0.1511	1 000	00.0	0.976	0.0653	0.746	0.1359

Table 25: Mean and standard deviation of the β -sensitivity for the linear simulations when n=1000 and p=10. See Figure 25 for the corresponding visualization.

_	Inde	pe.	Independent	Symmetric	tric					Autoregressive	gressive					Bloc	Blockwise				
0		_	0.2			0.5		6.0		0.2		0.5		6.0		0.2				6.0	
l Mean SD	SD	_	Mean		SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	n SD	Mean	SD	Mean	SD
S 1 0 1	1 0 1	0 1	1		0	1	0	1	0	1	0	-1	0	1.000	0.00	-	0	1	0	1.000	0.00
3B 1 0 1	1 0 1	0 1	-		0	1	0	1	0	1	0	-	0	1.000	0.00	-	0	1	0	1.000	0.00
BICB 1 0 1 (1 0 1	0 1 0	1	_	_	1	0	1	0	1	0	1	0	0.998	0.05	-	0	1	0	1.000	0.00
3 SB 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	00.00	-	0	1	0	1.000	00.00
3SB 1 0 1 0	1 0 1	0 1 0	1	_	_	1	0	1	0	1	0	1	0	0.998	0.02	-	0	1	0	1.000	00.00
3F 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
3F 1 0 1 0	1 0 1	0 1 0	1 0	0	_	1	0	1	0	1	0	1	0	0.998	0.02	-	0	1	0	1.000	00.00
3 SF 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	00.00	-	0	1	0	1.000	00.0
3SF 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	0.998	0.02	-	0	1	0	1.000	00.0
Ridge 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	00.00	-	0	1	0	1.000	00.0
Lasso 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	00.00	-	0	1	0	1.000	00.0
E-net 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	00.00	-	0	1	0	1.000	00.0
SCAD 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
MCP 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
S 1 0 1 0	1 0 1 0	0 1 0	1 0	0		-1	0	1	0	-	0	-	0	1.000	00.00		0		0	1.000	00.00
3B 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	-	0	1.000	0.00	-	0	-1	0	1.000	0.00
3B 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
3 SB 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
3 SB 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
3F 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
7 日 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
3 SF 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
BIC SF 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	П	0	1	0	1.000	0.00
Ridge 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	П	0	1	0	1.000	0.00
Lasso 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	00.00	-	0	1	0	0.998	0.02
1 0 1	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	866.0	0.03
1 0 1	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	П	0	1	0	1.000	0.00
MCP 1 0 1 0	1 0 1	0 1 0	1 0	0	_	1	0	1	0	1	0	1	0	1.000	00.0	-	0	1	0	1.000	0.00
1 0 1	1 0 1 0	0 1 0	1 0	ľ		1	0	1	0	1	0	1	0	1.000	00.0	-	0	1	0	1.000	0.00
1 0 1	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	00.00	-	0	1	0	1.000	00.00
3B 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	00.00	-	0	1	0	1.000	00.00
3 SB 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	00.00	-	0	1	0	1.000	00.00
3SB 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	-	0	1.000	0.00	-	0	1	0	1.000	0.00
3F 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	-	0	-	0	П	0	1.000	0.00		0	1	0	1.000	0.00
3F 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
3 SF 1 0 1 0	1 0 1	0 1 0	1	0	_	1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
BIC SF 1 0 1 0	1 0 1	0 1	1	_	_	1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
ge 1 0 1 (1 0 1	0 1 0	1	_	_	1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00
Lasso 1 0 1 1 0	1 0 1	0 1 0		Ĭ	0	1	0	1	0	1	0	1	0	1.000	0.00		0	1	0	0.998	0.02
E-net 1 0 1 (1 0 1	0 1 0	-1	Ĭ	0	1	0	1	0	1	0	1	0	1.000	0.00	П	0	1	0	866.0	0.03
SCAD 1 0 1 (1 0 1	0 1 0	1	_	_	1	0	1	0	1	0	1	0	1.000	00.00	П	0	1	0	1.000	00.0
(P 1 0 1 0	1 0 1 0	0 1 0	1 0	0		1	0	1	0	1	0	1	0	1.000	0.00	-	0	1	0	1.000	0.00

Table 26: Mean and standard deviation of the β -sensitivity for the linear simulations when n=1000and p = 100. See Figure 26 for the corresponding visualization.

Corr. No	0.9 Mean 1.000 0.998 0.998 0.998 1.000 0.998 0.998	0.2 Mean SD 1 0	0.5 Mean	GS.	0.9 Mean SD	0.2 Mean	SD	0.5	-	
Model Mean SD Mean Moan AIC F 1 0 1 0 1 AIC FF 1 0 1 0 1 AIC SF 1 0 1 0 1 BIG SF 1 0 1 0 1 Ridge 1 0 1 0 1 BIC SP 1 0 1 0 1 AIC P 1 0 1 0 1 BIC SF 1 0 1 0 1 CAD 1 0 1 0 1 AIC SF 1 0 1 0 1 AIC SF 1 0 1 0 1	Mean 1.000 0.998 0.998 0.998 1.000 0.998 0.998	Mean SD				Mean	SD	Moon		
		1 0	-			****		Mean	SD Mean	an SD
				0		00 1	0	1	0 1.000	0.0
		1 0	1	0		00 1	0	1	0 1.000	
		1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	0.0000
		1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	000000 00
		1 0	1	0		00 1	0	1	0 1.0	
		1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	0.0000
		1 0	1	0	1.000 0.00	00 1	0	1	0 1.0	
		1 0	1	0		00 1	0	1	0 1.000	
		1 0	1	0		43 1	0	1	0.998	
	0.994 0.0343	1 0	1	0	0.992 0.0394	94 1	0	1	0 1.000	0.0000
	000000 00000	1 0	П	0	0.000 0.0001	00 1	0	1	0 1.000	0.0000
	000000 00001	1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	0.0000
	0.996 0.0281	1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	0.0000
	000000 00001	1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	0.000
	0.996 0.0281	1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	000000 00
		1 0	1	0		00 1	0	1	0 1.000	
		1 0	1	0		00 1	0	1	0 1.0	
		1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	0.0000
		1 0	1	0		43 1	0	1	0.0	96 0.028
	0.996 0.0281	1 0	1	0	0.992 0.0394	94 1	0	1	0.0	94 0.0343
AIC F 1 0 1 0 1 0 1 0 1 BIC SF 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1		1 0	1	0		00 1	0	1	0 1.000	0000.0 00
BIC F 1 0 1 0 1 0 AIC SF 1 0 1 0 1 0 Ridge 1 0 1 0 1 0 Lasso 1 0 1 0 1 0 E-net 1 0 1 0 1 0		1 0	1	0	0.000 0.0001	00 1	0	1	0 1.000	0000.0 00
AIC SF 1 0 1 0 1 0 1 0 1 BIC SF Ridge 1 0 1 0 1 0 1 0 1 E-net 1 0 1 0 1 0 0 1 0 0 1 0 0 1 0 0 1 0		1 0	1	0		00 1	0	1	0 1.000	0000.0
BIC SF 1 0 1 0 1 0 Ridge 1 0 1 0 1 0 Lasso 1 0 1 0 1 0 E-net 1 0 1 0 1 0	000000 00001 0	1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	0.0000
Ridge 1 0 1 0 1 0 Lasso 1 0 1 0 1 0 E-net 1 0 1 0 1 0	0.996 0.0281	1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	0.0000
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	000000 00001 0	1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	000000 00
E-net 1 0 1 0 1 0	0.996 0.0281	1 0	1	0	1.000 0.0000	00 1	0	1	0 1.000	0.0000
		1 0	1	0		00 1	0	1	0 1.000	0.0000
SCAD 1 0 1 0 1 0		1 0	1	0		1 1	0	1	0.996	96 0.028
MCP 1 0 1 0 1 0	0.996 0.0281	1 0	1	0	0.992 0.0394	94 1	0	1	0.0	94 0.0343

Table 27: Mean and standard deviation of the β -sensitivity for the linear simulations when n=1000and p=2000. See Figure 27 for the corresponding visualization.

	Type	Independent	dent ,	Symme	etric					Autore	utoregressive					Blockwise	ise				
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
-	Ridge	-	0	-	0	1	0	1.000	0.000		0	1	0	1.000	0.0000	1	0	1	0	1.000	0.00
	Lasso		0	-1	0	1	0	0.992	0.0394		0	1	0	0.998	0.0200	1	0	1	0	1.000	0.00
	E-net	-	0	-1	0	1	0	0.992	0.0394		0	1	0	1.000	0.000.0	1	0	1	0	1.000	0.00
	SCAD	-	0	-1	0	1	0	0.798	0.0200		0	1	0	0.796	0.0281	1	0	1	0	0.800	0.00
	MCP	Т	0	1	0	1	0	0.800	0.0000	-1	0	1	0	0.800	0.0000	1	0	1	0	0.800	0.00
က	Ridge		0		0	1	0	1.000	0.000.0		0	-1	0	1.000	0.0000	-1	0	1	0	1.000	0.00
	Lasso	-	0	-1	0	1	0	0.992	0.0394		0	1	0	0.998	0.0200	1	0	1	0	866.0	0.02
	E-net		0	-1	0	1	0	1.000	0.000.0		0	1	0	1.000	0.000.0	1	0	1	0	1.000	0.00
	SCAD		0	-1	0	1	0	0.796	0.0281		0	1	0	0.796	0.0281	1	0	1	0	0.800	0.00
	MCP	1	0	1	0	1	0	0.800	0.000.0	1	0	1	0	0.800	0.000.0	1	0	1	0	0.800	0.00
9	Ridge	1	0	1	0	1	0	1.000	0.000.0	1	0	1	0	1.000	0.000.0	1	0	1	0	1.000	0.00
	Lasso	1	0	1	0	1	0	0.992	0.0394	-1	0	1	0	0.998	0.0200	1	0	1	0	866.0	0.02
	E-net	1	0	1	0	1	0	1.000	0.000.0	-1	0	1	0	1.000	0.000.0	1	0	1	0	1.000	0.00
	SCAD		0		0	1	0	0.796	0.0281		0	-	0	0.796	0.0281	-	0	1	0	0.800	0.00
	D C JV				c	-	0	000	0000	,	c		0	0000	0000		0	,	0	000	000

3.4 Tables for the β -specificity of the linear simulations

Table 28: Mean and standard deviation of the β -specificity for the linear simulations when n=50and p = 10. See Figure 28 for the corresponding visualization.

	Lype	Independent	lent	Symmetric	ric	r.		6 0		Autoregressive	essive	r.		0		Blockwise 0.2		r.		0	
b	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1 0	OLS	0.0000	0.0000	0.0000	0.000.0	0.0000	0.0000	0.000.0	0.000.0	0.000.0	0.0000	0.000.0	0.000	0.0000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
√. β	AICB	0.7600	0.1929	0.7817	0.1846	0.8050	0.1774	0.7767	0.1823	0.7500	0.1932	0.7617	0.1854	0.7550	0.2030	0.7900	0.1814	0.7933	0.1806	0.7483	0.1873
4	AIGSB	0.9133	0.1430	0.9130	0.1431	0.9067	0.1251	0.9200	0.1123	0.9167	0.1550	0.9200	0.1123	0.5550	0.2003	0.9300	0.1090	0.9267	0.1034	0.9163	0.1873
, ш	BICSB	0.9133	0.1450	0.9150	0.1431	0.9050	0.1281	0.9200	0.1123	0.9167	0.1350	0.9200	0.1123	0.8850	0,1355	0.9300	0.1090	0.9267	0.1094	0.9167	0.1391
ď	AIC F	0.7783	0.1836	0.8083	0.1731	0.8183	0.1677	0.8183	0.1555	0.7767	0.1808	0.7950	0.1639	0.8250	0.1630	0.8117	0.1735	0.8133	0.1663	0.8150	0.1587
Щ	BIC F	0.9333	0.1231	0.9333	0.1136	0.9233	0.1044	0.9267	0.1094	0.9333	0.0977	0.9367	0.0970	0.9400	0.0963	0.9300	0.1090	0.9367	0.0999	0.9333	0.1086
₹	AIC SF	0.7783	0.1836	0.8083	0.1731	0.8200	0.1636	0.8183	0.1555	0.7767	0.1808	0.7967	0.1634	0.8333	0.1607	0.8117	0.1735	0.8133	0.1663	0.8167	0.1598
П	BIC SF	0.9333	0.1231	0.9333	0.1136	0.9233	0.1044	0.9267	0.1094	0.9333	0.0977	0.9383	0.0967	0.9483	8060.0	0.9300	0.1090	0.9367	0.0999	0.9367	0.1054
щ	Ridge	0.0000	0.000.0	0.0000	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
ı	Lasso	0.8317	0.2072	0.8283	0.1946	0.8067	0.2075	0.8050	0.1881	0.8250	0.2084	0.7717	0.1991	0.7367	0.1776	0.8367	0.1804	0.7683	0.2403	0.7117	0.1878
Д	E-net	0.7867	0.2261	0.8000	0.2132	0.7767	0.2108	0.7667	0.2079	0.7950	0.2104	0.7333	0.1895	0.6883	0.1751	0.8000	0.1953	0.7333	0.2416	0.6550	0.1957
S	SCAD	0.7383	0.3091	0.7750	0.2905	0.8417	0.2432	0.8367	0.2669	0.7283	0.3184	0.8050	0.2322	0.8067	0.2389	0.7967	0.2558	0.7950	0.2821	0.8433	0.2709
	MCP	0.7967	0.2955	0.8133	0.3055	0.8783	0.2130	0.8600	0.2342	0.7700	0.3331	0.8450	0.2499	0.8233	0.2460	0.8483	0.2405	0.8333	0.2773	0.8533	0.2714
8	OLS	0.000.0	0.000.0	0.0000	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0
₹	AIC B	0.7600	0.1929	0.7867	0.1710	0.7967	0.1701	0.7767	0.1942	0.7683	0.1923	0.7933	0.1710	0.7683	0.2064	0.8000	0.2010	0.7917	0.1681	0.7767	0.1838
Д	3ICB	0.9133	0.1450	0.9183	0.1124	0.9033	0.1258	0.9100	0.1285	0.9183	0.1019	0.9083	0.1193	0.8900	0.1445	0.9317	0.1062	0.9017	0.1300	0.9233	0.1070
₹	AIC SB	0.7600	0.1929	0.7850	0.1713	0.7950	0.1689	0.7767	0.1942	0.7683	0.1923	0.7933	0.1710	0.7683	0.2064	0.8000	0.2010	0.7867	0.1660	0.7767	0.1838
Ш	BIC SB	0.9133	0.1450	0.9167	0.1124	0.9033	0.1258	0.9100	0.1285	0.9183	0.1019	0.9083	0.1193	0.8900	0.1445	0.9317	0.1062	0.9017	0.1300	0.9217	0.1071
₹	AIC F	0.7783	0.1836	0.8000	0.1675	0.8067	0.1512	0.8133	0.1761	0.8000	0.1741	0.8100	0.1741	0.8283	0.1827	0.8200	0.1752	0.8100	0.1554	0.8317	0.1451
Ш	SIC F	0.9333	0.1231	0.9233	0.1017	0.9200	0.1018	0.9250	0.1095	0.9250	0.0987	0.9233	0.1044	0.9383	0.0967	0.9350	0.1030	0.9233	0.1122	0.9333	0.0977
¥.	AIC SF	0.7783	0.1836	0.8000	0.1675	0.8067	0.1512	0.8133	0.1761	0.8017	0.1703	0.8117	0.1703	0.8483	0.1677	0.8200	0.1752	0.8100	0.1554	0.8333	0.1441
Ш	BIC SF	0.9333	0.1231	0.9233	0.1017	0.9217	0.0990	0.9250	0.1095	0.9250	0.0987	0.9233	0.1044	0.9417	0.0959	0.9350	0.1030	0.9250	0.1121	0.9333	0.0977
ъ	Ridge	0.000.0	0.0000	0.0000	0.000.0	0.0000	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000	0.000	0.000.0	0.000.0
ı	Lasso	0.8317	0.2072	0.8000	0.2065	0.7883	0.1878	0.7683	0.2036	0.8383	0.1842	0.7867	0.1896	0.7483	0.1873	0.8283	0.2351	0.7650	0.1806	0.7367	0.1970
Д	E-net	0.7867	0.2261	0.7600	0.2214	0.7467	0.1857	0.7300	0.2142	0.8067	0.1935	0.7533	0.1975	0.7083	0.1944	0.7917	0.2489	0.7250	0.1794	0.6967	0.2084
S	SCAD	0.7383	0.3091	0.7800	0.2761	0.8250	0.2631	0.8083	0.2905	0.7367	0.3099	0.8033	0.2577	0.7900	0.2955	0.7533	0.3057	0.8217	0.2213	0.8500	0.2557
4	MCP	0.7967	0.2955	0.8033	0.3009	0.8483	0.2733	0.8333	0.2638	0.7800	0.3186	0.8500	0.2445	0.8217	0.2587	0.8117	0.3131	0.8750	0.1886	0.8600	0.2436
9	OLS	0.000.0	0.000.0	0.0000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
₹	AIC B	0.7600	0.1929	0.7867	0.1710	0.7967	0.1701	0.7767	0.1942	0.7683	0.1923	0.7933	0.1710	0.7683	0.2064	0.8000	0.2010	0.7917	0.1681	0.7767	0.1838
ш	3IC B	0.9133	0.1450	0.9183	0.1124	0.9033	0.1258	0.9100	0.1285	0.9183	0.1019	0.9083	0.1193	0.8900	0.1445	0.9317	0.1062	0.9017	0.1300	0.9233	0.1070
₹	AIC SB	0.7600	0.1929	0.7850	0.1713	0.7950	0.1689	0.7767	0.1942	0.7683	0.1923	0.7933	0.1710	0.7683	0.2064	0.8000	0.2010	0.7867	0.1660	0.7767	0.1838
П	BIC SB	0.9133	0.1450	0.9167	0.1124	0.9033	0.1258	0.9100	0.1285	0.9183	0.1019	0.9083	0.1193	0.8900	0.1445	0.9317	0.1062	0.9017	0.1300	0.9217	0.1071
⋖	AIC F	0.7783	0.1836	0.8000	0.1675	0.8067	0.1512	0.8133	0.1761	0.8000	0.1741	0.8100	0.1741	0.8283	0.1827	0.8200	0.1752	0.8100	0.1554	0.8317	0.1451
П	BIC F	0.9333	0.1231	0.9233	0.1017	0.9200	0.1018	0.9250	0.1095	0.9250	0.0987	0.9233	0.1044	0.9383	0.0967	0.9350	0.1030	0.9233	0.1122	0.9333	0.0977
¥	AIC SF	0.7783	0.1836	0.8000	0.1675	0.8067	0.1512	0.8133	0.1761	0.8017	0.1703	0.8117	0.1703	0.8483	0.1677	0.8200	0.1752	0.8100	0.1554	0.8333	0.1441
П	BIC SF	0.9333	0.1231	0.9233	0.1017	0.9217	0.0990	0.9250	0.1095	0.9250	0.0987	0.9233	0.1044	0.9417	0.0959	0.9350	0.1030	0.9250	0.1121	0.9333	0.0977
д	Ridge	0.000.0	0.0000	0.0000	0.000	0.0000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000	0.000	0.000.0	0.000.0
ı	Lasso	0.8317	0.2072	0.8000	0.2065	0.7883	0.1878	0.7683	0.2036	0.8383	0.1842	0.7867	0.1896	0.7483	0.1873	0.8283	0.2351	0.7650	0.1806	0.7367	0.1970
Д	E-net	0.7867	0.2261	0.7600	0.2214	0.7467	0.1857	0.7300	0.2142	0.8067	0.1935	0.7533	0.1975	0.7083	0.1944	0.7917	0.2489	0.7250	0.1794	0.6967	0.2084
S	SCAD	0.7383	0.3091	0.7800	0.2761	0.8250	0.2631	0.8083	0.2905	0.7367	0.3099	0.8033	0.2577	0.7900	0.2955	0.7533	0.3057	0.8217	0.2213	0.8500	0.2557
2	MCP	0.7967	0.2955	0.8033	0.3009	0.8483	0.2733	0.8333	0.2638	0.7800	0.3186	0.8500	0.2445	0.8217	0.2587	0.8117	0.3131	0.8750	0.1886	0.8600	0.2436
			E	Table 90.		Moor ord atondond	وسواصت	Joseph	+ J = ==	Journation of the agreement for the lines	t.:	for the	1:0000	and drive and the live in	0000	Lon w	C Z				

Table 29: Mean and standard deviation of the β -specificity for the linear simulations when n=50and p = 100. See Figure 29 for the corresponding visualization.

	Type	Independent	dent	Symmetric	ic.					Autoregr	essive					Blockwise					
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
-	Ridge	0.0000	0.000	0.0000	0.000.0	0.000.0	0.000.0	0.0000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9611	0.0382	0.9552	0.0464	0.9400	0.0505	0.96.0	0.0315	0.9588	0.0409	0.9455	0.0395	0.9781	0.0434	0.9577	0.0403	0.9384	0.0470	0.9634	0.0368
	E-net	0.9525	0.0386	0.9433	0.0485	0.9273	0.0531	0.9426	0.0315	0.9462	0.0520	0.9336	0.0418	0.9718	0.0397	0.9475	0.0429	0.9262	0.0517	0.9499	0.0338
	SCAD	0.9559	0.0458	0.9665	0.0364	0.9833	0.0192	0.9971	0.0054	0.9666	0.0346	0.9738	0.0353	0.9817	0.0228	0.9628	0.0376	0.9777	0.0249	0.9852	0.0134
	MCP	0.9836	0.0208	0.9870	0.0176	0.9944	0.0105	0.9978	0.0048	0.9877	0.0182	0.9880	0.0203	0.9899	0.0153	0.9862	0.0181	0.9902	0.0154	0.9909	0.0091
₀	Ridge	0.0000	0.000	0.0000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.0000	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9611	0.0382	0.9495	0.0561	0.9416	0.0491	0.9568	0.0297	0.9464	0.0594	0.9384	0.0483	0.9803	0.0391	0.9490	0.0468	0.9424	0.0415	0.9628	0.0429
	E-net	0.9525	0.0386	0.9406	0.0543	0.9308	0.0512	0.9385	0.0304	0.9369	0.0585	0.9289	0.0471	0.9729	0.0365	0.9383	0.0485	0.9305	0.0459	0.9484	0.0409
	SCAD	0.9559	0.0458	0.9659	0.0342	0.9845	0.0182	0.9962	0.0117	0.9649	0.0405	0.9679	0.0372	0.9838	0.0216	0.9642	0.0329	0.9825	0.0245	0.9850	0.0145
	MCP	0.9836	0.0208	0.9873	0.0162	0.9952	0.0080	0.9970	0.0063	0.9843	0.0230	0.9869	0.0211	0.9925	0.0122	0.9836	0.0204	0.9931	0.0114	0.9897	0.0105
9	Ridge	0.0000	0.000	0.0000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9611	0.0382	0.9495	0.0561	0.9416	0.0491	0.9568	0.0297	0.9464	0.0594	0.9384	0.0483	0.9803	0.0391	0.9490	0.0468	0.9424	0.0415	0.9628	0.0429
	E-net	0.9525	0.0386	0.9406	0.0543	0.9308	0.0512	0.9385	0.0304	0.9369	0.0585	0.9289	0.0471	0.9729	0.0365	0.9383	0.0485	0.9305	0.0459	0.9484	0.0409
	SCAD	0.9559	0.0458	0.9659	0.0342	0.9845	0.0182	0.9962	0.0117	0.9649	0.0405	0.9679	0.0372	0.9838	0.0216	0.9642	0.0329	0.9825	0.0245	0.9850	0.0145
	MCP	0.9836	0.0208	0.9873	0.0162	0.9952	0.0080	0.9970	0.0063	0.9843	0.0230	0.9869	0.0211	0.9925	0.0122	0.9836	0.0204	0.9931	0.0114	0.9897	0.0105

Table 30: Mean and standard deviation of the β -specificity for the linear simulations when n=50and p=2000. See Figure 30 for the corresponding visualization.

	Type	Independent	lent	Symmetric	ric					Autoregressive	essive					Blockwise	6				
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1	Ridge	0.000	0.0000	0.000.0	0.0000	0.0000	0.000	0.0000	0.0000	0.000.0	0.0000	0.0000	0.000.0	0.000.0	0.000.0	0.000	0.0000	0.0000	0.000.0	0.000.0	0.000.0
	Lasso	0.9976	0.0023	0.9964	0.0026	0.9955	0.0032	0.9961	0.0022	0.9977	0.0022	0.9983	0.0029	0.9995	0.0012	0.9977	0.0024	0.9987	0.0020	0.9988	0.0014
	E-net	0.9972	0.0025	0.9958	0.0032	0.9948	0.0031	0.9928	0.0024	0.9972	0.0027	0.9983	0.0028	0.9991	0.0011	0.9974	0.0027	0.9986	0.0020	0.9969	0.0018
	SCAD	0.9972	0.0033	0.9973	0.0028	0.9984	0.0019	0.9990	0.0019	0.9972	0.0029	0.9964	0.0035	0.9981	0.0031	0.9974	0.0028	0.9966	0.0029	0.9990	0.0019
	MCP	0.9993	0.0010	0.9994	0.0009	0.9997	0.0005	0.9998	0.0003	0.9994	0.000	0.9994	0.0010	0.9993	0.0012	0.9994	0.0010	0.9991	0.0012	9666.0	0.0009
3	Ridge	0.000	0.000.0	0.000	0.000.0	0.000	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9976	0.0023	0.9962	0.0029	0.9964	0.0030	0.9958	0.0020	0.9976	0.0025	0.9987	0.0021	0.9994	0.0014	0.9972	0.0028	0.9984	0.0030	0.9987	0.0013
	E-net	0.9972	0.0025	0.9958	0.0030	0.9955	0.0030	0.9924	0.0023	0.9973	0.0026	0.9986	0.0022	0.9987	0.0027	0.9971	0.0026	0.9983	0.0029	0.9969	0.0017
	SCAD	0.9972	0.0033	0.9972	0.0026	0.9982	0.0021	0.9989	0.0021	0.9971	0.0031	0.9960	0.0032	0.9985	0.0028	0.9970	0.0031	0.9973	0.0025	0.9990	0.0019
	MCP	0.9993	0.0010	0.9994	0.0008	0.9996	0.0006	0.9998	0.0004	0.9994	0.000	0.9988	0.0015	0.9995	0.0009	0.9995	0.0008	0.9996	0.0008	9666.0	8000.0
9	Ridge	0.000	0.000.0	0.000	0.000.0	0.000	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9976	0.0023	0.9962	0.0029	0.9964	0.0030	0.9958	0.0020	0.9976	0.0027	0.9987	0.0021	0.9994	0.0014	0.9972	0.0028	0.9984	0.0030	0.9987	0.0013
	E-net	0.9972	0.0025	0.9958	0.0030	0.9955	0.0030	0.9924	0.0023	0.9975	0.0023	0.9986	0.0022	0.9987	0.0027	0.9971	0.0026	0.9983	0.0029	0.9969	0.0017
	SCAD	0.9972	0.0033	0.9972	0.0026	0.9982	0.0021	0.9989	0.0021	0.9971	0.0029	0.9960	0.0032	0.9985	0.0028	0.9970	0.0031	0.9973	0.0025	0.9990	0.0019
	MCP	0.9993	0.0010	0.9994	0.0008	0.9996	0.0006	0.9998	0.0004	0.9994	0.0009	0.9988	0.0015	0.9995	0.0009	0.9995	0.0008	0.9996	8000.0	9666.0	8000.0

Table 31: Mean and standard deviation of the β -specificity for the linear simulations when n=200 and p=10. See Figure 31 for the corresponding visualization.

	Type	Independent	lent	Symmetric	ic					Autoregressive	essive					Blockwise					
	Corr.			0.2		0.5		6.0		0.5		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
-	OLS	0.000.0	0.000.0	0.0000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.0000	0.000.0	0.000	0.000	0.000	0.000.0	0.000.0	0.000.0
	AIC B	0.8017	0.1752	0.7967	0.1564	0.8017	0.1752	0.7933	0.1609	0.8117	0.1767	0.8033	0.1648	0.7750	0.1944	0.7700	0.1585	0.8267	0.1534	0.7700	0.1753
	BIC B	0.9717	0.0672	0.9767	0.0581	0.9750	0.0686	0.9633	0.0840	0.9683	0.0738	0.9683	0.0877	0.9550	0.1107	0.9667	0.0711	0.9700	0.0763	0.9633	0.0771
	AIC SB	0.8017	0.1752	0.7967	0.1564	0.8017	0.1752	0.7933	0.1609	0.8117	0.1767	0.8017	0.1636	0.7750	0.1944	0.7700	0.1585	0.8267	0.1534	0.7683	0.1755
	BIC SB	0.9717	0.0672	0.9767	0.0581	0.9750	0.0686	0.9633	0.0840	0.9683	0.0738	0.9683	0.0877	0.9550	0.1107	0.9667	0.0711	0.9700	0.0763	0.9633	0.0771
	AIC F	0.8050	0.1659	0.8133	0.1446	0.8217	0.1679	0.8050	0.1642	0.8300	0.1691	0.8333	0.1498	0.8517	0.1439	0.7767	0.1575	0.8467	0.1492	0.8083	0.1698
	BIC F	0.9717	0.0672	0.9767	0.0581	0.9750	0.0686	0.9633	0.0840	0.9683	0.0738	0.9783	0.0697	0.9783	0.0611	0.9667	0.0711	0.9733	0.0700	0.9683	0.0699
	AIC SF	0.8050	0.1659	0.8133	0.1446	0.8217	0.1679	0.8050	0.1642	0.8300	0.1691	0.8333	0.1498	0.8517	0.1439	0.7767	0.1575	0.8467	0.1492	0.8083	0.1698
	BIC SF	0.9717	0.0672	0.9767	0.0581	0.9750	0.0686	0.9633	0.0840	0.9683	0.0738	0.9783	0.0697	0.9783	0.0611	0.9667	0.0711	0.9733	0.0700	0.9683	0.0699
	Ridge	0.0000	0.000.0	0.0000	0.000.0	0.000	0.000	0.000	0.000.0	0.0000	0.000	0.000.0	0.000.0	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000.0
	Lasso	0.9167	0.1733	0.8833	0.1716	0.8683	0.1612	0.8433	0.1689	0.9167	0.1391	0.8983	0.1496	0.7983	0.1594	0.8883	0.1608	0.8600	0.1653	0.7433	0.1579
	E-net	0.8983	0.1739	0.8617	0.1820	0.8217	0.1914	0.8000	0.1880	0.8833	0.1733	0.8517	0.1690	0.7617	0.1745	0.8467	0.1815	0.8317	0.1667	0.6917	0.1763
	SCAD	0.8017	0.2624	0.8333	0.2369	0.8650	0.2329	0.8600	0.2635	0.8550	0.2305	0.8583	0.2137	0.8050	0.2873	0.7683	0.2977	0.8850	0.1891	0.8317	0.2906
	MCP	0.8567	0.2518	0.8700	0.2388	0.9033	0.2121	0.8650	0.2635	0.8933	0.2165	0.9050	0.1943	0.8067	0.2956	0.8217	0.2933	0.9100	0.1901	0.8533	0.2609
e	OLS	0.0000	0.000.0	0.0000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000	0.000	0.000.0	0.000	0.000.0
	AIC B	0.8017	0.1752	0.8150	0.1587	0.8033	0.1613	0.7950	0.1639	0.8017	0.1584	0.7917	0.1731	0.7783	0.1925	0.8333	0.1553	0.7817	0.1905	0.7750	0.1731
	BIC B	0.9717	0.0672	0.9717	0.0713	0.9650	0.0864	0.9583	0.0898	0.9700	0.0686	0.9717	0.0713	0.9500	0.1019	0.9650	0.0796	0.9633	0.0840	0.9650	0.0796
	AIC SB	0.8017	0.1752	0.8150	0.1587	0.8033	0.1613	0.7950	0.1639	0.8017	0.1584	0.7917	0.1731	0.7783	0.1925	0.8333	0.1553	0.7817	0.1905	0.7750	0.1731
	BIC SB	0.9717	0.0672	0.9717	0.0713	0.9650	0.0864	0.9583	0.0898	0.9700	0.0686	0.9717	0.0713	0.9500	0.1019	0.9650	0.0796	0.9633	0.0840	0.9650	0.0796
	AIC F	0.8050	0.1659	0.8150	0.1587	0.8067	0.1584	0.8133	0.1680	0.8100	0.1499	0.8167	0.1615	0.8300	0.1553	0.8400	0.1552	0.8083	0.1714	0.8217	0.1663
	BICF	0.9717	0.0672	0.9717	0.0713	0.9650	0.0864	0.9717	0.0713	0.9700	0.0686	0.9783	0.0563	0.9650	0.0796	0.9683	0.0738	0.9700	0.0726	0.9750	0.0643
	AIC SF	0.8050	0.1659	0.8150	0.1587	0.8067	0.1584	0.8133	0.1680	0.8100	0.1499	0.8167	0.1615	0.8317	0.1526	0.8400	0.1552	0.8083	0.1714	0.8233	0.1638
	BIC SF	0.9717	0.0672	0.9717	0.0713	0.9650	0.0864	0.9717	0.0713	0.9700	0.0686	0.9783	0.0563	0.9667	0.0786	0.9683	0.0738	0.9700	0.0726	0.9750	0.0643
	Ridge	0.0000	0.000.0	0.0000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9167	0.1733	0.9133	0.1371	0.8583	0.1747	0.8817	0.1541	0.9183	0.1329	0.8917	0.1369	0.7917	0.1794	0.9183	0.1265	0.8567	0.1642	0.7633	0.1791
	E-net	0.8983	0.1739	0.8867	0.1656	0.8317	0.1932	0.8533	0.1745	0.9017	0.1423	0.8533	0.1558	0.7417	0.1901	0.8983	0.1399	0.7950	0.1817	0.7083	0.1794
	SCAD	0.8017	0.2624	0.8467	0.2389	0.8617	0.2346	0.8067	0.3095	0.8650	0.1963	0.8400	0.2209	0.8000	0.2670	0.8567	0.2171	0.8433	0.2425	0.8250	0.2943
	MCP	0.8567	0.2518	0.8917	0.2289	0.8817	0.2349	0.8183	0.2969	0.9083	0.1944	0.8833	0.2017	0.8100	0.2773	0.9067	0.1929	0.8850	0.2281	0.8233	0.2957
9	OLS	0.000	0.000.0	0.0000	0.000.0	0.000	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	AIC B	0.8017	0.1752	0.8150	0.1587	0.8033	0.1613	0.7950	0.1639	0.8017	0.1584	0.7917	0.1731	0.7783	0.1925	0.8333	0.1553	0.7817	0.1905	0.7750	0.1731
	BIC B	0.9717	0.0672	0.9717	0.0713	0.9650	0.0864	0.9583	0.0898	0.9700	0.0686	0.9717	0.0713	0.9500	0.1019	0.9650	0.0796	0.9633	0.0840	0.9650	0.0796
	AIC SB	0.8017	0.1752	0.8150	0.1587	0.8033	0.1613	0.7950	0.1639	0.8017	0.1584	0.7917	0.1731	0.7783	0.1925	0.8333	0.1553	0.7817	0.1905	0.7750	0.1731
	BIC SB	0.9717	0.0672	0.9717	0.0713	0.9650	0.0864	0.9583	8680.0	0.9700	0.0686	0.9717	0.0713	0.9500	0.1019	0.9650	0.0796	0.9633	0.0840	0.9650	0.0796
	AIC F	0.8050	0.1659	0.8150	0.1587	0.8067	0.1584	0.8133	0.1680	0.8100	0.1499	0.8167	0.1615	0.8300	0.1553	0.8400	0.1552	0.8083	0.1714	0.8217	0.1663
	BIC F	0.9717	0.0672	0.9717	0.0713	0.9650	0.0864	0.9717	0.0713	0.9700	0.0686	0.9783	0.0563	0.9650	0.0796	0.9683	0.0738	0.9700	0.0726	0.9750	0.0643
	AIC SF	0.8050	0.1659	0.8150	0.1587	0.8067	0.1584	0.8133	0.1680	0.8100	0.1499	0.8167	0.1615	0.8317	0.1526	0.8400	0.1552	0.8083	0.1714	0.8233	0.1638
	BIC SF	0.9717	0.0672	0.9717	0.0713	0.9650	0.0864	0.9717	0.0713	0.9700	0.0686	0.9783	0.0563	0.9667	0.0786	0.9683	0.0738	0.9700	0.0726	0.9750	0.0643
	Ridge	0.0000	0.000.0	0.0000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9167	0.1733	0.9133	0.1371	0.8583	0.1747	0.8817	0.1541	0.9183	0.1329	0.8917	0.1369	0.7917	0.1794	0.9183	0.1265	0.8567	0.1642	0.7633	0.1791
	E-net	0.8983	0.1739	0.8867	0.1656	0.8317	0.1932	0.8533	0.1745	0.9017	0.1423	0.8533	0.1558	0.7417	0.1901	0.8983	0.1399	0.7950	0.1817	0.7083	0.1794
	SCAD	0.8017	0.2624	0.8467	0.2389	0.8617	0.2346	0.8067	0.3095	0.8650	0.1963	0.8400	0.2209	0.8000	0.2670	0.8567	0.2171	0.8433	0.2425	0.8250	0.2943
	MCP	0.8567	0.2518	0.8917	0.2289	0.8817	0.2349	0.8183	0.2969	0.9083	0.1944	0.8833	0.2017	0.8100	0.2773	0.9067	0.1929	0.8850	0.2281	0.8233	0.2957

Table 32: Mean and standard deviation of the β -specificity for the linear simulations when n=200and p = 100. See Figure 32 for the corresponding visualization.

		SD	0	8 0.0711								9 0.0150		_	_	_	_	0.0000	_	_	_	_	0	0	0	0	0	0	3 0.0236	0	
	6.0	Mean	0.0000	0.8858	9066.0	0.8869	9066.0	0.0000	0.9568	0.9473	0.9874	0.9909	0.0000	0.8925	0.9896	0.8974	0.9896	0.0000	0.9556	0.9465	0.9885	0.9926	0.0000	0.8929	0.9896	0.8974	0.9896	0.0000	0.9556	0.9465	0.9883
		SD	0.0000	0.0639	0.0156	0.0658	0.0155	0.0000	0.0216	0.0238	0.0322	0.0162	0.0000	0.0635	0.0159	0.0589	0.0157	0.0000	0.0193	0.0222	0.0304	0.0145	0.0000	0.0635	0.0159	0.0589	0.0157	0.0000	0.0193	0.0222	0.000
	0.5	Mean	0.0000	0.7899	0.9831	0.7931	0.9832	0.000	0.9703	0.9619	0.9585	0.9858	0.000.0	0.8017	0.9833	0.8065	0.9834	0.000.0	0.9719	0.9620	0.9645	0.9881	0.000.0	0.8017	0.9833	0.8065	0.9834	0.000	0.9719	0.9620	H 20 0
9		SD	0.0000	0.0607	0.0166	0.0596	0.0166	0.000	0.0191	0.0206	0.0372	0.0226	0.0000	0.0525	0.0155	0.0528	0.0156	0.000	0.0209	0.0247	0.0373	0.0203	0.0000	0.0525	0.0155	0.0528	0.0156	0.000	0.0209	0.0247	0.0000
Blockwise	0.2	Mean	0.000	0.7840	0.9774	0.7876	0.9774	0.000	0.9838	0.9785	0.9624	0.9873	0.0000	0.7869	0.9786	0.7919	0.9786	0.0000	0.9833	0.9767	0.9631	0.9849	0.000.0	0.7869	0.9786	0.7919	0.9786	0.000	0.9833	0.9767	10000
		SD	0.000.0	0.0676	0.0121	0.0628	0.0121	0.000.0	0.0376	0.0403	0.0299	0.0159	0.000.0	0.0673	0.0121	0.0589	0.0122	0.000.0	0.0362	0.0391	0.0280	0.0135	0.000.0	0.0673	0.0121	0.0589	0.0122	0.000.0	0.0362	0.0391	0000
	6.0	Mean	0.0000	0.8916	0.9894	8968.0	0.9894	0.000.0	0.9111	8668.0	0.9772	0.9907	0.000.0	0.8895	0.9889	0.8971	0.9890	0.000.0	0.9120	0.9011	0.9791	0.9916	0.000.0	0.8895	0.9889	0.8971	0.9890	0.000.0	0.9120	0.9011	0.0701
		SD	0.000.0	0.0655	0.0151	0.0619	0.0151	0.000.0	0.0259	0.0318	0.0377	0.0224	0.000.0	0.0554	0.0139	0.0542	0.0137	0.000.0	0.0291	0.0346	0.0375	0.0223	0.000.0	0.0554	0.0139	0.0542	0.0137	0.000.0	0.0291	0.0346	0.0078
	0.5	Mean	0.000.0	0.8079	0.9795	0.8162	0.9795	0.000.0	0.9774	0.9686	0.9581	0.9856	0.000.0	0.8160	0.9793	0.8212	0.9795	0.000.0	0.9774	0.9668	0.9570	0.9849	0.000.0	0.8160	0.9793	0.8212	0.9795	0.000.0	0.9774	0.9668	0 0 1 1 0
sive		SD	0000°C	0.0623								0.0254 (0.0286	0000
Autoregressive	0.2		00000	1.7776	1.9754 (0.9839																		9778	2000
*	_	SD N	0000	.0664 C	_	_	_	0 0000				0.0055 0			_	_	_	_	_				_				0.0151 0			_	_
	6.0	ų,	0 0000	.7791 0	0	0	0	0				0.9980 0															Ī	Ī	Ī	0	
	0.	M (0000	0.0596 0.	6	0.0573 0.	_	_	_	_	54	0.0116 0.	0.0000	6	0.0177 0.	_	ro -	0	∞	0	_	_	0	_	-	0.0555 0.	ນ	00	00	0	0 0331
		Mean SL	1.0 000r	7844 0.1	1771 0.1	0.7901 0.0	1771 0.1	0.0000 0.0	0.9669 0.0	0.9578 0.0		0.9942 0.0	0.0000.0	_	0.9805 0.0	-		_			_	0.9959 0.0		_	0.9805 0.0	0.7851 0.0	0.9807 0.0	0.0000.0	_	0.9566 0.0	0080
	0.5	Me	000	629 0.7	0.0181 0.9	0.0566 0.7	178 0.5	0		0.0285 0.9		_			0.0179 0.9					0.0289 0.9		0.0210 0.9	0.0000	Ī	_	0.0567 0.7	#	_	10	0.0289 0.9	0.0
Symmetric		un SD	0.0	742 0.0		2	'n	0000.0 0000		•		_						0	6		_	-	0	_			791 0.017	0000.0	0	1	9
Sym	0.2	Mean	0.0C	36 0.7742		71 0.7813	_	_	44 0.9743		83 0.9567	00 0.986			55 0.9789	_	_	_	_		_	00 0.987	Ľ		_	71 0.7708	48 0.979	000.00	4	69 0.967	0 067
Independent		SD	0.000	.00.00	2 0.015	4 0.0571	6 0.0148	0.000	0 0.014		5 0.0383	6 0.0200	0.000		2 0.015			_	_			9.0200	0.0000		2 0.0155	4 0.057	6 0.0148	0.000	0	4 0.016	0000
Inder	0	Mean	0.000	0.776		9.7794 ا	_	0.000	0.9900	0.9854	0.962	0.9866	H	_	0.9732	_	_	0.000	0.9900	0.9854	0.9625	0.986	0.0000			_	0.9736	0.000	0.990	0.985	0 0 0
Type	Corr.	Model	OLS	AIC F	BIC F	AIC SF	BIC SF	Ridge	Lasso	E-net	SCAD	MCP	OLS	AIC F	BIC F	AIC SF	BIC SF	Ridge	Lasso	E-net	SCAD	MCP	OLS	AIC F	BICF	AIC SF	BIC SF	Ridge	Lasso	E-net	7
		ь	-										m										9								

Table 33: Mean and standard deviation of the β -specificity for the linear simulations when n=200and p=2000. See Figure 33 for the corresponding visualization.

	Type	Independent	lent	Symmetric	ic					Autoregressive	ressive					Blockwise	m				
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1	Ridge	0.000	0.000.0	0.000	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9989	0.0017	0.9971	0.0029	0.9958	0.0026	0.9958	0.0026	0.9989	0.0015	0.9971	0.0040	9666.0	0.0026	0.9981	0.0032	0.9968	0.0025	0.9930	0.0050
	E-net	0.9984	0.0021	0.9960	0.0031	0.9945	0.0027	0.9946	0.0028	0.9983	0.0017	0.9961	0.0047	0.9992	0.0029	0.9975	0.0037	0.9954	0.0030	0.9920	0.0051
	SCAD	0.9943	0.0051	0.9957	0.0036	0.9981	0.0018	1.0000	0.000.0	0.9951	0.0046	0.9939	0.0047	0.9947	0.0048	0.9944	0.0047	0.9963	0.0032	0.9989	0.0011
	MCP	0.9987	0.0016	0.9990	0.0013	0.9996	0.0007	1.0000	0.0000	0.9985	0.0021	0.9979	0.0024	0.9972	0.0023	0.9984	0.0023	0.9986	0.0016	0.9995	0.0006
8	Ridge	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9989	0.0017	0.9974	0.0022	0.9953	0.0028	0.9957	0.0023	0.9988	0.0017	0.9971	0.0033	0.9996	0.0026	0.9985	0.0019	0.9966	0.0028	0.9928	0.0049
	E-net	0.9984	0.0021	0.9961	0.0027	0.9939	0.0031	0.9945	0.0024	0.9983	0.0021	0.9961	0.0040	0.9991	0.0027	0.9978	0.0025	0.9952	0.0032	0.9920	0.0047
	SCAD	0.9943	0.0051	0.9956	0.0037	0.9979	0.0020	1.0000	0.000.0	0.9952	0.0043	0.9934	0.0047	0.9954	0.0040	0.9945	0.0048	0.9964	0.0028	0.9990	0.0012
	MCP	0.9987	0.0016	0.9987	0.0016	0.9996	0.0007	1.0000	0.000.0	0.9986	0.0021	0.9979	0.0021	0.9977	0.0022	0.9983	0.0020	0.9987	0.0014	0.9995	0.0007
9	Ridge	0.000.0	0.000	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9989	0.0017	0.9974	0.0022	0.9953	0.0028	0.9957	0.0023	0.9986	0.0022	0.9971	0.0033	0.9996	0.0026	0.9985	0.0019	0.9966	0.0028	0.9928	0.0049
	E-net	0.9984	0.0021	0.9961	0.0027	0.9939	0.0031	0.9945	0.0024	0.9979	0.0026	0.9961	0.0040	0.9991	0.0027	0.9978	0.0025	0.9952	0.0032	0.9920	0.0047
	SCAD	0.9943	0.0051	0.9956	0.0037	0.9979	0.0020	1.0000	0.000.0	0.9947	0.0047	0.9934	0.0047	0.9954	0.0040	0.9945	0.0048	0.9964	0.0028	0.9990	0.0012
	MCP	0.9987	0.0016	0.9987	0.0016	0.9996	0.0007	1.0000	0.000.0	0.9984	0.0021	0.9979	0.0021	0.9977	0.0022	0.9983	0.0020	0.9987	0.0014	0.9995	0.0007

Table 34: Mean and standard deviation of the β -specificity for the linear simulations when n=1000 and p=10. See Figure 34 for the corresponding visualization.

		SD			3 0.0427	ے ر		_		Ī	Ī		0 0.1731		3 0.1925	ľ					7 0.1551			_		_	0.1411		ľ	Ī										7 0 1711
	6.0	Mean	0.0000	0.8350	0.9883	0.9883	0.8517		0.8517								0.8317									0.8267		0.9267		0.8317		0.8317			0.9917		0.9917	0.0000	0.8267	0 7467
		SD	0.0000	0.1724	0.0286	0.0286	0.1686	0.0286	0.1686	0.0286	0.0000	0.0983	0.1283	0.2310	0.2189	0.0000	0.1726	0.0365	0.1726	0.0365	0.1640	0.0365	0.1640	0.0365	0.000	0.1059	0.1287	0.2302	0.0000	0.1726	0.0365	0.1726	0.0365	0.1640	0.0365	0.1640	0.0365	0.0000	0.1059	0 1087
	0.5	Mean	0.0000	0.8300	0.8850	0.8300	0.8467	0.9950	0.8467	0.9950	0.000	0.9433	0.9067	0.9017	0.9233	0.0000	0.8183	0.9917	0.8183	0.9917	0.8400	0.9917	0.8400	0.9917	0.000.0	0.9333	0.8933	0.950	0.0000	0.8183	0.9917	0.8183	0.9917	0.8400	0.9917	0.8400	0.9917	0.0000	0.9333	00000
)	SD	0.0000	0.1542	0.0328	0.0328	0.1542	0.0328	0.1542	0.0328	0.000	0.0697	0.0890	0.2232	0.2216	0.0000	0.1710	0.0328	0.1710	0.0328	0.1613	0.0328	0.1613	0.0328	0.000.0	0.0619	0.0760	0.2165	0.0000	0.1710	0.0328	0.1710	0.0328	0.1613	0.0328	0.1613	0.0328	0.0000	0.0619	0000
Blockwise	0.2	Mean	0.000.0	0.8417	0.9933	0.9933	0.8417	0.9933	0.8417	0.9933	0.000	0.9783	0.9600	0.8967	0.9133	0.000.0	0.8183	0.9933	0.8183	0.9933	0.8250	0.9933	0.8250	0.9933	0.000.0	0.9900	0.9800	0.9250	0.0000	0.8183	0.9933	0.8183	0.9933	0.8250	0.9933	0.8250	0.9933	0.0000	0.9900	0000
		SD	0.000.0	0.1949	0.0707	0.0707	0.1528	0.0435	0.1528	0.0435	0.000.0	0.1373	0.1461	0.1989	0.1827	0.000.0	0.1934	0.0631	0.1926	0.0631	0.1399	0.0435	0.1399	0.0435	0.000.0	0.1404	0.1633	0.2043	0.000.0	0.1934	0.0631	0.1926	0.0631	0.1399	0.0435	0.1399	0.0435	0.000.0	0.1404	0000
	6.0	Mean	0.000.0	0.8067	0.9817	0.9817	0.8700	0.9917	0.8700	0.9917	0.000	0.8700	0.8100	0.9183	0.9217	0.000.0	0.8200	0.9850	0.8183	0.9850	0.8717	0.9917	0.8717	0.9917	0.000.0	0.8733	0.8167	0.9083	0.0000	0.8200	0.9850	0.8183	0.9850	0.8717	0.9917	0.8717	0.9917	0.000.0	0.8733	10000
		SD	0.000.0	0.1774	0.0398	0.0398	0.1589	0.0398	0.1589	0.0398	0.000.0	0.0658	0.0944	0.2845	0.2810	0.000.0	0.1747	0.0535	0.1747	0.0535	0.1530	0.0535	0.1530	0.0535	0.000.0	0.0738	0.0849	0.2250	0.000.0	0.1747	0.0535	0.1747	0.0535	0.1530	0.0535	0.1530	0.0535	0.000.0	0.0738	0000
	0.5	Mean	0.000.0	_	0.9900																					0.9683									0.9850		_		0.9683	0 1 1
N.O.				•	1.0489 0		_		0.1439 0					0.2178 0												0.0427 0			0.0000										0.0427 0	
Antorograeine	0	Mean SD	0	0.8367 0.					_					0.8833 0.												0.9883 0.		0.8983 0.									-		0.9883 0.	
Α.	0.2	Me						-	-			_				H	_	_	_	_			_	_					H	_		_			_		_	_		
		SD	0.0000		0.0328	0.0328	0.1443	_	Ŭ	0.0328	0.0000						0.1573		0.1573				_	_			0.1237			Ī	_						0.0371		0.1062	
	6.0	Mean	0.0000	0.8317	0.9933	0.9933	0.8483	0.9933	0.8483	0.9933	0.0000	0.9400	0.9150	0.9417	0.9450	0.0000	0.8183	0.9950	0.8183	0.9950	0.8217	0.9950	0.8217	0.9950	0.0000	0.9317	0.9050	0.9100	0.0000	0.8183	0.9950	0.8183	0.9950	0.8217	0.9950	0.8217	0.9950	0.000	0.9317	0100
		SD	0.000.0	0.1548	0.0435	0.0435	0.1478	0.0286	0.1478	0.0286	0.0000	0.0771	0.0954	0.2353	0.2439	0.000.0	0.1729	0.0463	0.1729	0.0463	0.1698	0.0328	0.1698	0.0328	0.000.0	0.0966	0.1155	0.2241	0.0000	0.1729	0.0463	0.1729	0.0463	0.1698	0.0328	0.1698	0.0328	0.0000	0.0966	111
	0.5	Mean	0.000.0	0.8200	0.9917	0.9917	0.8400	0.9950	0.8400	0.9950	0.000.0	0.9633	0.9433	0.8950	0.9000	0.000.0	0.8217	0.9900	0.8217	0.9900	0.8250	0.9933	0.8250	0.9933	0.000.0	0.9567	0.9367	0.9133	0.0000	0.8217	0.9900	0.8217	0.9900	0.8250	0.9933	0.8250	0.9933	0.000.0	0.9567	10000
		SD	0.000.0	0.1431	0.0454	0.0454	0.1430	0.0454	0.1430	0.0454	0.000.0	0.0611	0.0840	0.2275	0.2308	0.000.0	0.1576	0.0489	0.1576	0.0489	0.1601	0.0489	0.1573	0.0489	0.000.0	0.0581	0.0780	0.1961	0.000.0	0.1576	0.0489	0.1576	0.0489	0.1601	0.0489	0.1573	0.0489	0.000.0	0.0581	0000
Symmetric	0.2	Mean		0.8350	0.9867						0.000.0	0.9783	0.9633	_	0.8983	L				0.9883					_			0.9100	0.0000			0.8450		0.8467	0.9883			_		0100
_		30	L	_	0.0365			_		_	_	_	0.0479 (0.2002 (L	_	_	_	_	_		_	_				0.2002	0.0000		_	0.1526 (0.1526 (0.0365 (_	_	_		00000
Independent		Mean S			0.9917 0				0.8317 0		0.0000	0.9933 0	0.9850 0		0.9117 0													0.9117 0	0.0000	0.8317 0		0.8317 0		0.8317 0	0.9917 0					0100
ŀ		_		AIC B 0.	_	_	_		ſτ	_			_	_	_	H	AIC B 0.	-	_	_	AIC F 0.		_	fr.					t	AIC B 0.	_	_	m	_	_	_	Ē			_
T	Corr	σ Model	STO 1	AIC	PIC	BIC	AIC	BIC	AIC	BIC	Ridge	Lasso	E-net	SCAD	MCP	3 OLS	AIC	BIC	AIC	BIC	AIC	BIC	AIC	BIC	Rid	Lasso	E-net	MCP	e OLS	AIC	BIC	AIC	BIC	AIC	BIC	AIC	BIC	Ridge	Lasso	100

Table 35: Mean and standard deviation of the β -specificity for the linear simulations when n=1000and p = 100. See Figure 35 for the corresponding visualization.

Hir	Type	Independent	lent	Symmetric	ic	E C		0		Autoregressive	essive	ы		0		Blockwise	se	ы		0	
Model	eJ .	Mean	SD	Nean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
OLS		0.0000	0.0000	0.0000	0.0000	0.000.0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000	0.0000	0.000.0
ΑIC	压	0.8329	0.0391	0.8362	0.0458	0.8345	0.0429	0.8382	0.0428	0.8299	0.0395	0.8538	0.0436	0.9081	0.0481	0.8422	0.0382	0.8484	0.0457	0.9079	0.0434
ВІС	E	0.9905	0.0112	0.9928	0.0093	0.9929	0.0092	0.9920	0.0099	0.9907	0.0098	0.9927	0.0097	0.9959	0.0061	0.9896	0.0108	0.9930	0.0084	0.9972	0.0053
ΑIC	SF	0.8334	0.0389	0.8364	0.0459	0.8353	0.0424	0.8391	0.0430	0.8307	0.0390	0.8556	0.0421	0.9110	0.0455	0.8434	0.0372	0.8492	0.0452	0.9096	0.0429
BIC	SF	0.9905	0.0112	0.9928	0.0093	0.9929	0.0092	0.9920	0.0099	0.9907	0.0098	0.9929	0.0086	0.9959	0.0061	0.9896	0.0108	0.9930	0.0084	0.9972	0.0053
Rį	Ridge	0.000	0.0000	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000	0.000	0.000.0	0.000.0	0.000.0	0.000	0.0000	0.000.0	0.000	0.000.0	0.000.0
Ľa	Lasso	0.9969	0.0087	0.9919	0.0163	0.9865	0.0191	0.9788	0.0231	0.9965	0.0093	0.9935	0.0125	0.9441	0.0307	0.9943	0.0104	0.9897	0.0153	0.9670	0.0227
넒	E-net	0.9943	0.0145	0.9874	0.0214	0.9788	0.0236	0.9655	0.0259	0.9944	0.0126	0.9885	0.0191	0.9329	0.0330	0.9919	0.0130	0.9842	0.0188	0.9595	0.0238
30	SCAD	0.9791	0.0413	0.9829	0.0335	0.9875	0.0261	0.9972	0.0091	0.9834	0.0384	0.9832	0.0364	0.9693	0.0306	0.9825	0.0328	0.9851	0.0267	0.9805	0.0172
Σ	MCP	0.9898	0.0211	0.9920	0.0165	0.9941	0.0178	0.9977	0.0083	0.9916	0.0223	0.9922	0.0189	0.9844	0.0165	0.9908	0.0203	0.9956	0.0101	0.9876	0.0140
10	rs	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000.0	0.000.0	0.000	0.0000	0.000.0	0.000	0.000.0	0.000.0
⋖	ICF	0.8329	0.0391	0.8353	0.0419	0.8341	0.0421	0.8306	0.0481	0.8366	0.0447	0.8506	0.0408	0.9124	0.0434	0.8367	0.0438	0.8538	0.0428	0.9071	0.0505
М	IC F	0.9905	0.0112	0.9928	0.0099	0.9919	0.0087	0.9922	0.0088	9066.0	0.0098	0.9932	0.0076	0.9960	0.0061	0.9901	0.0103	0.9929	0.0087	0.9967	0.0071
⋖	AIC SF	0.8334	0.0389	0.8364	0.0413	0.8354	0.0403	0.8316	0.0474	0.8377	0.0436	0.8530	0.0397	0.9152	0.0421	0.8390	0.0416	0.8548	0.0421	0.9080	0.0494
Ш	CSF	0.9905	0.0112	0.9928	0.0099	0.9919	0.0087	0.9922	0.0088	9066.0	0.0098	0.9932	0.0076	0.9960	0.0061	0.9902	0.0100	0.9929	0.0087	0.9967	0.0071
2	Ridge	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000	0.000	0.000.0	0.0000	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000.0
Ž	Lasso	0.9969	0.0087	0.9936	0.0141	0.9882	0.0161	0.9788	0.0243	0.9960	0.0086	0.9954	0.0089	0.9436	0.0320	0.9943	0.0129	0.9874	0.0174	0.9696	0.0209
白	E-net	0.9943	0.0145	0.9883	0.0195	0.9778	0.0222	9696.0	0.0268	0.9934	0.0124	0.9906	0.0145	0.9311	0.0361	0.9907	0.0168	0.9804	0.0229	0.9617	0.0225
Š	SCAD	0.9791	0.0413	0.9828	0.0353	0.9889	0.0207	0.9972	0.0082	0.9785	0.0443	0.9846	0.0384	0.9727	0.0277	0.9834	0.0349	0.9840	0.0310	0.9826	0.0174
Σ	MCP	0.9898	0.0211	0.9915	0.0193	0.9962	0.0095	0.9984	0.0050	0.9911	0.0176	0.9931	0.0173	0.9850	0.0168	0.9895	0.0234	0.9928	0.0159	0.9900	0.0106
0	LS	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000	0.0000	0.000	0.000	0.000	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0
⋖	ICF	0.8329	0.0391	0.8353	0.0419	0.8341	0.0421	0.8306	0.0481	0.8366	0.0447	0.8506	0.0408	0.9124	0.0434	0.8367	0.0438	0.8538	0.0428	0.9071	0.0505
ш	ICF	0.9905	0.0112	0.9928	0.0099	0.9919	0.0087	0.9922	0.0088	9066.0	0.0098	0.9932	0.0076	0.9960	0.0061	0.9901	0.0103	0.9929	0.0087	0.9967	0.0071
⋖	AIC SF	0.8334	0.0389	0.8364	0.0413	0.8354	0.0403	0.8316	0.0474	0.8377	0.0436	0.8530	0.0397	0.9152	0.0421	0.8390	0.0416	0.8548	0.0421	0.9080	0.0494
Ш	BIC SF	0.9905	0.0112	0.9928	0.0099	0.9919	0.0087	0.9922	0.0088	0.9906	0.0098	0.9932	0.0076	0.9960	0.0061	0.9902	0.0100	0.9929	0.0087	0.9967	0.0071
\mathbb{Z}	Ridge	0.000	0.0000	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000	0.000	0.000.0	0.000.0	0.000.0	0.000	0.0000	0.000.0	0.000	0.000.0	0.000.0
Ľ	Lasso	0.9969	0.0087	0.9936	0.0141	0.9882	0.0161	0.9788	0.0243	0.9960	0.0086	0.9954	0.0089	0.9436	0.0320	0.9943	0.0129	0.9874	0.0174	0.9696	0.0209
슠	E-net	0.9943	0.0145	0.9883	0.0195	0.9778	0.0222	9696.0	0.0268	0.9934	0.0124	0.9906	0.0145	0.9311	0.0361	0.9907	0.0168	0.9804	0.0229	0.9617	0.0225
SC	SCAD	0.9791	0.0413	0.9828	0.0353	0.9889	0.0207	0.9972	0.0082	0.9785	0.0443	0.9846	0.0384	0.9727	0.0277	0.9834	0.0349	0.9840	0.0310	0.9826	0.0174
Ž	MCP	0.9898	0.0211	0.9915	0.0193	0.9962	0.0095	0.9984	0.0050	0.9911	0.0176	0.9931	0.0173	0.9850	0.0168	0.9895	0.0234	0.9928	0.0159	0.9900	0.0106

1 0.9915 0.0193 0.9962 0.0095 0.9984 0.0050 0.9911 0.0176 0.9931 0.0173 0.9850 0.0108 0.9895 0.0235 Table 36: Mean and standard deviation of the β -specificity for the linear simulations when n=1000and p=2000. See Figure 36 for the corresponding visualization.

		0	0000	0021	0023	0000	0.000.0	0000	0024	0027	0000	0000	0000	0024	0027	0000	0000
		n SI															_
	6.0	Mean	0.000	0.99	0.99	1.00	1.0000	0.00	0.99	0.99	1.000	1.00	0.00	0.99	0.993	1.00	1.0000
		SD	0.0000	0.0015	0.0019	0.000	0.0000	0.0000	0.0012	0.0016	0.0000	0.000	0.000	0.0012	0.0016	0.000	0.000
	0.5	Mean	0.000.0	0.9991	0.9985	1.0000	1.0000	0.000.0	0.9991	0.9985	1.0000	1.0000	0.000.0	0.9991	0.9985	1.0000	1.0000
		SD	0e + 00	6e - 04	8e - 04	0e + 00	0e + 00	0e + 00	6e - 04	9e - 04	0e + 00	0e + 00	0e + 00	6e - 04	9e - 04	0e + 00	0e + 00
Blockwise	0.2	Mean	0.000	8666.0	9666.0	1.0000	1.0000	0.000	0.9998	9666.0	1.0000	1.0000	0.000	8666.0	9666.0	1.0000	1.0000
		SD	0.000.0	0.0052	0.0058	0.0000	0.0000	0.000	0.0048	0.0052	0.000.0	0.000.0	0.000.0	0.0048	0.0052	0.000	0.000
	6.0	Mean	0.000	0.9886	0.9863	1.0000	1.0000	0.000	0.9890	0.9867	1.0000	1.0000	0.000	0.9890	0.9867	1.0000	1.0000
		SD	0.000.0	0.0015	0.0019	0.000.0	0.000.0	0.000.0	0.0011	0.0016	0.000.0	0.000.0	0.000.0	0.0011	0.0016	0.000	0.000
	0.5	Mean	0.000.0	0.9994	0.9990	1.0000	1.0000	0.000.0	0.9995	0.9991	1.0000	1.0000	0.000.0	0.9995	0.9991	1.0000	1.0000
essive		SD	0.000.0	8000.0	0.0011	0.0001	0.0001	0.000.0	6000.0	0.0011	0.0001	0.0001	0.000.0	6000.0	0.0010	0.0001	0.0001
Autoregressive	0.2	Mean	0.000.0	0.9997	9666.0	1.0000	1.0000	0.0000	0.9997	0.9995	1.0000	1.0000	0.000.0	0.9997	9666.0	1.0000	1.0000
		SD	0.000.0	0.0019	0.0022	0.000.0	0.000.0	0.000.0	0.0020	0.0024	0.000.0	0.000.0	0.000.0	0.0020	0.0024	0.000.0	0.000
	6.0	Mean	0.000.0	0.9973	0.9959	1.0000	1.0000	0.000.0	0.9974	0.9962	1.0000	1.0000	0.000.0	0.9974	0.9962	1.0000	1.0000
		SD	0.000	0.0022	0.0025	0.000	0.000.0	0.000	0.0018	0.0022	0.000.0	0.000	0.000	0.0018	0.0022	0.000	0.000
	0.5	Mean	0.000	0.9977	0.9964	1.0000	1.0000	0.000	0.9977	0.9963	1.0000	1.0000	0.000	0.9977	0.9963	1.0000	1.0000
ic		SD	0.000.0	0.0012	0.0017	0.000.0	0.0000	0.000.0	0.0013	0.0017	0.000.0	0.000.0	0.000.0	0.0013	0.0017	0.000.0	0.000.0
Symmetric	0.2	Mean	0.0000	0.9992	0.9985	1.0000	1.0000	0.0000	0.9991	0.9985	1.0000	1.0000	0.0000	0.9991	0.9985	1.0000	1.0000
ent		SD	0e + 00	3e - 04	4e - 04	0e + 00	0e + 00	0e + 00	3e - 04	4e - 04	0e + 00	0e + 00	0e + 00	3e - 04	4e - 04	0e + 00	0e + 00
Independent	0	Mean	0.000.0	0.9999	0.9998	1.0000	1.0000	0.000.0	0.9999	0.9998	1.0000	1.0000	0.000.0	0.9999	0.9998	1.0000	1.0000
Type	Corr.	Model	Ridge	Lasso	E-net	SCAD	MCP	Ridge	Lasso	E-net	SCAD	MCP	Ridge	Lasso	E-net	SCAD	MCP
		ь	-					က					9				

4 Tables from the non-linear simulations

4.1 Tables for the training MSE of the non-linear simulations

Table 37: Mean and standard deviation of the training MSE for the non-linear simulations when n=50 and p=10. See Figure 37 for the corresponding visualization.

	Type	Independent	lent	Symmetric	ic					Autoregressive						Blockwise					
	Corr.	0		0.5		0.5		6.0		0.2						0.2		0.5			
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
П	OLS	4.99	1.44	5.39	1.30	5.24	1.51	5.73	1.58	5.06	1.24	4.99	1.17	5.13	1.55	5.06	1.35	4.98	1.34	5.12	1.54
	AIC B	5.31	1.59	5.73	1.40	5.60	1.62	6.14	1.70	5.39	1.33	5.30	1.26	5.45	1.68	5.37	1.47	5.28	1.43	5.45	1.69
	BICB	2.68	1.69	6.11	1.51	5.95	1.64	6.57	1.80	5.76	1.42	5.70	1.38	5.74	1.71	5.84	1.56	5.63	1.64	5.84	1.76
	AIC SB	5.31	1.59	5.73	1.40	5.60	1.62	6.14	1.70	5.39	1.33	5.30	1.26	5.45	1.68	5.37	1.47	5.28	1.43	5.44	1.69
	BICSB	20.08	1.69	6.11	1.51	5.94	1.64	6.57	1.81	5.76	1.42	5.70	1.38	5.74	1.71	10 i	1.58	5.63	1.64	8.18	1.76
	AICF	5.33	1.60	5.81	1.42	5.64	1.61	6.29	1.71	5.41	1.35	5.41	1.27	5.62	1.69	5.41	1.48	10 1 20 0 10 0 10 0	1.59	5.55	1.70
	BIC F	5.72	1.68	6.22	1.60	6.00	1.64	6.65	1.8	28.2	1.44	87.0	1.34	5.93	1.74	5.92	1.59	5.72	1.65	5.94	
	AICSE	0.0	1.60	0.81	1.42	5.65	1.61	6.29	1.71	5.42	1.35	5.41	1.27	5.64	1.69	5.41	24.1	0.00 100 100 100	1.59	0.0 0.0 0.0 0.0	1.71
	BIC OF	10.0	1.08	0.22	1.60	0.00	1.04	00.00	1.81	0.00	1.44	0 1	1.34	0.00	1.73	0.00	1.09	0.0	1.05	0.00	1.83
	Kidge	7.64	84.0	8.36	2.98	201	3.11	9.20	3.19	7.48	2.40	7.55	2.8	8.30	3.01	7.58	2.72	7.80	2.91	8.03	3.01
	Lasso	7.86	2.7.7	8.28	2.54	7.7.7	2.02	82.0	92.0	7.79	2.17	7.47	2.24	7.37	2.65	7.91	27.72	7.41	2.45	7.25	2.8.7
	E-net	7.87	2.80	8.29	2.55	7.74	2.57	8.27	20.0	18.7	2.20	7.45	2.26	7.39	2.68	7.91	27.72	7.41	2.50	7.7.	2.90
	SCAD	08.30	1.79	6.30	1.57	6.01	1.82	09.9	1.87	5.95 00.01	1.55	0 r	1.39	5.84 48.0	1.0	5.97	1.76	0. r 00. r 00. r	1.67	5.74	1.97
	MCF	0.00	1.83	0.44	1.02	0.07	1.90	0.00	1.90	80.0	1.02	80.0	500	0.00	20.0	0.00	1.77	00.0	1.72	40.0	40.0
	AGBOOST	1 30	0.01	1 35	0.01	1.14	0.01	0.01	0.01	1 34	0.01	1.36	0.02	0.02	0.07	1 37	0.01	0.02	0.01	0.02	0.02
	SVM	0.76	0.70	0.89	0.97	1.07	06:0	1.62	108.0	0.78	0.65	0.96	88.0	1.55	8.0	0.94	1.01	1.03	0.87	1.72	0.81
m	OLS	124.27	64.80	135.92	64.28	127.72	68.62	121.50	63.02	122.36	63.24	133.23	68.31	123.59	69.03	131.64	65.01	129.48	64.95	116.63	60.41
	AIC B	133.48	68.73	145.07	68.00	136.72	72.97	130.26	67.08	131.53	67.67	142.74	75.11	132.31	75.35	141.40	69.78	139.36	71.13	124.53	63.52
	BIC B	145.55	73.75	154.50	70.24	146.54	77.60	140.04	71.30	141.99	72.15	153.22	80.08	140.37	77.29	151.40	76.37	149.22	76.75	131.44	67.45
	AIC SB	133.44	68.74	145.07	68.00	136.72	72.97	130.21	62.09	131.52	67.67	142.40	74.52	132.26	75.37	141.33	69.77	139.19	71.18	124.47	63.51
	BIC SB	145.55	73.75	154.50	70.24	146.46	77.70	139.94	71.34	142.18	72.90	153.00	80.20	140.35	77.33	151.15	75.96	149.22	76.75	131.44	67.45
	AIC F	135.07	69.26	146.71	68.72	139.23	73.61	134.89	70.30	133.13	68.46	145.07	76.04	137.22	74.71	143.53	72.56	142.83	74.94	130.03	67.10
	BIC F	146.57	73.44	156.20	70.40	150.31	78.23	145.12	73.00	143.09	74.12	155.87	80.64	147.05	89.22	152.87	76.04	153.72	80.50	136.05	72.54
	AIC SF	135.07	69.26	146.71	68.72	139.22	73.61	134.94	70.32	133.17	68.44	145.12	76.01	137.80	76.42	143.55	72.54	142.84	74.94	130.06	66.97
	BICSF	146.57	73.44	156.20	70.40	150.53	78.28	145.20	73.01	143.09	74.12	155.87	80.64	147.52	89.38	152.87	76.04	153.76	80.45	136.06	72.53
	Kidge	223.67	106.71	247.35	114.68	231.15	115.10	216.51	134.88	218.74	106.89	243.97	119.13	224.39	141.49	235.39	114.43	235.95	113.27	204.80	98.73
	Lasso	218.27	107.62	240.70	113.58	220.12	113.39	203.41	134.69	213.30	108.40	234.30	116.17	213.44	143.05	227.29	118.06	228.26	113.63	195.77	99.27
	E-net	219.18	107.79	164 97	113.93	220.23	113.20	140.641	135.57	214.21	108.00	1034.77	115.70	146.70	142.52	228.60	94 44	1228.71	113.08	190.84	14.28
	MCB	152.31	000.00	169.97	63.14	150.41	90.77	142.84	10.00	1501.87	90.15	162.55	93.73 05.73	146.79	90.47	162.90	84.44	150.90	03.31	136.91	79.17
	XGBoost	0.10	0.13	0.10	0.10	0.14	0.14	141.02	0.10	102.02	00.00	0.13	0.12	0.13	00.12	0.11	02.03	0.12	0.13	0.15	06.0
	RF	24.58	11.30	26.67	14.08	23.51	11.68	14.02	12.41	23.28	12.36	24.84	13.01	17.75	13.42	26.16	14.39	24.25	10.80	17.43	7.05
	$_{ m SVM}$	20.03	18.12	24.13	25.99	21.94	33.49	22.33	40.56	19.42		20.06	19.43	20.41	40.37	23.12	35	20.02	19.90	17.79	19.71
9	OLS	1862.10	1007.22	2043.56	1008.78	1897.59	1077.30	1796.53	89.896	1834.81		2000.52	1052.33	1853.66	1054.10	1986.77	Ŀ	1962.07	1032.92	1728.95	941.85
	AIC B	2020.38	1082.74	2197.58	1078.92	2051.35	1179.20	1922.67	1026.71	1984.03	1104.50	2161.73	1153.92	1980.64	1124.63	2145.73	.12	2101.71	1096.03	1847.13	993.27
	BIC B	2188.99	1156.36	2369.72	1162.31	2190.12	1210.93	2071.96	1119.25	2150.02	•	2321.75	1249.56	2100.63	1155.00	2309.91	1226.73	2272.28	1233.88	1967.21	1062.66
	AIC SB	2017.39	1077.21	2197.58	1078.92	2050.88	1178.59	1921.64	1025.53	1980.99	•	2157.83	1149.88	1979.34	1123.34	2142.84		2101.71	1096.03	1846.56	993.65
	BIC SB	2188.99	1156.36	2369.72	1162.31	2190.12	1210.93	2068.66	1115.90	2148.46		2315.87	1236.87	2099.27	1156.20	2306.07		2268.56	1233.10	1965.53	1062.55
	AICF	2038.74	1075.83	2243.78	1115.76	2098.40	1189.68	2012.68	1095.66	1995.88		2194.35	1169.05	2090.45	1283.45	2179.63		2165.66	1152.33	1915.58	1087.42
	BICF	2214.93	1165.89	2417.29	1205.08	2265.88	1240.92	2164.77	1178.25	2168.97		2339.38	1235.98	2182.46	1284.83	2320.72	1231.95	2313.72	1249.85	2032.92	1132.30
	AICSE	2039.41	1077.35	2244.43	1115.40	2101.31	1191.36	2014.72	1098.59	1995.85		2195.56	1169.31	2094.56	1287.42	2179.86	_	2170.95	1156.95	1916.98	1087.32
	BIC SF	2215.99	1165.90	2420.57	1205.39	2265.88	1240.92	2166.64	1178.20	2168.97		2339.38	1235.98	2184.35	1288.72	2320.72	_	2313.72	1249.85	2032.92	1132.30
	Kidge	2885.95	1357.52	3182.05	1589.38	3041.98	1991.92	2892.00	1740.08	2745.67	-	3040.08	1401.47	2917.10	1786.44	3000.91		3000.55	1379.77	2033.77	1239.07
	Lasso	2870.99	1364.95	3162.46	1575.78	3008.76	1606.59	2824.02	1744.41	2736.25		3029.87	1470.26	2840.51	1773.61	2979.42		2977.84	1393.19	2608.21	1239.09
	E-net	2872.00	1304.24	3162.07	1010 44	3009.54	1467.92	2831.42	1010 74	2/3/.4/		3031.03	1409.41	2842.09	1770.13	2981.29	_	2980.05	1391.27	2012.40	1240.03
	MCB	2405.07	1328.00	2581.99	1318.44	2394.10	1465.81	2205.05	1107 40	2347.47	1392.00	2581.78	1511.93	2300.42	1770.17	2600.94		2408.32	1358.00	2115.69	1146 57
	X G Boost	0.414.44	0.00	2.10 2.10	1323.94	0 77	0.65	0.17	07.0	0.040.0		0.00	0.64	0 37	14.0.11	20.02 77	5 5	0.00.00	0.15	0.00	0.080
	RF	280.08	171.08	312.67	222.88	269.55	172.59	173.35	168.22	268.82	194.95	282.22	196.52	202.16	203.21	314.01	230.89	273.35	155.01	181.81	103.66
	SVM	356.60	312.30	445.53	467.92	366.90	462.03	274.82	516.44	369.59	416.54	346.19	304.63	304.26	565.89	426.13	411.65	322.24	290.62	221.87	230.09

Table 38: Mean and standard deviation of the training MSE for the non-linear simulations when n=50 and p=100. See Figure 38 for the corresponding visualization.

	6.0	Mean	12.78	8.27	8.31	7.10	06.90	00.00	0.73	0.79	240.03	212.21	211.92	144.76	142.52	0.00	14.44	19.60	2817.89	2732.31	2736.15	2182.22	2227.68	0.01	184.85	294.14
		SD	3.17	2.04	2.06	1.56	1.55	00.00	0.36	0.58	80.76	108.81	108.69	84.70	86.86	00.00	12.11	38.63	1229.20	1256.91	1255.40	1324.98	1363.84	00.00	158.20	616.21
	0.5	Mean	16.87	7.77	7.73	5.80	6.05	0.00	1.44	0.50	265.06	228.08	229.59	156.99	159.22	00.0	28.40	33.87	2929.04	2897.90	2899.24	2495.77	2570.48	00.00	325.55	663.99
		SD	4.06	2.61	2.62	1.48	1.62	0.00	0.33	0.43	107.19	112.53	111.89	91.14	96.40	00.0	15.28	65.03	1484.25	1460.26	1466.71	1433.83	1473.16	00.00	240.74	794.44
Blockwise	0.2	Mean	19.35	8.22	8.29	5.00	5.52	00.0	1.72	0.42	264.52	225.53	227.48	142.07	157.98	0.00	31.24	52.41	2883.26	2828.19	2834.54	2342.91	2438.19	00.0	356.90	897.00
		SD	3.57	2.98	3.01	2.40	2.61	0.00	0.34	0.34	150.34	154.69	155.17	111.00	126.36	0.00	13.25	52.03	1816.80	1871.34	1870.31	1821.86	1852.01	0.00	186.07	758.20
	6.0	Mean	19.51	8.55	8.62	6.42	6.78	00.00	1.21	0.53	298.23	250.77	251.11	170.90	176.43	00.00	23.53	36.95	3288.13	3194.62	3197.39	2743.75	2827.36	00.00	286.66	746.94
		SD	4.59	2.63	2.69	1.63	1.58	0.00	0.41	0.68	95.45	102.11	101.78	79.61	82.88	00.0	11.97	50.74	1335.18	1324.47	1325.90	1271.40	1297.71	00.00	169.24	857.16
	0.5	Mean	21.67	8.58	8.71	5.40	5.90	00.00	1.87	0.55	256.18	213.10	215.51	132.43	143.63	00.00	29.23	43.98	2744.40	2672.10	2675.10	2204.64	2272.11	00.00	333.49	995.55
ssive		SD	4.32	2.90	3.10	1.55	1.70	0.00	0.41	1.57	89.40	106.29	105.88	90.06	86.75	00.00	13.34	61.39	1307.91	1349.68	1350.46	1310.85	1315.58	00.00	179.97	1015.63
Autoregressive	0.2	Mean	21.14	9.29	9.50	5.49	6.11	0.00	1.91	1.04	261.68	229.66	231.28	149.03	163.22	00.0	30.55	53.58	2926.73	2886.09	2885.11	2439.46	2517.08	00.00	343.79	1152.75
		SD	2.77	2.89	2.84	2.02	1.95	0.00	0.23	1.89	156.69	111.96	113.35	75.22	78.65	0.01	12.46	36.03	1830.14	1843.63	1837.15	1309.12	1311.80	0.03	173.90	483.30
	6.0	Mean	10.38	8.00	8.03	7.10	92.9	00.00	0.80	1.66	239.19	204.33	205.93	148.31	146.55	0.00	14.55	23.71	2986.54	2890.52	2884.31	2277.18	2282.24	0.01	182.32	327.06
		SD	3.32	3.24	3.30	2.16	2.30	0.00	0.34	98.0	87.14	89.47	90.00	64.13	70.23	00.00	9.26	36.86	1120.15	1122.18	1124.19	993.13	981.77	00.00	127.37	604.71
	0.5	Mean	15.12	7.71	7.53	6.05	6.26	0.00	1.50	0.70	237.16	209.33	208.81	140.05	148.33	00.00	26.29	30.42	2708.13	2647.54	2649.52	2162.57	2208.60	00.00	291.61	608.97
0		SD	4.54	3.42	3.41	1.85	1.99	00.0	0.43	1.55	99.81	109.35	109.41	73.26	72.06	00.00	12.92	43.21	1314.56	1373.20	1367.69	1243.87	1334.72	00.00	186.65	698.41
Symmetric	0.5	Mean	18.23	8.42	8.37	5.30	5.89	00.00	1.78	0.73	269.66	235.80	236.65	139.03	146.21	0.00	31.26	36.88	2956.79	2890.98	2895.17	2388.80	2468.95	00.00	358.40	844.60
int		SD	4.23	3.07	3.19	1.69	1.86	0.00	0.39	1.68	94.40	16.601	109.27	93.27	94.91	0.00	13.12	06.89	1370.59	1416.53	1413.32	1494.70	1484.35	00.00	188.20	1179.01
Independent	0	Mean	21.17	9.28	9.51	5.52	80.9	0.00	1.78	96.0	253.54	224.64	226.07	143.36	154.31	0.00	30.44	58.71	2805.40	2752.69	2755.87	2378.51	2412.77	0.00	346.70	1138.38
Type	Corr.	Model	Ridge	Lasso	E-net	SCAD	MCP	XGBoost	RF	SVM	Ridge	Lasso	E-net	SCAD	MCP	XGBoost	RF	SVM	Ridge	Lasso	E-net	SCAD	MCP	XGBoost	RF	SVM
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Table 39: Mean and standard deviation of the training MSE for the non-linear simulations when n=50 and p=2000. See Figure 39 for the corresponding visualization.

	6.0	Mean	7.95	8.59	8.64	7.68	7.67	00.0	0.91	0.58	261.19	235.35	235.29	146.10	148.86	0.00	19.79	35.92	3195.81	3064.39	3070.39	2417.30	2380.36	00.00	273.18	850.84
		SD	9.15	3.58	3.69	2.87	2.89	00.00	0.46	0.99	128.52	134.69	134.78	101.72	115.86	00.00	15.76	54.67	1629.71	1611.36	1614.59	1599.40	1581.03	00.00	228.67	1111.37
	0.5	Mean	14.32	8.93	9.01	5.47	6.57	00.00	1.93	0.76	282.13	251.74	254.37	144.02	172.30	0.00	34.86	42.96	3154.60	3068.64	3063.19	2440.99	2659.41	00.00	428.16	1052.72
		SD	7.24	4.06	4.08	2.26	2.16	00.00	0.41	3.20	105.13	111.72	110.60	116.66	111.33	00.00	14.94	78.49	1374.43	1379.57	1378.57	1609.80	1469.44	00.00	208.36	928.32
Blockwise	0.2	Mean	23.09	10.78	11.12	4.07	5.76	00.00	2.40	2.07	277.19	255.07	257.25	143.69	178.03	00.00	37.99	76.18	3061.06	3052.96	3053.35	2490.74	2683.91	00.00	448.81	1062.54
		SD	12.39	3.52	3.64	3.36	3.09	00.00	0.46	4.94	114.57	112.50	112.56	101.80	103.55	00.00	13.14	66.57	1344.65	1403.81	1393.64	1357.95	1380.57	00.00	198.94	935.40
	6.0	Mean	33.54	8.82	8.96	5.74	6.98	00.00	1.56	3.60	315.70	235.20	237.94	128.12	148.64	00.00	28.24	68.93	3015.48	2924.56	2925.73	2303.92	2458.89	00.00	374.64	1045.45
		SD	5.28	4.64	4.76	3.06	3.07	00.00	0.50	4.91	110.53	127.72	126.95	137.22	127.59	0.00	17.66	87.05	1611.33	1637.92	1633.87	1771.50	1661.94	00.00	256.86	1142.17
	0.5	Mean	26.01	12.20	12.71	4.22	6.38	00.00	2.77	5.22	292.56	263.57	265.46	157.07	190.57	0.00	39.63	107.43	3187.68	3158.87	3163.00	2639.24	2873.81	00.00	474.97	1528.14
ssive		SD	4.38	4.68	4.71	2.18	2.57	00.00	0.53	4.61	101.86	106.76	106.74	104.14	95.39	0.00	15.09	69.48	1447.33	1420.56	1418.12	1372.95	1292.35	00.00	224.50	929.10
Autoregressive	0.2	Mean	22.93	11.61	12.23	3.70	5.88	00.00	2.61	5.96	266.56	244.57	246.22	121.28	157.74	00.00	35.92	85.41	2945.46	2921.52	2920.52	2246.09	2481.90	00.00	430.55	1087.68
		SD	2.45	2.77	2.71	1.89	2.07	00.00	0.35	96.0	93.86	107.90	110.17	67.73	63.32	0.00	8.49	23.35	1447.81	1464.78	1466.78	1197.20	1258.89	00.00	119.19	280.42
	6.0	Mean	86.6	6.95	7.04	6.48	6.14	00.00	0.89	1.19	183.63	194.98	195.73	134.27	128.59	0.00	14.17	23.95	2712.98	2776.50	2777.80	2141.11	2172.68	00.00	180.77	318.50
		SD	3.13	3.38	3.34	1.89	2.67	00.00	0.43	2.00	167.91	176.44	175.72	132.94	148.72	0.00	19.34	108.08	2203.84	2226.62	2227.04	2162.10	2238.76	00.00	284.31	916.82
	0.5	Mean	14.57	7.39	7.26	5.35	6.25	00.00	1.93	0.91	246.54	232.28	233.39	138.83	165.43	0.00	32.16	46.51	3017.19	2965.28	2965.26	2282.01	2596.35	00.00	387.81	714.66
0		SD	4.37	4.18	4.29	2.35	3.14	00.00	0.47	1.26	101.88	118.52	117.38	92.23	102.51	0.00	14.36	56.16	1471.40	1482.57	1482.98	1480.84	1534.37	00.00	221.97	783.21
Symmetric	0.2	Mean	19.50	9.54	9.62	4.31	5.92	00.00	2.38	0.89	247.88	223.76	225.38	111.68	146.45	00.00	32.96	49.59	2746.91	2714.19	2715.16	1958.15	2264.54	0.00	387.34	824.39
int		SD	3.99	4.72	4.92	3.44	3.33	00.00	0.50	4.16	92.72	20.66	98.12	95.23	87.95	00.00	15.17	71.20	1399.75	1417.33	1416.42	1288.79	1405.10	00.0	228.30	899.29
Independent	0	Mean	20.66	12.85	13.25	4.23	6.39	00.00	2.43	5.68	255.72	237.57	237.70	131.50	169.99	00.00	35.91	89.13	2884.31	2867.82	2868.54	2276.15	2586.58	0.00	425.65	1172.60
Type	Corr.	Model	Ridge	Lasso	E-net	SCAD	MCP	XGBoost	RF	SVM	Ridge	Lasso	E-net	SCAD	MCP	XGBoost	RF	SVM	Ridge	Lasso	E-net	SCAD	MCP	XGBoost	RF	SVM
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Table 40: Mean and standard deviation of the training MSE for the non-linear simulations when n=200 and p=10. See Figure 40 for the corresponding visualization.

E	Independent	- tur	Symmothic						Autorography	orrio.					Blockwise					
Lype Corr.	0 0	_	0.2	2	0.5		6.0		O.2	20100	0.5		6.0		0.2		0.5		6.0	
σ Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1 OLS	6.26	0.63	6.43	0.74	6.34	69.0	7.11	1.03	6.31	0.81	6.29	0.70	6.42	0.81	6.32	08.0	6.22	89.0	6.23	0.83
AICB	6.35	0.64	6.52	0.76	6.43	0.70	7.23	1.04	6.40	0.83	6.38	0.71	6.50	0.82	6.41	0.82	6.30	0.70	6.32	0.84
BICB	6.54	0.67	6.69	0.80	6.57	0.72	1.38	1.07	6.57	0.86	6.53	0.74	6.63	98.0	6.57	98.0	6.45	0.72	6.45	0.87
AIC CIR	0.0	0.0	0.02	07.0	6.45	0.10	2 6	1.04	6.57	98.0	0.00	0.74	0.00	20.0	6.57	20.0	6.45	0.10	6.32	0.0 84
AICE	6.35	0.64	6.52	0.76	6.43	0.70	7.24	1.04	6.40	0.83	6.39	0.71	6.52	0.83	6.41	0.82	6.31	0.69	6.33	0.86
BIC F	6.54	0.67	69.9	0.80	6.58	0.72	7.39	1.07	6.57	0.86	6.54	0.75	6.65	0.86	6.58	0.86	6.47	0.73	6.46	0.87
AIC SF	6.35	0.64	6.52	0.76	6.43	0.70	7.24	1.04	6.40	0.83	6.39	0.71	6.52	0.83	6.41	0.82	6.31	0.69	6.33	98.0
BIC SF	6.54	0.67	69.9	08.0	6.58	0.72	7.39	1.07	6.57	98.0	6.54	0.75	6.65	98.0	6.58	98.0	6.47	0.73	6.46	0.87
Ridge	7.08	0.77	7.36	0.97	7.32	06.0	8.61	1.36	7.17	1.05	7.26	1.01	7.80	1.22	7.27	1.05	7.17	0.97	7.50	1.16
Lasso	7.36	0.84	7.52	1.01	7.26	06.0	8.12	1.30	7.39	1.12	7.32	1.01	7.46	1.15	7.45	1.08	7.21	0.97	7.17	1.14
E-net	7.35	0.84	7.50	1.00	7.22	0.89	8.13	1.29	7.37	1.11	7.31	0.99	7.46	1.17	7.43	1.07	7.17	96.0	7.15	1.12
SCAD	6.44	0.72	6.61	0.76	6.51	0.74	7.33	1.09	6.47	0.87	6.47	92.0	6.64	98.0	6.49	0.85	6.40	0.76	6.40	0.87
MCP	6.44	0.72	6.62	0.77	6.51	0.74	7.33	1.08	6.47	0.85	6.48	0.79	6.62	0.87	6.51	0.88	6.40	0.77	6.41	98.0
XGBoost	0.36	0.12	0.38	0.10	0.36	0.15	0.14	0.20	0.39	0.10	0.39	0.09	0.30	0.20	0.38	0.12	0.39	0.11	0.40	0.13
RF	0.70	0.08	0.70	0.08	0.58	0.07	0.36	0.05	0.71	0.08	0.67	0.07	0.47	0.06	0.71	0.08	0.65	0.08	0.52	0.06
3 OIS	154 90	20.12	153.57	38 17	163.70	36.41	160.50	38 41	165.55	41 95	163.30	37.35	161 13	37.67	160.40	37.48	154.51	33 28	163 32	39.35
	157.39	86.68	156.16	39.17	166.24	36.98	163.32	39.04	168.47	43.01	165.86	38.00	163.76	38.36	162.92	80.00	157.06	34.20	165.84	18.08
BICB	161.94	31.79	160.18	39.97	170.54	38.29	166.71	39.83	173.71	44.44	170.61	39.77	167.45	38.86	167.90	39.75	161.08	34.69	169.06	41.12
AIC SB	157.39	29.98	156.16	39.17	166.24	36.98	163.32	39.04	168.47	43.01	165.84	38.00	163.74	38.35	162.92	38.28	157.06	34.20	165.84	39.81
BIC SB	161.94	31.79	160.18	39.97	170.54	38.29	166.71	39.83	173.71	44.44	170.54	39.68	167.33	38.72	167.86	39.80	161.08	34.69	169.06	41.12
AIC F	157.50	29.94	156.28	39.28	166.61	37.03	163.85	39.37	168.70	43.02	166.58	38.32	165.18	38.51	162.96	38.24	157.47	34.20	166.48	39.89
BIC F	162.21	31.97	160.18	39.97	170.93	38.16	167.19	39.83	174.00	44.66	170.87	39.53	167.78	38.73	168.10	39.91	161.34	34.88	169.40	41.32
AIC SF	157.50	29.94	156.28	39.28	166.61	37.03	163.85	39.37	168.70	43.02	166.59	38.30	165.35	38.54	162.98	38.26	157.47	34.20	166.48	39.89
BICSE	162.21	31.97	160.18	39.97	170.93	38.16	167.19	39.83	174.00	44.66	170.90	39.55	167.84	38.81	168.10	39.91	161.34	34.88	169.45	41.32
Kidge	202.77	46.62	202.21	58.64	216.45	57.97	207.53	56.20	222.76	71.59	215.96	58.54	212.98	57.10	212.96	59.95	201.79	50.27	217.28	63.89
Lasso	199.78	42.76	199.21	55.75	210.26	54.10	199.86	53.41	220.57	68.39	212.77	54.49	205.36	54.46	210.30	54.81	198.52	48.98	212.73	64.01
S A D	162 20	91 87	160.30	41.90	171 16	20.50	166.40	20.73	173 70	45.30	171 44	20.45	166 98	24.07	168.08	20.00	161.18	24 86	168.80	41.08
MCP	162.40	32.06	160.84	42.42	171.23	38.73	166.11	39.41	174.06	45.64	171.57	39.37	167.15	39.23	168.24	40.60	161.28	34.96	169.23	41.92
XGBoost	2.99	0.83	3.13	0.89	3.34	0.81	1.65	1.71	3.01	0.82	3.10	0.94	3.12	1.30	3.08	0.79	3.04	0.86	3.18	1.13
RF	11.52	2.77	10.92	2.51	10.55	3.11	6.15	2.66	12.72	4.56	11.98	3.31	7.96	2.53	11.82	3.39	10.99	3.10	9.82	2.64
SVM	10.87	5.48	10.18	4.97	13.02	10.19	14.25	13.26	14.54	13.38	12.56	7.79	13.70	8.74	11.70	6.67	11.57	5.96	14.27	5.87
e OFS	2314.26	468.48	2295.58	599.97	2447.43	574.49	2369.54	611.07	2495.68	666.82	2452.08	594.11	2414.61	601.25	2418.21	591.93	2318.47	530.74	2474.30	616.49
AIC B	2356.52	475.66	2337.63	612.63	2488.15	584.03	2413.01	623.12	2547.33	683.64	2497.03	604.05	2454.05	609.71	2463.47	604.90	2361.68	545.17	2513.98	627.64
PIC P	2413.70 3356 E3	495.07	2000.00	610.02	249.00	591.97	2450.09	620.03	2009.52	601.73	2330.00	6017.09	2308.01	600 71	2024.03	60.00	2411.00	2005.53 RAR 17	2002.01	697.64
BICSB	2413.76	493.67	2393.08	625.02	2549.08	591.97	2458.09	626.63	2609.52	701.23	2558.15	618.16	2508.61	617.22	2524.09	615.35	2411.66	563.39	2562.51	645.36
AIC F	2357.92	476.79	2339.22	612.80	2493.90	582.91	2422.56	624.65	2549.35	682.70	2503.46	600.41	2475.68	617.91	2467.21	605.20	2367.67	545.16	2528.58	626.87
BIC F	2413.76	493.67	2396.27	628.23	2557.38	597.35	2469.35	632.08	2610.98	700.64	2562.40	618.59	2517.49	620.86	2528.74	619.50	2414.12	563.66	2568.91	645.60
AIC SF	2357.92	476.79	2339.22	612.80	2494.09	582.73	2422.56	624.65	2549.35	682.70	2503.96	09.009	2476.62	617.68	2467.47	605.34	2367.67	545.16	2529.03	626.85
BIC SF	2413.76	493.67	2396.27	628.23	2557.38	597.35	2469.35	632.08	2610.98	700.64	2562.40	618.59	2517.49	620.86	2528.74	619.50	2414.12	563.66	2568.91	645.60
Ridge	2795.38	529.90	2830.29	692.81	3038.70	732.88	2944.29	821.55	3048.87	792.26	2999.89	684.73	3008.49	790.88	2942.85	689.35	2825.52	615.43	3011.06	719.21
Lasso	2781.75	536.48	2809.82	698.72	3015.88	740.48	2906.39	826.43	3041.13	799.12	2984.55	691.05	2982.37	792.29	2932.77	692.88	2812.83	622.33	2998.01	726.67
E-net	2782.18	535.88	2812.96	695.93	3017.04	740.42	2907.02	828.26	3042.75	797.79	2987.36	689.70	2984.66	795.46	2933.15	693.30	2813.09	621.58	2998.94	726.76
SCAD	2419.19	499.14	2397.78	642.99	2544.84	593.10	2443.93	638.28	2621.34	727.07	2567.06	631.85	2504.91	611.26	2523.62	631.76	2410.49	558.04	2584.04	672.98
MCF	2427.87	500.60	2407.76	048.48	2541.56	19.620	2445.19	635.I7	2625.14	714.69	2574.18	635.95	2500.87	630.79	2526.16	627.93	2410.43	549.34	25/2.92	659.62
AGBOOSI DE	110 00	40.00	106.05	0.07	100.02	70.12	60.10	00.13	194.40	10.04	116 40	4 t t t t t	78.04	1.00	110.98	0.30	10.07	16.20	017.03	94.93
SYN	166 67	40.20	188 99	640.00	167.09	150.00	100.40	170.00	104.04	00.00	167 50	107.00	10.01	101 00	163.00	119 71	169 60	40.20	169 61	24.22
707	10.001	00:00	20.001	04.50	201.00	100.00	20.00	F0.01	07.007	*0.00°	00:101	10.131	00.05	00:177	20.707	11.511	100.00	OF.00	10.001	07:10

Table 41: Mean and standard deviation of the training MSE for the non-linear simulations when n=200 and p=100. See Figure 41 for the corresponding visualization.

	8										-										
	Corr	Independent	ent	Symmetric 0.2	10	22.0		6.0		Autoregressive 0.2	ssive	10		6:0		Blockwise 0.2		75.		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1	OLS	3.30	0.52	3.31	0.51	3.41	0.52	3.79	0.70	3.37	0.58	3.34	0.51	3.30	0.58	3.28	0.55	3.36	0.54	3.83	0.70
	AIC F	4.31	0.74	4.37	0.71	4.50	0.74	5.06	0.94	4.46	98.0	4.54	0.72	5.21	0.99	4.37	0.83	4.55	0.84	6.03	1.17
	BIC F	5.98	68.0	6.13	0.84	6.38	0.84	7.08	1.18	80.9	0.95	6.11	0.79	6.41	1.06	6.02	0.92	6.41	0.93	7.31	1.04
	AIC SF	4.31	0.73	4.36	0.71	4.51	0.75	5.07	0.95	4.45	0.85	4.56	0.74	5.24	1.01	4.40	0.81	4.57	0.83	6.03	1.17
	BIC SF	5.99	0.89	6.13	0.84	6.39	0.83	7.08	1.18	60.9	0.95	6.11	0.79	6.41	1.06	6.01	0.92	6.41	0.93	7.31	1.04
	Ridge	6.83	2.00	7.19	1.70	7.93	1.96	9.42	1.69	96.9	1.95	6.65	1.50	7.40	1.53	6.92	1.71	7.52	1.77	9.16	1.47
	Lasso	7.80	1.25	7.67	1.14	7.50	1.13	8.12	1.52	7.82	1.33	7.52	1.01	7.37	1.41	7.53	1.26	7.58	1.23	8.35	1.31
	E-net	7.85	1.25	7.63	1.13	7.43	1.13	8.05	1.51	7.83	1.33	7.53	1.06	7.38	1.38	7.53	1.27	7.54	1.22	8.33	1.31
	SCAD	6.51	1.05	09.9	0.88	6.88	0.92	7.47	1.16	6.62	1.03	6.54	0.88	6.64	1.08	6.42	1.04	6.79	1.00	7.51	1.01
	MCP	99.9	1.05	6.68	06.0	7.01	0.89	7.45	1.13	6.72	1.05	6.62	0.92	6.63	1.15	6.54	0.98	98.9	1.01	7.54	86.0
	XGBoost	0.04	0.03	90.0	0.02	0.07	0.02	0.04	90.0	0.02	0.02	0.05	0.02	0.07	0.04	0.02	0.02	90.0	0.02	0.04	90.0
	RF	0.89	0.12	0.87	0.10	0.72	0.10	0.41	90.0	0.87	0.11	0.81	0.09	0.52	0.07	0.85	0.11	0.69	0.09	0.39	80.0
	$_{ m NAM}$	0.37	0.15	0.36	0.10	0.44	0.20	1.62	0.63	0.35	0.14	0.34	0.12	0.51	0.29	0.37	0.16	0.39	0.11	0.95	0.34
n	OLS	86.73	26.20	84.90	20.84	83.01	21.46	84.12	22.67	82.49	22.31	81.85	19.99	83.01	21.62	86.54	24.61	91.36	29.74	86.60	19.50
	AIC F	115.33	35.65	113.92	28.96	110.83	27.70	112.24	30.08	108.96	30.13	113.81	29.45	133.91	36.88	116.01	33.42	124.61	41.79	137.13	35.50
	BIC F	160.09	47.64	157.88	39.86	156.09	37.74	158.33	38.29	150.91	37.50	152.68	36.16	159.79	41.76	157.77	38.09	168.37	50.16	168.01	36.15
	AIC SF	116.02	35.92	114.35	29.41	111.17	28.37	112.35	29.79	108.93	29.65	113.90	29.10	135.18	37.55	115.98	33.50	124.35	40.77	137.64	35.25
	BIC SF	160.28	47.80	157.92	39.84	156.21	37.86	158.46	38.22	150.95	37.50	152.74	36.09	160.07	41.69	157.70	38.14	168.31	50.20	168.01	36.15
	Ridge	236.39	71.11	245.92	63.77	234.33	61.97	212.63	55.06	233.19	61.55	228.80	67.01	210.68	62.71	240.48	70.19	243.75	75.28	220.75	56.96
	Lasso	219.31	67.40	215.23	57.57	207.41	58.68	198.75	51.87	212.52	59.28	208.33	53.31	203.37	58.90	217.55	61.69	225.77	78.23	211.06	52.44
	E-net	220.15	67.50	216.12	58.13	207.38	59.35	198.94	52.58	213.54	59.07	209.80	54.23	203.40	59.21	218.11	61.96	225.06	78.15	211.70	53.73
	SCAD	173.42	50.70	168.15	41.57	166.11	40.57	166.21	37.82	165.26	39.74	165.23	37.76	167.18	43.19	169.70	41.11	178.67	52.22	173.28	36.13
	MCP	177.09	53.88	170.15	42.07	167.56	42.45	166.07	37.64	167.40	39.93	166.84	38.09	167.22	43.58	172.20	41.83	182.04	54.34	172.09	36.03
	XGBoost	0.45	0.18	0.54	0.11	0.69	0.17	0.39	0.62	0.47	0.16	0.48	0.19	0.85	0.35	0.50	0.13	0.63	0.15	0.39	0.58
	RF	15.03	5.48	15.17	3.25	13.32	3.75	7.09	2.46	15.25	4.45	14.81	3.32	9.53	2.55	15.02	3.76	13.23	4.14	7.36	2.33
	$_{ m SVM}$	33.49	26.15	29.85	16.61	21.61	11.96	15.95	14.67	32.69	26.60	28.43	14.72	22.38	10.56	30.55	18.87	24.34	15.74	18.40	11.19
9	OLS	1309.35	412.05	1272.10	330.10	1233.17	333.58	1245.39	349.64	1235.73	346.56	1227.95	310.63	1238.80	331.56	1297.99	386.30	1371.65	463.01	1297.12	297.04
	AIC F	1732.34	541.70	1707.72	443.80	1632.99	436.63	1668.76	487.43	1643.89	473.39	1705.41	439.93	1999.44	562.14	1744.56	531.00	1886.50	645.46	2089.12	593.32
	BICF	2412.24	745.64	2369.30	634.70	2328.02	615.15	2373.31	586.13	2249.38	588.93	2264.92	552.99	2409.90	628.39	2361.03	609.52	2534.27	789.51	2509.28	565.34
	AIC SF	1737.23	546.68	1711.97	449.70	1643.46	432.86	1680.03	491.51	1654.68	476.72	1708.71	442.06	2008.43	567.89	1748.87	527.23	1889.65	634.76	2092.51	589.70
	BIC SF	2412.24	745.64	2369.72	634.51	2329.64	615.50	2373.31	586.13	2249.84	588.82	2265.18	552.45	2410.30	628.40	2361.03	609.52	2536.43	789.14	2509.70	565.36
	Ridge	2992.81	829.57	2965.28	702.92	2972.56	757.58	2960.44	782.34	2855.95	80.699	2924.72	644.41	2969.20	69.769	2981.67	695.96	3160.01	828.49	3116.24	679.62
	Lasso	2979.96	841.58	2944.74	719.25	2933.14	759.83	2923.73	804.11	2845.14	676.62	2885.72	666.30	2920.53	715.09	2952.42	708.49	3113.22	846.71	3087.33	98.989
	E-net	2980.39	841.29	2946.41	717.84	2935.67	760.02	2924.21	803.33	2846.94	675.98	2887.85	665.11	2923.93	715.39	2953.58	708.32	3116.96	844.96	3087.37	687.16
	SCAD	2613.85	837.23	2507.91	684.56	2439.95	647.34	2466.27	636.49	2457.79	647.90	2431.99	617.62	2462.43	682.97	2521.98	679.32	2661.53	849.35	2560.90	584.57
	MCP	2645.05	842.08	2542.40	671.18	2456.82	643.36	2453.59	630.22	2481.84	652.06	2451.67	601.19	2475.79	673.71	2558.63	675.62	2688.06	845.56	2543.39	580.44
	XGBoost	2.37	0.61	2.60	0.59	3.02	1.08	1.88	2.83	2.39	0.72	2.55	0.63	3.18	2.15	2.44	99.0	2.72	1.11	1.96	2.54
	RF	147.33	86.00	139.10	46.21	127.63	53.28	71.03	34.38	144.19	71.77	135.56	46.92	92.36	40.23	139.82	53.89	136.29	66.41	79.41	34.99
	$_{ m SVM}$	1180.89	792.82	742.22	428.49	431.48	195.47	219.48	176.56	1037.12	648.67	829.78	489.98	460.41	188.54	899.62	569.28	491.59	271.92	286.05	158.89

Table 42: Mean and standard deviation of the training MSE for the non-linear simulations when n=200 and p=2000. See Figure 42 for the corresponding visualization.

0.2 Most 0.5 0.9 0.5 0.9 0.5 0.9 0.5 0.9 0.5 0.9 0.5 0.9 0.0 <th></th> <th>Type</th> <th>Independent</th> <th>ant</th> <th>Symmetric</th> <th>0</th> <th></th> <th></th> <th></th> <th></th> <th>Autoregressive</th> <th>ssive</th> <th></th> <th></th> <th></th> <th></th> <th>Blockwise</th> <th></th> <th></th> <th></th> <th></th> <th></th>		Type	Independent	ant	Symmetric	0					Autoregressive	ssive					Blockwise					
Model Mean SD Mean Mean SD Mean		Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.3		0.5		6.0	
Ridge 2.99 1.74 2.97 1.43 1.65 1.24 2.97 1.44 2.97 1.44 2.97 1.74 2.97 1.74 2.97 1.74 2.97 1.74 1.29 8.29 1.77 1.21 7.78 1.18 8.69 Lasso 8.59 1.06 1.06 1.21 7.18 1.19 7.77 1.12 7.77 1.15 8.39 E-net 6.67 0.97 6.67 0.10 0.06 0.06 0.06 0.06 0.06 0.06 0.06 0.06 0.06 0.06 0.06 0.06 0.07 0.06 0.06 0.07 0.06 0.09 0.06 0.07 0.06 0.06 0.07 0.09 0.06 0.	ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
Lusso 8.59 1.05 7.75 1.21 7.59 1.21 7.59 1.21 7.59 1.21 7.59 1.21 7.59 1.21 7.59 1.21 7.59 1.21 7.51 1.23 7.71 1.29 7.61 1.29 7.62 1.23 6.71 1.10 7.78 1.14 6.56 1.23 6.71 1.21 7.78 1.54 8.39 NCAD 6.67 6.29 6.76 1.03 6.74 1.03 6.77 1.11 7.78 1.54 8.39 NCAD 6.09 6.54 0.99 7.78 1.13 7.78 1.04 6.09 6.09 6.74 1.09 6.00 0.0	П	Ridge	20.99	2.78	17.45	2.57	14.36	1.83	89.6	1.25	22.46	2.93	22.16	5.30	13.17	2.72	12.71	3.12	98.6	1.83	8.69	1.40
E-net S-74 1.10 7.61 1.11 7.61 1.12 7.75 1.15 8.74 1.10 7.51 1.29 8.70 1.12 7.75 1.55 8.30 MCPD 6.647 0.94 6.56 0.94 0.96 6.64 1.20 6.54 1.03 6.77 1.12 7.75 1.55 8.70 MCPD 6.87 0.94 6.69 0.96 0.90 0.90 0.00 0.		Lasso	8.59	1.05	7.72	1.21	7.34	1.15	7.59	1.21	8.59	1.25	7.91	0.99	7.47	1.29	8.25	1.11	7.78	1.54	8.38	1.37
CCAD 6 67 0.94 6.54 0.99 6.54 0.99 7.68 1.14 6.56 1.13 6.57 1.03 6.77 1.21 7.60 CCAD 6.87 0.94 6.54 0.99 6.54 0.99 7.68 1.13 6.56 1.14 7.61 XCBoxt 0.00 0.		E-net	8.74	1.10	7.61	1.21	7.18	1.12	7.55	1.23	8.71	1.31	7.97	1.02	7.51	1.29	8.30	1.12	7.75	1.55	8.35	1.37
$ \begin{array}{lclcccccccccccccccccccccccccccccccccc$		SCAD	6.67	0.97	6.26	0.99	6.54	0.99	7.68	1.14	6.56	1.23	6.41	1.10	6.36	1.09	6.67	1.03	6.77	1.21	7.60	1.23
XCBOost 0.00		MCP	6.87	0.94	6.58	0.91	66.9	96.0	7.58	1.03	6.94	96.0	6.63	0.89	6.54	1.05	6.93	1.03	6.95	1.14	7.61	1.17
RFA 1.03 0.14 0.09 0.12 0.24 0.11 0.01 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.048 0.19 0.04 0.05 0.05 0.01 0.08 0.01 0.08 0.01 0.08 0.01 0.08 0.01 0.08 0.01 0.08 0.01 0.08 0.01 0.08 0.01 0.08 0.01 0.08 0.01 0.08 0.08 0.08 0.09 0.01 0.01 0.01 0.01 0.00 0.01 0.01 <th< th=""><th></th><th>XGBoost</th><th>0.00</th><th>00.00</th><th>00.00</th><th>00.00</th><th>00.00</th><th>00.00</th><th>0.00</th><th>0.01</th><th>00.00</th><th>00.00</th><th>00.00</th><th>00.00</th><th>00.00</th><th>00.00</th><th>0.00</th><th>0.00</th><th>00.00</th><th>0.00</th><th>0.00</th><th>00.00</th></th<>		XGBoost	0.00	00.00	00.00	00.00	00.00	00.00	0.00	0.01	00.00	00.00	00.00	00.00	00.00	00.00	0.00	0.00	00.00	0.00	0.00	00.00
SVM 1.69 2.4.1 0.64 0.57 1.1.8 0.43 0.12 0.24 0.14 <t< th=""><th></th><th>RF</th><th>1.03</th><th>0.14</th><th>86.0</th><th>0.12</th><th>0.89</th><th>0.11</th><th>0.46</th><th>90.0</th><th>1.10</th><th>0.14</th><th>1.01</th><th>0.11</th><th>0.61</th><th>0.09</th><th>1.02</th><th>0.13</th><th>0.81</th><th>0.10</th><th>0.43</th><th>90.0</th></t<>		RF	1.03	0.14	86.0	0.12	0.89	0.11	0.46	90.0	1.10	0.14	1.01	0.11	0.61	0.09	1.02	0.13	0.81	0.10	0.43	90.0
Ridge 258.67 52.42 201.66 60.62 259.90 807.72 27.701 60.90 284.41 74.63 268.60 60.62 259.90 80.72 27.701 60.91 28.44 71.61 60.91 28.44 71.20 216.30 216.30 80.72 216.30 216.30 218.30 80.72 218.30 <t< th=""><th></th><th>$_{ m SVM}$</th><th>1.69</th><th>2.41</th><th>09.0</th><th>0.70</th><th>0.64</th><th>0.57</th><th>1.18</th><th>0.43</th><th>1.30</th><th>2.12</th><th>0.87</th><th>0.82</th><th>0.68</th><th>0.24</th><th>0.48</th><th>0.19</th><th>0.42</th><th>0.10</th><th>0.48</th><th>0.05</th></t<>		$_{ m SVM}$	1.69	2.41	09.0	0.70	0.64	0.57	1.18	0.43	1.30	2.12	0.87	0.82	0.68	0.24	0.48	0.19	0.42	0.10	0.48	0.05
Lasso 220.00 61.01 216.57 52.79 219.55 61.90 192.92 60.28 243.81 73.25 216.55 65.74 215.14 60.45 227.72 69.18 216.16 CAD 220.00 61.01 216.55 53.29 218.95 66.19 192.92 60.28 243.81 73.24 41.02 17.13 217.01 60.01 20.01 60.07 40.25 17.13 41.02 17.13 41.02 40.25 17.13 41.02 40.25 17.13 41.02 17.13 41.02 17.13 41.02 40.25 17.13 41.02 40.25 17.13 41.02 40.25 17.13 41.02 40.25 17.13 41.02 40.25 17.13 41.02 40.02 17.13 41.02 40.02 17.13 41.02 40.02 17.13 41.02 41.02 41.13 41.02 41.13 41.02 41.02 41.02 41.02 41.02 41.13 41.02 41.13 41.02	8	Ridge	258.67	52.42	261.26	50.94	234.91	58.62	185.75	54.76	281.02	59.92	277.01	50.50	284.41	74.63	268.60	60.62	259.90	80.72	224.45	67.52
E-net 221.74 61.14 217.85 53.29 218.95 62.61 193.17 60.64 21.35 57.22 21.35 56.73 21.36 62.61 193.17 60.64 21.35 56.73 121.35 56.73 121.35 56.73 45.00 10.01 60.01 20.13 20.13 60.01		Lasso	220.00	61.01	216.57	52.79	219.55	61.90	192.92	60.28	243.81	73.25	216.54	57.09	211.56	55.74	215.14	60.45	227.72	69.18	216.21	59.33
CAD 160.67 43.24 158.90 38.32 164.10 34.01 150.68 42.17 174.48 57.67 157.63 45.00 166.60 40.75 175.79 40.25 171.82 45.54 174.30 CKBoost 10.01 0.01 0.02 171.04 35.84 150.44 157.64 40.35 166.70 40.05 171.30 47.21 171.82 45.54 174.30 KCBoost 10.11 0.01 0.00 0.01 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.02 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.01 0.00 0.01 0.01 0.00		E-net	221.74	61.14	217.85	53.29	218.95	62.61	193.17	60.64	245.10	73.16	218.25	57.22	212.35	56.73	217.01	60.91	228.97	70.19	216.18	59.19
MCD T1.01 36.90 10.01 0.00 0.01 <		SCAD	160.67	43.24	158.90	38.32	164.20	34.01	159.68	42.17	174.48	57.67	157.63	45.00	166.60	40.75	155.79	40.25	171.82	45.54	174.38	40.08
KCBoost 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01		MCP	171.33	47.21	167.14	38.30	171.04	35.84	159.43	42.68	187.55	54.87	165.88	44.17	169.69	40.35	166.70	44.05	181.22	46.60	173.60	41.11
RF 18.67 4.28 19.54 4.08 17.71 4.30 8.15 2.90 8.65 <t< th=""><th></th><th>XGBoost</th><th>0.01</th><th>00.00</th><th>0.01</th><th>00.00</th><th>0.03</th><th>0.01</th><th>0.04</th><th>0.12</th><th>0.01</th><th>00.00</th><th>0.01</th><th>00.00</th><th>0.01</th><th>0.01</th><th>0.01</th><th>0.00</th><th>0.05</th><th>0.01</th><th>0.02</th><th>90.0</th></t<>		XGBoost	0.01	00.00	0.01	00.00	0.03	0.01	0.04	0.12	0.01	00.00	0.01	00.00	0.01	0.01	0.01	0.00	0.05	0.01	0.02	90.0
SVM 58.68 50.36 41.22 35.01 28.87 18.10 41.15 67.91 61.57 42.47 37.83 34.87 18.02 33.32 24.74 31.99 21.42 23.37 Ridge 28.97.37 76.13 30.43.14 36.13 30.43.14 66.13 320.24.74 3170.64 851.32 30.41.7 30.43.14 66.13 320.24.6 85.13 30.40.71 30.41.7 30.84.17 70.54 3170.64 85.74 30.10.6 3171.84 87.16 291.16 691.17 2984.14 66.15 2918.43 76.15 291.34 66.15 291.34 66.15 291.34 66.15 291.34 66.15 291.34 66.15 291.34 66.15 291.34 66.15 291.35 70.05 291.34 66.15 291.35 70.05 291.34 66.15 291.35 70.05 80.14 66.13 291.34 80.13 80.14 80.14 80.14 80.14 80.14 80.14 80.14 80.14		RF	18.73	4.28	19.54	4.08	17.70	4.40	8.12	2.11	21.00	6.45	19.42	4.07	12.35	2.90	19.02	5.04	17.15	5.20	8.65	3.11
Ridge 2897.93 772.37 726.37 766.15 2737.62 766.15 2737.62 766.15 2737.62 766.15 2737.62 766.16 772.37 768.18 766.10 781.56 826.06 3158.84 877.66 914.17 680.38 3991.20 643.14 666.15 2918.63 740.54 3170.84 851.24 466.15 2918.63 740.54 3170.84 851.34 306.11 780.06 3158.84 837.16 291.16 691.71 2984.14 666.15 2918.63 740.54 3173.89 866.11 3160.18 837.06 291.65 691.75 2998.14 666.15 2918.63 740.54 3173.89 867.79 866.11 2984.14 666.15 2918.63 769.06 3158.84 875.76 891.74 901.82 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 891.74 <th></th> <th>$_{ m NAM}$</th> <th>58.68</th> <th>50.36</th> <th>41.22</th> <th>35.01</th> <th>28.87</th> <th>18.88</th> <th>21.10</th> <th>14.15</th> <th>67.91</th> <th>61.57</th> <th>42.47</th> <th>37.83</th> <th>34.87</th> <th>18.02</th> <th>33.32</th> <th>24.74</th> <th>31.99</th> <th>21.42</th> <th>23.37</th> <th>14.07</th>		$_{ m NAM}$	58.68	50.36	41.22	35.01	28.87	18.88	21.10	14.15	67.91	61.57	42.47	37.83	34.87	18.02	33.32	24.74	31.99	21.42	23.37	14.07
2883.47 786.18 2926.92 658.65 3050.47 765.53 2822.39 761.00 3158.84 297 786.18 2918.63 740.54 765.53 2822.99 761.10 3168.84 297 786.18 2918.63 740.54 3170.64 857.34 3066.11 785.18 2918.63 740.54 740.54 740.54 765.13 2921.86 740.54 74	9	Ridge	2897.93	772.37	2956.94	631.21	3044.57	766.15	2737.62	786.21	3171.84	826.06	2944.17	680.38	3091.20	643.14	2936.40	731.56	3202.54	851.92	3094.17	779.02
2884.99 785.09 2999.49 656.32 3047.41 762.15 2822.39 761.10 3160.18 835.80 691.05 2986.69 666.55 2919.35 739.05 3173.89 856.45 3066.63 782.81		Lasso	2883.77	786.18	2926.92	658.65	3050.54	765.53	2821.98	20.092	3158.84	837.16	2911.66	691.71	2984.14	666.15	2918.63	740.54	3170.64	857.34	3066.11	781.94
2473.15 1816.83 2419.49 691.43 2467.24 603.55 2350.18 767.59 2720.37 970.25 2356.06 807.42 2510.67 669.44 2370.08 760.55 2524.58 791.94 2352.85 675.79 2457.18		E-net	2884.99	785.09	2929.49	656.32	3047.41	762.15	2822.39	761.10	3160.18	835.80	2915.59	691.05	2986.69	666.55	2919.35	739.05	3173.89	856.45	3066.63	782.34
2533.60 757.81 2492.18 657.12 2556.17 622.16 2338.43 687.36 2798.28 866.06 2467.98 734.03 2538.14 683.26 2476.70 718.68 2637.46 789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 2545.54 6789.03 254.54 678.37 154.44 197.37 1093.20 751.74 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 997.37 1093.20 751.74 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 1148.18 755.53 1046.25 659.42 778.39 557.76 475.15 1354.14 1148.18 755.53 1046.25 659.45 778.39 1254.14 1148.18 755.53 1254.14 1148.18 1148.18 755.53 1254.14 1148.18 1148.14 1148.18 1148.		SCAD	2471.21	816.83	2419.49	691.43	2467.24	603.58	2350.18	676.79	2720.37	970.25	2356.06	807.42	2510.67	669.44	2370.08	760.55	2524.58	791.94	2532.85	655.73
0.03 0.02 0.06 0.03 0.02 0.09 0.32 0.05 0.04 0.02 0.04 0.05 0.05 0.05 0.05 0.05 0.05 0.05		MCP	2533.60	757.81	2492.18	657.12	2556.17	622.16	2338.43	687.36	2798.28	866.06	2467.98	734.03	2538.14	683.26	2476.70	718.68	2637.46	789.03	2545.54	673.83
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$		XGBoost	0.03	0.02	90.0	0.03	0.12	0.09	0.32	0.65	0.04	0.02	0.04	0.02	0.07	90.0	0.02	0.02	0.07	0.05	0.09	0.24
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$		RF	169.87	59.79	173.49	58.94	157.20	60.60	82.86	34.69	198.72	88.97	176.20	57.35	117.29	39.53	169.99	71.42	167.18	74.37	94.83	46.39
		$_{ m SVM}$	1058.14	683.48	850.64	596.04	509.02	251.03	264.07	154.47	1324.14	997.37	1093.20	751.74	1148.18	755.53	1046.25	659.42	778.30	567.76	475.15	224.21

Table 43: Mean and standard deviation of the training MSE for the non-linear simulations when n=1000 and p=10. See Figure 43 for the corresponding visualization.

E	Independent	, and	Symmothic						Autorography	orito					Blockwice					
Corr.	0		0.2	2	0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
σ Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1 OLS	6.65	0.32	6.70	0.30	68.9	0.38	7.59	0.44	6.65	0.36	6.57	0.34	6.75	0.48	09.9	0.36	6.58	0.38	6.63	0.38
AIC B	6.67	0.32	6.71	0.30	6.90	0.38	7.61	0.44	6.67	0.36	6.58	0.35	6.76	0.48	6.61	0.36	6.59	0.38	6.65	0.38
BICB	6.69	0.32	6.74	0.30	6.93	0.38	7.65	0.44	6.69	0.36	6.61	0.35	6.80	0.48	6.63	0.36	6.62	0.39	6.69	0.38
AIC SB BIC SB	69.9	0.32	6.74	0.30	0.00	00.0	7.65	0.44	69.9	0.36	6.61	0.35	07.0	0.40	6.63	0.36	6.62	0.39	6.69	0.00
AIC F	6.67	0.32	6.71	0.30	6.90	0.38	7.61	0.44	6.67	0.36	6.58	0.35	6.77	0.48	6.61	0.36	6.60	0.38	6.65	0.38
BICF	69.9	0.32	6.74	0.30	6.93	0.38	7.65	0.44	69.9	0.36	6.61	0.34	6.81	0.48	6.63	0.36	6.62	0.39	69.9	0.38
AIC SF	6.67	0.32	6.71	0.30	6.90	0.38	7.61	0.44	6.67	0.36	6.58	0.35	6.77	0.48	6.61	0.36	09.9	0.38	6.65	0.38
BIC SF	69.9	0.32	6.74	0.30	6.93	0.38	7.65	0.44	69.9	0.36	6.61	0.35	6.81	0.48	6.63	0.36	6.62	0.39	69.9	0.38
Ridge	7.03	0.39	7.07	0.33	7.33	0.44	8.33	0.53	7.04	0.44	6.98	0.41	7.36	0.54	6.99	0.41	6.99	0.45	7.25	0.50
Lasso	7.04	0.39	7.05	0.33	7.25	0.44	8.05	0.52	7.04	0.44	6.93	0.41	7.16	0.53	6.98	0.41	6.94	0.45	7.05	0.49
E-net	7.04	0.40	7.05	0.33	7.25	0.44	8.03	0.52	7.04	0.44	6.93	0.41	7.15	0.53	6.98	0.41	6.93	0.45	7.04	0.48
SCAD	6.67	0.32	6.72	0.30	0.91	8 8 C	7.63	0.45	0.67	0.30	0.53 50.53	0.35	6.77	0.48	6.62	0.30	09.90	0.50 0.00	0.00	0.39
XGBoost	0.60	0.44	0.59	0.44	0.56	0.44	0.05	0.15	0.68	0.41	0.68	68.0	0.62	0.38	0.49	0.45	0.53	0.44	0.78	0.25
RF	0.40	0.05	0.40	0.02	0.34	0.02	0.24	0.01	0.41	0.03	0.37	0.02	0.28	0.02	0.40	0.02	0.37	0.02	0.30	0.02
	1.90	0.35	1.93	0.34	2.02	0.27	2.11	0.14	1.92	0.31	2.00	0.28	2.24	0.13	1.94	0.31	2.04	0.27	2.18	0.13
3 OFS	172.72	17.53	173.36	22.37	176.24	16.97	177.45	18.24	172.85	20.81	171.38	18.49	175.25	20.84	172.15	20.80	171.37	20.88	170.51	18.58
AICB	173.23	17.57	173.81	22.42	176.74	17.02	178.06	18.32	173.34	20.89	171.82	18.52	175.78	20.90	172.66	20.86	171.85	20.92	171.00	18.60
AIC B	173 23	17.71	173.81	22.61	176.74	17.22	178.06	18.31	173 34	20.89	171.82	18.73	175 78	20.01	172.66	20.86	171.85	20.02	171.95	18.67
BICSB	174.33	17.71	174.93	22.61	177.87	17.22	179.02	18.31	174.65	21.00	172.87	18.71	176.83	21.01	173.67	21.06	172.95	21.01	171.95	18.67
AICF	173.23	17.57	173.84	22.43	176.76	17.03	178.14	18.35	173.35	20.89	171.88	18.53	175.99	20.94	172.66	20.85	171.87	20.90	171.12	18.64
BICF	174.33	17.71	174.93	22.61	177.92	17.21	179.05	18.33	174.65	21.00	172.92	18.72	176.85	20.99	173.70	21.08	173.01	21.03	171.97	18.65
AIC SF	173.23	17.57	173.84	22.43	176.76	17.03	178.14	18.35	173.35	20.89	171.88	18.53	176.00	20.94	172.67	20.86	171.87	20.90	171.12	18.64
BIC SF	174.33	17.71	174.93	22.61	177.92	17.21	179.05	18.33	174.65	21.00	172.92	18.72	176.85	20.99	173.70	21.08	173.01	21.03	171.97	18.65
Ridge	191.77	21.86	193.35	28.38	196.58	20.41	198.62	22.26	192.24	26.55	191.25	23.18	195.76	25.24	192.23	26.69	191.67	27.17	190.39	23.43
Lasso	192.92	21.58	193.63	28.26	195.37	20.09	195.62	22.02	193.27	26.27	191.51	23.06	193.37	25.25	192.81	26.10	191.13	26.68	188.30	23.49
SCAD	173.90	17.73	174.39	22.53	177.27	17.00	178.62	18.27	173.76	21.00	172.41	18.58	176.51	20.92	173.35	20.96	172.45	21.02	171.55	18.84
MCP	173.99	17.76	174.55	22.66	177.21	17.03	178.55	18.28	173.80	20.88	172.49	18.60	176.56	20.91	173.33	20.99	172.45	21.03	171.54	18.77
XGBoost	7.17	0.38	7.21	0.35	7.20	0.78	4.57	3.43	7.21	0.37	7.15	0.77	7.12	1.26	7.20	0.34	7.20	0.33	7.21	0.76
RF	5.59	0.91	5.37	0.88	4.65	0.64	3.17	0.58	5.53	0.94	5.39	0.85	3.83	0.78	5.60	1.02	5.16	0.90	4.15	0.54
	11.05	2.70	10.40	2.60	10.39	2.34	12.00	4.00	10.69	2.88	10.39	2.45	12.24	4.69	10.86	2.85	10.30	2.74	11.52	2.33
OFS VICE P	2599.03	279.57	2604.76	354.27	2639.54	264.18	2646.01	278.43	2600.65	327.25	2585.46	294.91	2637.03	332.73	2592.98	329.31	2580.37	333.81 224 77	2569.83	288.75
BICB	2627.22	284.50	2631.19	358.98	2665.70	266.20	2669.75	280.79	2630.36	331.72	2612.16	297.16	2659.97	336.50	2621.06	332.75	2604.95	336.31	2589.61	299.28
AIC SB	2607.71	280.16	2614.22	355.52	2648.47	265.41	2655.37	279.76	2609.59	328.57	2594.10	295.58	2645.77	334.14	2602.01	330.57	2588.92	334.77	2578.21	289.28
BICSB	2627.22	284.50	2631.19	358.98	2665.70	266.20	2669.75	280.79	2630.36	331.72	2612.16	297.16	2659.97	336.50	2621.06	332.75	2604.95	336.31	2589.61	290.71
AICF	2607.82	280.27	2614.72	356.13	2649.94	266.07	2657.80	280.68	2610.04	329.03	2595.50	295.85	2649.72	83.3	2602.34	330.56	2589.92	334.98	2580.08	290.02
AIC F	2627.49	280.27	2614 72	356.93	2649 94	266.07	2657.80	280.79	2610.15	322.20	2595 54	295.99	2649 72	333.23	26021.06	330.56	2589 92	334 98	2589.59	290.70
BICSF	2627.49	283.86	2631.19	358.98	2666.01	265.94	2669,75	280.79	2631.15	332.26	2612.39	296,99	2660.50	335,73	2621.06	332,75	2606.21	337.87	2589.59	290.70
Ridge	2899.43	312.70	2915.72	402.81	2972.46	309.91	2968.64	344.62	2912.15	388.88	2912.24	349.42	2964.82	413.08	2895.37	376.78	2887.22	369.96	2867.19	334.43
Lasso	2886.41	315.83	2897.49	408.74	2941.61	305.34	2929.17	338.39	2898.28	387.07	2886.85	353.35	2931.39	407.10	2880.23	377.65	2868.14	370.32	2846.76	334.82
E-net	2887.20	316.33	2898.70	405.56	2944.09	306.19	2931.58	340.02	2897.57	387.10	2887.49	352.88	2930.81	406.50	2883.78	376.36	2866.35	372.39	2846.56	335.22
SCAD	2628.46	283.62	2632.14	358.37	2666.44	265.28	2664.73	279.03	2627.41	331.42	2613.04	299.09	2658.99	335.14	2620.65	332.45	2606.37	338.18	2588.24	290.71
MCF	2629.17	285.59	2633.22	359.10	2667.47	264.06	2663.62	279.01	2629.89	332.85	2614.33	299.90	2657.52	335.40	2621.69	332.28	2608.46	337.80	2588.79	290.22
AGBOOSE	40.04	14.70	48.00	13.06	40.10	10.15	14.40 25.50	8 33	26.20	14 03	23.00	10.67	20.00	10.97	1 00	17.02	13.00	16.03	20.00	10.0
SVM	130.74	45.70	117.36	47.48	98.42	34.39	84.09	53.35	126.31	53.03	108.66	41.92	94.99	67.69	126.15	50.92	102.07	48.48	86.44	41.25
2		,	,			5		2		2	2	1	2	2	2					

Table 44: Mean and standard deviation of the training MSE for the non-linear simulations when n = 1000 and p = 100. See Figure 44 for the corresponding visualization.

Corr. O Model O OLS AIC F BIC F BIC SF Ridge Lasso East	0 Mean S 6.07 6.34 6.65 6.34	121	0.2 Mean	SD	0.5 Mean	į	6.0	į	0.2 Mees SD		0.5		6.0		0.2		0.5		6.0	
Model OUS AIC F BIC F AIC SF BIC SF BIG SF BAGE Easso E-net SCAD	34 35 35	3D 0.34	Mean	SD	Mean	Ç	:	0	Moon											
1 OLS AGE F BIG F BIG SF BIG SF BIG SF Bidge Lasso E-net SCAD	6.07 6.34 6.65 6.34	0.34				SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
BIC F AIC SF BIC SF Ridge Lasso Enet SCAD	6.34 6.65 6.34		6.02	0.29	6.25	0.36	6.88	0.46	6.03	0.32	5.97	0.32	6.11	0.43	6.04	0.34	6.22	0.34	6.97	0.45
BIC F AIC SF BIC SF Ridge Lasso E-net SCAD	6.65	0.36	6.28	0.30	6.52	0.38	7.18	0.47	6.30	0.34	6.27	0.34	6.55	0.46	6.31	0.37	6.52	0.37	7.49	0.50
AIC SF BIC SF Ridge Lasso E-net SCAD	6.34	0.36	09.9	0.30	6.88	0.38	7.58	0.48	6.63	0.35	6.58	0.36	6.75	0.47	6.64	0.38	98.9	0.39	7.73	0.49
BIC SF Ridge Lasso E-net SCAD		0.36	6.28	0.30	6.52	0.38	7.18	0.47	6.30	0.34	6.27	0.35	6.55	0.46	6.31	0.37	6.52	0.37	7.49	0.50
Ridge Lasso E-net SCAD	6.65	0.36	09.9	0.30	6.88	0.38	7.58	0.48	6.63	0.35	6.58	0.36	6.75	0.47	6.64	0.38	98.9	0.39	7.73	0.49
Lasso E-net SCAD	6.61	0.41	6.61	0.40	86.9	0.52	8.40	0.70	6.56	0.38	6.56	0.40	7.18	09.0	6.63	0.42	6.97	0.48	8.46	0.64
E-net SCAD	7.13	0.43	7.03	0.38	7.24	0.48	7.95	0.56	7.07	0.40	86.9	0.38	7.13	0.56	7.07	0.44	7.24	0.47	8.12	0.57
SCAD	7.14	0.43	7.03	0.39	7.23	0.48	7.90	0.55	7.08	0.40	86.9	0.39	7.14	0.56	7.08	0.44	7.24	0.47	8.10	0.56
	6.64	0.38	6.58	0.31	6.87	0.39	7.65	0.49	6.60	0.36	6.57	0.36	6.78	0.47	6.63	0.39	6.83	0.38	7.77	0.50
MCP	6.67	0.38	6.60	0.31	68.9	0.39	7.65	0.49	6.64	0.36	6.59	0.37	6.79	0.47	6.65	0.39	6.85	0.39	7.76	0.51
XGBoost	0.57	0.23	0.59	0.21	0.54	0.28	0.02	0.13	0.58	0.23	0.54	0.24	0.42	0.32	0.51	0.27	0.46	0.30	0.02	0.12
RF	0.48	0.03	0.49	0.02	0.41	0.02	0.25	0.01	0.48	0.03	0.43	0.02	0.29	0.05	0.48	0.02	0.38	0.02	0.25	0.01
SVM	0.32	0.05	0.33	0.04	0.47	90.0	1.75	0.16	0.31	0.02	0.31	0.04	09.0	0.02	0.32	0.04	0.40	0.04	1.25	0.24
3 OFS	158.31	17.82	155.69	18.25	161.40	18.60	160.80	16.72	155.51	17.24	155.76	18.64	157.00	17.98	156.41	18.50	156.79	17.74	158.50	16.62
AIC F	165.19	18.65	162.74	19.10	168.73	19.46	168.38	17.49	162.45	18.12	163.56	19.56	167.96	19.34	163.45	19.36	164.67	18.68	170.22	17.97
BICF	174.52	19.76	171.41	19.43	177.99	19.91	177.50	18.52	171.19	19.00	171.84	20.57	173.79	19.88	172.66	20.32	173.35	19.49	175.41	18.00
AIC SF	165.21	18.66	162.78	19.10	168.74	19.47	168.38	17.49	162.47	18.12	163.61	19.58	168.05	19.37	163.48	19.36	164.74	18.69	170.24	17.98
BIC SF	174.52	19.76	171.41	19.43	178.00	19.90	177.50	18.52	171.19	19.00	171.84	20.57	173.79	19.88	172.66	20.32	173.35	19.49	175.41	18.00
Ridge	194.20	26.13	192.95	29.02	206.23	28.25	202.09	24.44	190.80	26.24	191.40	26.77	196.86	26.02	193.55	26.57	198.22	26.92	198.40	21.96
Lasso	195.92	24.46	191.32	24.59	198.40	24.14	194.86	24.18	192.12	22.78	191.41	24.67	192.13	25.03	192.91	24.56	192.16	24.09	191.98	21.34
E-net	196.19	24.72	191.27	24.82	198.14	24.16	194.25	24.06	192.41	23.00	191.36	24.51	192.22	24.81	192.82	24.61	191.74	23.89	191.87	21.52
SCAD		20.36	171.31	19.50	178.56	19.75	178.86	18.95	171.50	18.95	172.26	20.93	174.22	20.30	172.90	20.36	173.39	19.46	176.21	18.27
MCP		20.58	171.89	19.34	178.81	19.77	178.79	18.90	172.11	19.09	172.98	21.06	174.31	20.19	173.51	20.49	173.74	19.60	176.23	18.25
XGBoost	5.24	0.27	5.25	0.31	5.57	0.31	2.42	3.11	5.22	0.30	5.24	0.26	5.69	0.88	5.22	0.28	5.37	0.29	4.05	2.93
RF	6.35	1.06	6.27	98.0	5.67	0.84	3.49	0.65	6.57	0.92	6.36	0.83	4.34	0.82	6.17	0.77	5.40	0.63	3.29	0.46
SVM	33.85	_	25.58	6.46	17.36	5.39	13.30	4.11	32.33	6.87	28.08	6.73	15.05	4.45	28.02	6.57	18.54	4.00	12.57	3.07
	_	_	2343.04	291.46	2417.00	289.31	2398.79	260.81	2344.14	274.45	2346.38	293.99	2356.64	280.73	2356.05	295.57	2346.93	281.60	2357.14	260.56
AIC F 2	_	297.30	2449.65	305.34	2528.02	302.27	2513.08	273.64	2452.01	287.23	2466.42	308.80	2525.85	301.55	2465.56	309.86	2465.20	295.81	2532.95	280.13
		_	2582.64	311.17	2668.93	311.25	2647.17	290.28	2586.37	301.85	2590.68	322.24	2607.93	310.81	2600.60	325.59	2596.01	308.50	2608.88	283.64
_		_	2449.82	305.43	2528.61	302.30	2513.58	273.89	2452.28	287.24	2467.44	309.51	2526.62	301.61	2465.89	309.49	2465.99	296.19	2532.88	279.93
ſr.		_	2582.64	311.17	2668.93	311.25	2647.17	290.28	2586.37	301.85	2590.68	322.24	2608.06	310.74	2600.60	325.59	2596.01	308.50	2609.04	283.56
Ridge 2	_	337.87	2945.00	360.06	3061.52	353.78	2966.06	372.53	2939.33	331.07	2949.98	368.38	2962.95	370.22	2967.97	360.83	2962.16	364.27	2928.56	331.23
_		_	2861.78	369.05	2980.66	369.46	2929.00	380.56	2873.90	341.75	2868.95	367.11	2898.73	366.56	2895.61	374.60	2886.40	373.36	2880.54	332.40
_		_	2862.70	370.14	2984.08	369.24	2930.19	381.92	2877.00	340.94	2871.28	368.06	2900.93	367.03	2896.88	373.28	2886.46	374.20	2880.55	333.14
_		322.42	2596.87	310.09	2684.43	305.38	2656.50	290.03	2602.34	298.41	2605.05	324.72	2617.94	313.59	2617.75	332.26	2606.16	313.14	2609.93	285.85
_			2602.47	312.83	2686.59	310.22	2653.29	290.87	2605.40	300.10	2609.89	327.96	2621.48	315.34	2622.02	332.58	2609.33	314.88	2609.53	285.07
XGBoost		_	22.55	1.38	23.45	2.73	9.23	12.39	22.30	1.39	22.15	3.39	23.17	6.01	22.41	1.29	22.24	4.13	13.51	12.53
RF	52.54	16.67	51.39	14.05	48.84	13.19	29.47	9.47	54.73	13.39	52.05	11.21	35.61	13.36	50.39	11.70	46.95	10.01	27.37	6.82
SVM		-	203.08	109.35	332.71	87.91	151.71	57.50	641.56	113.67	563.78	112.13	284.46	73.68	565.39	110.03	376.11	70.43	177.86	44.16

Table 45: Mean and standard deviation of the training MSE for the non-linear simulations when n=1000 and p=2000. See Figure 45 for the corresponding visualization.

	Type	Independent	ent	Symmetric	ic					Autoregressive	ssive					Blockwise					
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
Ь		Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
-	! Ridge	15.21	1.38	14.84	1.35	13.64	0.95	9.61	89.0	15.39	1.37	15.49	1.09	15.90	99.0	13.84	06.0	12.36	0.67	9.33	0.61
	Lasso	7.30	0.44	7.13	0.47	7.24	0.45	7.99	0.63	7.15	0.41	7.15	0.39	7.17	0.47	7.24	0.37	7.34	0.52	8.00	0.65
	E-net	7.32	0.45	7.11	0.47	7.19	0.44	7.91	0.62	7.17	0.41	7.16	0.39	7.18	0.47	7.25	0.37	7.33	0.51	7.96	0.64
	SCAD	6.64	0.42	6.58	0.41	96.9	0.36	7.84	0.49	6.51	0.42	6.58	0.40	6.95	0.42	6.64	0.37	66.9	0.42	7.75	0.50
	MCP	89.9	0.38	6.61	0.42	6.95	0.36	7.84	0.49	6.57	0.37	6.64	0.37	6.93	0.42	69.9	0.35	6.94	0.44	7.75	0.50
	XGBoost	0.32	0.04	0.32	0.04	0.33	0.12	0.03	0.11	0.29	0.08	0.29	0.07	0.18	0.16	0.30	90.0	0.26	0.13	0.00	0.04
	RF	0.58	0.03	09.0	0.04	0.49	0.03	0.29	0.02	0.57	0.03	0.50	0.03	0.32	0.02	0.57	0.03	0.45	0.02	0.26	0.02
	$_{ m SVM}$	0.52	0.08	0.43	0.07	0.44	0.09	1.25	0.28	0.52	0.08	0.49	80.0	0.43	90.0	0.41	0.07	0.40	0.04	0.85	0.44
e		256.27	26.81	255.39	24.31	232.43	20.07	196.77	19.80	259.38	29.29	256.87	36.49	214.54	26.86	240.45	30.01	225.87	29.13	199.38	23.11
	Lasso	193.89	23.79	199.84	21.74	199.47	22.62	193.90	24.32	193.03	24.79	196.87	24.29	193.19	24.27	194.88	23.19	198.08	25.12	192.99	22.86
	E-net	194.32	23.77	200.05	21.71	198.79	22.78	192.99	24.16	193.46	24.78	197.15	24.27	193.16	24.13	195.19	23.12	198.03	25.21	192.64	22.95
	SCAD	172.59	20.62	174.31	17.66	176.53	17.97	178.09	19.40	170.53	20.21	173.56	19.32	173.90	20.98	172.40	19.23	175.75	21.18	175.72	17.75
	MCP	173.19	20.54	175.92	17.20	178.17	18.31	177.89	19.46	171.94	19.76	173.88	18.53	174.39	20.63	173.60	19.14	177.41	20.94	175.58	17.95
	XGBoost	2.66	0.14	2.73	0.16	3.22	0.15	1.88	2.42	2.62	0.14	2.60	0.14	3.08	0.19	2.64	0.15	2.92	0.16	1.63	2.10
	RF	7.56	0.94	7.88	06.0	7.05	06.0	3.92	0.55	7.75	0.86	7.67	1.05	5.01	0.82	7.54	0.92	6.63	0.85	3.70	0.49
	$_{ m SVM}$	30.17	8.39	29.49	6.36	23.24	5.66	15.72	5.37	30.84	7.65	29.91	7.57	31.31	8.71	29.60	7.56	27.30	06.90	12.67	2.83
9	3 Ridge	2935.88	323.58	3066.65	289.79	3013.85	351.78	2764.47	376.25	2961.98	323.42	3022.21	297.11	3090.26	391.00	2999.08	300.74	3071.03	347.70	2937.92	355.21
	Lasso	2861.26	340.19	2962.98	317.39	2996.57	347.61	2916.51	363.82	2858.56	368.18	2915.35	339.43	2903.83	383.50	2890.96	333.06	2953.93	364.67	2894.24	357.52
	E-net	2863.13	339.40	2966.12	317.74	2997.39	347.46	2918.20	364.22	2862.29	367.47	2918.39	338.17	2904.86	383.51	2893.62	332.66	2958.00	364.46	2895.11	357.97
	SCAD	2588.04	317.11	2639.78	271.75	2664.60	285.36	2620.83	295.03	2564.30	298.11	2603.00	292.56	2604.09	323.76	2592.94	292.85	2648.28	312.32	2589.11	282.02
	MCP	2599.50	318.02	2660.02	278.07	2682.95	291.80	2618.70	294.69	2585.33	304.47	2616.86	283.45	2612.86	319.47	2607.53	294.68	2659.98	316.19	2589.99	280.63
	XGBoost	11.80	0.67	12.26	0.79	13.89	2.13	8.19	10.10	11.77	0.62	11.70	0.62	13.27	2.84	11.92	0.71	12.87	1.99	5.98	8.58
	RF	60.05	14.99	63.35	13.11	60.51	13.10	33.24	7.59	61.20	12.00	60.77	14.99	41.73	13.07	59.66	12.76	58.15	13.25	32.09	7.32
	$_{ m SVM}$	1226.72	627.93	729.20	317.42	464.41	100.51	222.26	56.97	1188.96	569.02	1057.58	495.47	775.02	354.52	1037.15	509.60	546.82	113.04	248.47	47.24

4.2 Tables for the testing MSE of the non-linear simulations

Table 46: Mean and standard deviation of the testing MSE for the non-linear simulations when n=50 and p=10. See Figure 46 for the corresponding visualization.

Independent Symmetric		Symmetric 0.2	o		5.5		6.0		Autoregressive	ssive	5.0		6:0		Blockwise 0.2		5.5		6:0
lean SD Mean SD Mean SD Mean	Mean SD Mean SD Mean	n SD Mean SD Mean	Mean SD Mean	SD Mean	Mean	_	S	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean
2.11 9.07 2.34 9.17 2.32 1	7 2.11 9.07 2.34 9.17 2.32 1	2.34 9.17 2.32 1	9.17 2.32 1	2.32	-	10.50		3.08	89.8	2.13	8.97	2.11	9.23	2.26	9.05	2.66	8.59	2.73	8.88
8.63 2.16 8.72 2.26 8.85 2.25 9.99 8 8.41 2.14 8.48 2.22 8.72 2.08 9.77 8.48	2.16 8.72 2.26 8.85 2.25 9.99 2.14 8.48 2.22 8.72 2.08 9.77	2.26 8.85 2.25 9.99 2.22 8.72 2.08 9.77	8.85 2.25 9.99 8.72 2.08 9.77	2.25 9.99 2.08 9.77	9.99		00 (1	3.16	8.59	2.00	8.69	2.18	8 8 2 82 2 22	2.19	8.91	2.61	8.41	2.66	8.77
2.16 8.72 2.26 8.85 2.25 9.99	2.16 8.72 2.26 8.85 2.25 9.99	2.26 8.85 2.25 9.99	8.85 2.25 9.99	2.25 9.99	66.6	_		3.16	8.59	2.00	8.69	2.18	88.88	2.19	8.91	2.61	8.41	2.66	8.77
8.48 2.22 8.73 2.08	2.14 8.48 2.22 8.73 2.08	2.22 8.73 2.08	8.73 2.08	2.08		9.77		2.93	8.44	1.91	80.00	2.01	8.57	2.21	8.56	2.41	8.16	2.45	8.71
2.03	2.03 8.38 2.18 8.69 2.09	2.18 8.69 2.09	8.69 2.09	2.19		82.6		2.87	00.00	1.91	8.50	2.19	00.00	2.23	0 00 0 10 0 10	20.0	8 8 2.28 4.04	2.44	0000
2.02 8.61 2.22 8.78 2.19	2.02 8.61 2.22 8.78 2.19	2.22 8.78 2.19	8.78 2.19	2.19		68.6		3.15	8.57	2.01	8.50	2.20	8.65	2.20	8.85	2.57	8.24	2.44	8.68
2.03 8.38 2.18 8.69 2.09	2.03 8.38 2.18 8.69 2.09	2.18 8.69 2.09	8.69 2.09	2.09		9.77		2.85	8.39	1.91	8.41	2.06	8.36	2.16	8.56	2.35	8.04	2.41	8.69
3.17 10.62 3.52 10.34 2.76	3.17 10.62 3.52 10.34 2.76	3.52 10.34 2.76	10.34 2.76	2.76		11.23		3.75	10.38	3.38	10.54	3.41	9.94	3.23	10.68	3.47	10.33	3.39	9.77
2.55 9.56 2.96 9.63 2.69	2.55 9.56 2.96 9.63 2.69	2.96 9.63 2.69	9.63 2.69	2.69		10.90		3.39	9.57	2.59	9.26	2.59	9.45	2.58	9.49	2.90	9.23	2.82	9.62
2.58 9.62 2.99 9.65 2.69	2.58 9.62 2.99 9.65 2.69	2.99 9.65 2.69	9.65 2.69	2.69		10.89		3.33	9.63	2.67	9.60	2.61	9.46	2.65	9.56	2.98	9.30	2.92	9.64
2.08 8.15 2.25 8.64 2.29	2.08 8.15 2.25 8.64 2.29	2.25 8.64 2.29	8.64 2.29	2.29		10.01		2.89	8.17	1.79	82.58	1.99	8.41	2.14	x 4.00	2.35	7.87	2.41	8.79
27.12	2.12 8.21 2.29 8.64 2.16	2.29 8.64 2.16	8.04 Z.10	2.10		10.02		1 00	8 E E	1.81	8.00	2.08	8.07	2.33	0.01 0.01	1.30	7.93 8.08	2.43	8.60 4.00 7.10
770 0.44 7.59 0.60 6.95 1.01	2.44 7.59 0.60 6.05 1.01	2011 6.25 1.01	6.0F 1.0T	1.01		7.7		808	10.10	2 27	- 0	2 7 8	. r.	1.00	# 00 00 00 00 00 00	2 67	10.00	2.5	. w
2.56 10.73 3.00 10.06 3.74 7.06	2.56 10.73 3.00 10.06 3.74 7.06	3.00 10.06 3.74 7.06	10.06 3.74 7.06	3.74 7.06	7.06			4.60	10.55	2.94	10.69	2.89	8.42	3.56	10.53	88.7	10.05	3.26	7.64
91.36 246.45 131.00 254.50 116.11 263.25	91.36 246.45 131.00 254.50 116.11 263.25	5 131.00 254.50 116.11 263.25) 254.50 116.11 263.25	116.11 263.25	1 263.25		12	4.25	234.93	103.87	242.48	113.08	254.80	134.20	236.95	127.17	236.54	107.72	229.57
87.95 239.87 128.20 244.90 116.80 254.06	87.95 239.87 128.20 244.90 116.80 254.06	128.20 244.90 116.80 254.06	244.90 116.80 254.06	116.80 254.06	254.06		126	126.54	226.48	102.96	234.66	113.91	245.63	130.81	227.11	124.11	223.90	105.20	218.46
88.38 229.43 126.32 234.77 109.74 245.44	88.38 229.43 126.32 234.77 109.74 245.44	126.32 234.77 109.74 245.44	234.77 109.74 245.44	109.74 245.44	245.44		123	3.81	218.33	100.93	226.51	116.28	238.15	128.52	217.58	121.53	219.57	102.17	211.62
$88.01 \mid 239.87 128.20 244.90 116.80 253.99$	$88.01 \mid 239.87 128.20 244.90 116.80 253.99$	128.20 244.90 116.80 253.99	244.90 116.80 253.99	116.80 253.99	253.99		173	09.9	226.49	102.95	235.08	114.10	245.57	130.79	227.12	124.12	224.20	105.46	219.58
229.43 126.32 234.72 109.79 245.50	88.38 229.43 126.32 234.72 109.79 245.50	126.32 234.72 109.79 245.50	234.72 109.79 245.50	109.79 245.50	245.50		175	3.82	218.54	101.02	226.33	116.24	237.34	128.49	216.89	121.86	219.57	102.17	211.62
87.28 236.19 128.24 240.08 114.50 248.34	87.28 236.19 128.24 240.08 114.50 248.34	128.24 240.08 114.50 248.34	240.08 114.50 248.34	114.50 248.34	248.34		7 7	1.91	225.09	103.13	231.43	112.68	238.13	126.71	221.23	121.50	219.38	101.49	211.56
220.90 123.79 229.02 108.81 241.47	88.00 ZZ0.90 IZ3./9 ZZ9.0Z IU8.8I Z4I.4/	123.79 229.02 108.81 241.47	229.62 108.81 241.47	115 43 241.47	241.47		7 .	124.03	217.90	102.35	222.37	111.19	233.24	123.24	210.38	122.48	210.11	103.02	207.04
87.28 236.19 128.24 240.74 115.43 248.23	87.28 236.19 128.24 240.74 115.43 248.23	128.24 240.74 115.43 248.23	240.74 115.43 248.23	100 07 248.23	248.23		1 :	21.92	225.16	103.06	232.05	114.12	239.37	128.12	221.35	121.43	219.46	101.61	211.75
226.96 123.79 229.43 108.87 241.92	88.60 225.96 123.79 229.43 108.87 241.92 07.85 96.87 06.53 967.83 100.80 968.00	123.79 229.43 108.87 241.92 06.53 267.83 100.80 268.00	229.43 108.87 241.92 367.83 100.80 368.00	108.87 241.92	241.92			25.01	217.90	102.35	222.37	100 03	232.90	122.30	216.38	115.48	216.17	105.06	207.47
08 14 054 KK 08 78 047 KO 107 7K 06K 06	08 14 054 KK 08 78 047 KO 107 7K 06K 06	90.33 201.33 109.80 208.99 08.78 367.50 107.75 367.36	267 EQ 107.75 265.36	107.75 265.38	265.39		1 -	20.07	240.84	100 77	260.64	108.03	261.32	131 10	222.01 24.01 74.01	110.43	200.40 04.00 04.00	104.03	203.00
98.14 294.55 98.78 257.59 107.75 265.26 57.05 58.01 58.75 58.807 108.30 58.807	98.14 294.55 98.78 257.59 107.75 265.26 57.05 58.01 58.75 58.807 108.30 58.807	98.78 257.59 107.75 205.20	256.59 107.75 263.26	108 30 263 87	269.20			125.43	249.84	100.77	260.54	108.73	268.59	130.77	244.57	118.74	245.45	104.33	245.98
97.92 200.01 90.12 200.91 100.00 86.88 99.84 197.85 999.61 115.09	97.92 200.01 90.12 200.91 100.00 86.88 99.84 197.85 999.61 115.09	197.85 939.61 115.09	220.91 IUS.3U	115 00		240.69		120.10	215 47	101.42	201.23	111 04	200.02	130.76	243.10	124.36	245.60	104.02	216.44
87.41 997.73 198.54 934.30 115.18	87.41 997.73 198.54 934.30 115.18	128.54 234.30 115.18	232.01 113.92	115.32		243.02		130.71	215.47	102.30	224.21	113.52	241.00	139.73	913.93	124.30	215.01	103.28	213.10
49.63 73.03 38.31 83.31 71.68	49.63 73.03 38.31 83.31 71.68	38.31 83.31 71.68	83.31 71.68	71.68		71.12		44.41	73.20	51.60	76.55	62.10	82.03	56.11	73.38	54.67	78.24	55.20	79.24
132.20 70.67 135.02 62.39 129.19 80.46	70.67 135.02 62.39 129.19 80.46	62.39 129.19 80.46	129.19 80.46	80.46		78.00		56.47	137.83	74.39	139.50	85.73	101.60	65.12	137.14	84.48	133.67	72.70	111.36
70.03 157.92 69.55 135.78 97.70	70.03 157.92 69.55 135.78 97.70	69.55 135.78 97.70	135.78 97.70	97.70		88.04		92.92	163.78	77.87	147.20	75.53	97.56	78.99	154.76	85.58	138.06	69.51	97.82
1453.28 3740.49 2115.34 3820.92 1828.70 39	1453.28 3740.49 2115.34 3820.92 1828.70	2115.34 3820.92 1828.70	3820.92 1828.70	1828.70		3939.45		1978.31	3540.52	1645.90	3666.41	1785.13	3844.98	2133.05	3598.89	1964.95	3568.65	1669.64	3469.61
1383.38 3589.31 2034.33 3636.60 1795.53	1383.38 3589.31 2034.33 3636.60 1795.53	. 2034.33 3636.60 1795.53	3636.60 1795.53	1795.53		3781.95		1993.58	3373.34	1624.77	3483.19	1811.93	3694.69	2117.88	3393.78	1918.89	3403.66	1606.88	3306.95
1430.16 3460.08 2059.92 3496.18 1767.32	1430.16 3460.08 2059.92 3496.18 1767.32	3496.18 1767.32	3496.18 1767.32	1767.32		3590.24		1897.56	3252.85	1637.29	3340.98	1826.53	3555.73	2035.95	3262.57	1881.76	3341.54	1638.03	3152.95
1381.55 3589.31 2034.33 3642.23 1796.25 3784.90	1381.55 3589.31 2034.33 3642.23 1796.25 3784.90	2034.33 3642.23 1796.25 3784.90	3642.23 1796.25 3784.90	1796.25 3784.90	3784.90		_	991.18	3375.76	1624.44	3491.90	1814.25	3695.86	2117.27	3391.27	1917.09	3403.66	1606.88	3312.98
1430.16 3460.08 2059.92 3496.18 1767.32 3594.29	1430.16 3460.08 2059.92 3496.18 1767.32 3594.29	2059.92 3496.18 1767.32 3594.29	3496.18 1767.32 3594.29	1767.32 3594.29	3594.29		ñ	394.40	3250.56	1638.71	3335.71	1822.40	3554.98	2036.75	3264.74	1881.76	3342.98	1639.56	3154.19
1423.35 3539.03 2042.14 3578.16 1778.22 3648.79	1423.35 3539.03 2042.14 3578.16 1778.22 3648.79	2042.14 3578.16 1778.22 3648.79	3578.16 1778.22 3648.79	1778.22 3648.79	3648.79		13	30.31	3349.17	1622.79	3416.14	1768.94	3540.33	2012.35	3331.11	1907.99	3324.51	1629.43	3182.74
1437.73 3405.44 2013.75 3398.22 1728.91 3456.21	1437.73 3405.44 2013.75 3398.22 1728.91 3456.21	2013.75 3398.22 1728.91 3456.21	3398.22 1728.91 3456.21	1728.91 3456.21	3456.21		174	5.66	3219.23	1657.99	3298.42	1765.76	3466.19	1949.73	3253.74	1890.02	3248.38	1658.12	3069.18
	1402.93 3542.59 2042.87 3576.27 1776.80 3646.71	2042.87 3576.27 1776.80 3646.71	3576.27 1776.80 3646.71	1776.80 3646.71	3646.71		1957	7.36	3350.61	1622.97	3418.32	1769.22	3535.57	2017.50	3331.03	1908.06	3329.64	1629.89	3191.37
1439.27 3404.96 2014.40 3398.22 1728.91 3455.33	1439.27 3404.96 2014.40 3398.22 1728.91 3455.33	2014.40 3398.22 1728.91 3455.33	3398.22 1728.91 3455.33	1728.91 3455.33	3455.33		1743	.32	3219.23	1657.99	3298.42	1765.76	3464.77	1946.41	3253.74	1890.02	3248.38	1658.12	3069.18
1396.41 3081.78 1349.80 3189.77 1547.37 3367.64	1396.41 3081.78 1349.80 3189.77 1547.37 3367.64	1349.80 3189.77 1547.37 3367.64	3189.77 1547.37 3367.64	1547.37 3367.64	3367.64		1560	.59	3150.50	1390.92	3204.82	1537.10	3358.96	1664.95	2984.83	1620.44	3051.09	1342.73	3065.59
1402.02 3083.70 1351.14 3185.17 1520.39 3348.09	1402.02 3083.70 1351.14 3185.17 1520.39 3348.09	1351.14 3185.17 1520.39 3348.09	3185.17 1520.39 3348.09	7 1520.39 3348.09	3348.09		55	6.13	3139.22	1391.06	3209.15	1547.39	3352.05	1719.77	2990.72	1642.48	3052.12	1339.77	3061.42
1401 55 3083 59 1350 98 3186 40 1526 71 3346 17	1401 55 3083 59 1350 98 3186 40 1526 71 3346 17	1350 98 3186 40 1526 71 3346 17	3186 40 1526 71 3346 17	1526.71 3346.17	3346.17		1 10	3 0 2	3140.15	1390.47	3207.61	1544.02	3350.89	1713.66	2989.50	1637.55	3052.69	1339.98	3061.47
1419 50 3336 62 2121 56 3356 30 1813 53 3531 73	1419 50 3336 62 2121 56 3356 30 1813 53 3531 73	2121.56 3356.30 1813.53 3531.73	3356.30 1813.53 3531.73	1813 53 3531 73	3531.73		193	65	3088 41	1491.17	3209.68	1736.18	3412.80	1916.87	3068.85	1937.80	3139.39	1596.98	3111.24
1409 95 3356 26 2125 56 3457 17 1809 90 3521 21	1409 95 3356 26 2125 56 3457 17 1809 90 3521 21	2125 56 3457 17 1809 90 3521 21	3457 17 1809 90 3521 21	1809.90 3521.21	3521.21		6	66.95	3128.34	1482.91	3201.48	1716.84	3436.23	1965.21	3085 66	1936.54	3152.14	1564.80	3096.02
660.72 657.71 549.66 782.09 968.31 794.54	660.72 657.71 549.66 782.09 968.31 794.54	549.66 782.09 968.31 794.54	782.09 968.31 794.54	968.31 794.54	794.54		65	1.13	741.10	749.05	723.97	776.08	872.37	817.07	703.90	712.53	803.31	835.82	824.42
1417.71 954.68 1409.67 818 83 1373.20 1105.85 965.65	954.68 1409.67 818.83 1373.20 1105.85 965.65	818.83 1373.20 1105.85 965.65	1373.20 1105.85 965.65	1105.85 965.65	965.65		1	94.34	1463.75	973.83	1451.43	1123.72	1099.23	974.36	1454.33	1093.27	1386.90	927.00	1141.59
7 1075.82 2029.33 1045.37 1686.63 1297.79 1030.44	7 1075.82 2029.33 1045.37 1686.63 1297.79 1030.44	1045.37 1686.63 1297.79 1030.44	1686.63 1297.79 1030.44	1297.79 1030.44	1030.44		_	1088.13	2170.74	1133.48	1865.53	1152.00	1200.73	1108.62	2025.37	1270.25	1760.98	1023.32	1157.63

Table 47: Mean and standard deviation of the testing MSE for the non-linear simulations when n=50 and p=100. See Figure 47 for the corresponding visualization.

	6.0	Mean	15.06	10.77	10.78	10.65	10.95	4.46	4.76	12.68	307.68	289.46	288.22	248.19	250.31	90.12	106.44	158.97	3499.60	3496.55	3495.08	3520.36	3560.48	1043.00	1330.42	1875.05
		SD	4.02	2.56	2.55	2.77	2.81	4.49	2.33	3.66	98.93	110.97	111.07	101.26	104.90	66.47	71.31	79.83	1343.21	1364.80	1366.01	1575.78	1610.95	1016.53	1054.92	1226.89
	0.5	Mean	20.61	10.62	10.72	9.41	9.43	7.22	9.02	17.31	307.88	270.35	272.29	229.40	232.72	138.56	183.11	234.96	3204.49	3196.76	3197.81	3159.79	3213.17	1191.70	2031.75	2835.09
		SD	5.31	2.90	2.96	1.91	1.84	2.53	3.34	3.97	112.15	116.03	115.69	120.37	122.18	97.42	69.26	109.24	1643.31	1663.40	1661.42	1770.02	1801.84	1393.73	1490.61	1653.97
Blockwise	0.2	Mean	24.39	10.59	10.80	8.22	8.22	7.54	11.33	19.97	304.34	272.29	274.11	240.04	239.34	167.93	218.01	274.69	3341.77	3356.92	3353.36	3389.09	3370.02	1710.75	2476.77	3261.57
		SD	4.28	2.85	2.86	3.04	3.41	2.01	2.13	3.65	106.52	114.54	114.54	97.39	95.00	53.83	62.52	79.00	1278.07	1279.02	1279.63	1377.43	1345.15	615.20	876.68	1102.72
	6.0	Mean	23.61	10.23	10.28	9.36	10.15	6.04	7.51	17.73	314.01	271.00	271.36	226.28	223.10	111.19	137.22	230.48	3258.58	3248.91	3249.32	3267.35	3297.36	1004.68	1594.29	2835.28
		SD	4.11	2.79	2.84	1.85	1.89	3.13	3.77	3.54	84.54	85.85	85.85	84.60	85.85	73.15	74.74	85.52	1207.88	1207.20	1207.35	1220.56	1260.19	1002.48	1013.60	1262.70
	0.5	Mean	24.94	10.71	10.95	8.32	8.25	8.09	12.63	20.49	282.91	245.20	247.60	208.02	206.34	151.10	194.62	257.04	3011.73	3004.37	3004.76	3011.23	3021.61	1386.44	2136.64	2959.97
ssive		SD	4.26	3.28	3.44	2.01	2.00	2.78	3.52	3.88	94.00	96.59	96.41	98.23	96.29	76.84	85.72	93.46	1395.41	1401.69	1400.25	1435.10	1461.94	1147.71	1234.93	1411.77
Autoregressive	0.2	Mean	24.14	11.29	11.63	8.46	8.41	8.16	12.73	20.97	277.87	256.70	257.71	231.50	221.68	158.40	201.31	261.73	3127.63	3137.87	3137.77	3133.93	3152.61	1387.51	2274.79	3106.22
		SD	3.35	3.36	3.29	3.64	3.56	1.67	1.64	3.90	159.29	158.47	157.98	118.57	120.70	55.37	64.95	92.90	1781.41	1781.95	1781.33	2180.05	2141.29	813.63	929.39	1150.82
	6.0	Mean	12.09	11.79	11.69	11.61	11.41	4.69	5.06	7.61	281.15	272.69	271.72	249.51	254.03	81.95	90.52	101.51	3287.23	3270.99	3261.95	3560.15	3554.70	867.68	1104.69	1251.15
		SD	3.89	3.61	3.63	3.17	4.39	2.40	2.62	3.58	111.12	115.68	116.18	101.40	104.83	63.55	74.87	79.88	1377.19	1392.12	1391.61	1408.84	1483.67	809.21	1000.91	1168.25
	0.5	Mean	17.33	10.94	11.15	9.18	9.82	7.16	9.64	15.07	299.31	280.59	281.24	240.74	247.56	137.33	192.55	215.50	3376.02	3368.84	3368.48	3341.16	3429.55	1164.46	2095.75	2674.80
c		SD	4.44	3.31	3.32	2.23	2.14	2.66	3.26	3.88	92.06	93.27	93.36	77.06	96.46	59.94	80.09	88.03	1215.47	1256.48	1243.69	1255.80	1255.17	871.49	1047.67	1234.93
Symmetric	0.2	Mean	21.00	10.88	11.02	8.67	8.61	7.82	11.12	18.14	272.39	244.52	245.59	204.76	207.55	135.08	186.54	235.11	2876.59	2884.72	2881.13	2804.71	2855.92	1167.06	2006.92	2745.72
int		SD	4.48	3.28	3.40	1.99	2.01	2.54	2.99	3.99	94.20	95.46	94.79	92.05	90.35	67.73	78.08	94.34	1310.95	1317.89	1317.58	1306.88	1320.18	850.22	1118.57	1335.92
Independent	. 0	Mean	22.46	11.13	11.46	8.45	8.46	7.95	11.64	19.53	279.04	254.68	256.19	222.48	221.60	151.10	202.65	263.83	3151.80	3124.13	3126.36	3068.49	3101.06	1367.70	2243.56	3115.70
Type	Corr.	Model	Ridge	Lasso	E-net	SCAD	MCP	XGBoost	RF	SVM	Ridge	Lasso	E-net	SCAD	MCP	XGBoost	RF	SVM	Ridge	Lasso	E-net	SCAD	MCP	XGBoost	RF	SVM
		ь	-1								က								9							

Table 48: Mean and standard deviation of the testing MSE for the non-linear simulations when n=50 and p=2000. See Figure 48 for the corresponding visualization.

	Lype	Independent	ent	Symmetric	j.					Autoregressive	ssive					Blockwise				
•	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0
σ	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean
1	Ridge	22.28	4.18	23.02	5.74	16.87	3.31	11.25	2.55	24.33	4.80	26.82	4.75	42.20	7.93	28.12	5.41	27.83	7.29	18.77
~	Lasso	15.83	5.25	13.57	4.45	13.04	3.84	11.74	3.16	14.86	4.62	14.61	5.20	11.10	4.23	13.46	4.67	12.73	4.34	12.10
-	E-net	16.39	5.15	14.04	4.52	13.33	3.77	11.61	3.13	15.55	4.54	15.28	5.17	11.32	4.50	14.05	4.69	13.09	4.43	12.06
J1	SCAD	10.53	4.87	9.97	4.59	10.88	3.46	12.10	3.08	9.80	3.48	98.6	3.55	10.73	3.43	9.59	2.81	10.83	3.91	11.94
-	MCP	10.52	4.75	9.97	4.11	11.76	4.87	12.56	3.30	9.63	3.51	09.6	3.64	11.36	3.87	9.16	2.74	11.31	4.88	11.90
. 1	XGBoost	12.72	4.76	11.39	3.25	10.38	3.49	5.45	2.00	12.88	4.46	12.35	5.08	96.9	2.84	11.07	3.73	9.23	3.10	4.98
-	3.F	17.40	4.68	15.76	4.05	12.84	3.12	5.76	1.43	18.34	4.58	18.84	4.80	10.85	3.77	16.60	4.52	13.52	4.01	6.10
V2	SVM	22.20	4.06	20.82	4.50	16.42	3.78	7.52	3.42	24.20	4.85	26.57	4.81	40.28	7.62	26.76	5.06	28.76	5.69	26.08
8	Ridge	275.16	101.18	274.34	81.95	267.40	99.70	222.66	111.16	294.30	125.36	296.19	103.90	366.93	136.71	300.56	126.20	333.43	128.76	307.60
~	Lasso	263.78	106.37	259.03	86.10	266.19	98.18	253.56	120.06	278.18	124.10	275.74	102.28	294.35	126.01	281.60	133.60	295.15	125.50	267.06
-	E-net	264.84	105.92	260.23	85.62	266.55	98.06	253.28	123.29	279.82	124.30	277.70	102.51	296.83	126.31	283.11	133.08	297.61	125.79	266.72
J 1	SCAD	242.80	109.09	226.29	80.95	231.12	96.56	226.90	109.14	250.99	114.91	246.71	106.13	248.97	119.65	257.90	144.30	257.02	112.33	241.06
	MCP	235.55	106.41	226.08	87.85	251.38	111.61	237.57	110.55	246.23	117.76	241.28	105.98	246.38	121.08	249.24	129.56	253.87	121.25	244.22
. 1	XGBoost	258.07	111.22	230.48	82.95	199.59	95.53	83.02	45.50	252.08	116.29	243.70	94.71	195.07	104.72	257.87	115.33	237.73	100.72	103.24
-	3.F	251.20	101.43	229.58	77.51	204.78	81.02	83.59	45.67	261.98	119.43	255.23	99.60	201.75	112.10	258.91	118.13	242.62	106.24	115.44
94	SVM	275.92	103.66	251.44	78.91	215.99	91.21	93.20	63.70	294.24	128.01	296.29	105.01	359.97	136.25	294.67	127.87	310.23	118.27	260.09
9 1	Ridge	3162.64	1580.01	2974.67	1140.33	3104.03	1429.27	3099.37	1559.22	3342.73	1853.27	3184.88	1486.69	3504.06	1670.63	3291.90	1731.31	3470.73	1560.07	3207.90
~	rasso	3161.45	1581.05	2975.47	1136.57	3122.67	1435.69	3107.47	1551.61	3346.18	1853.53	3188.95	1497.14	3453.56	1623.46	3284.44	1734.65	3453.57	1541.20	3157.81
	3-net	3161.64	1580.99	2972.68	1135.87	3123.16	1436.00	3111.79	1557.54	3347.47	1853.02	3187.51	1496.30	3455.51	1627.47	3285.39	1733.96	3450.40	1543.86	3157.80
J 1	SCAD	3224.52	1631.18	3050.92	1237.75	3066.71	1373.85	3122.84	1590.92	3499.15	1931.62	3244.93	1537.01	3427.21	1544.75	3294.07	1730.88	3426.82	1541.69	3222.48
	MCP	3188.01	1592.86	3039.49	1222.96	3115.90	1410.48	3191.00	1608.55	3506.72	1966.68	3228.99	1577.52	3428.71	1566.27	3309.53	1735.73	3460.21	1569.71	3336.00
. 1	XGBoost	2845.99	1614.96	2444.29	1142.57	1945.23	1390.77	829.71	637.82	2751.56	1539.94	2913.11	1466.27	2426.51	1529.11	2932.59	1561.86	2891.76	2028.38	1494.57
-	3.F	2958.06	1550.83	2659.94	1066.64	2400.91	1193.17	1032.01	668.38	3101.20	1793.24	2969.93	1414.42	2668.81	1534.78	3036.09	1600.36	2977.22	1384.81	1607.95
J1	SVM	3170.45	1604.25	2877.11	1144.59	2540.77	1262.32	1132.02	822.15	3353.56	1887.85	3204.39	1517.47	3499.77	1701.79	3275.51	1756.74	3430.75	1544.96	2961.02

Table 49: Mean and standard deviation of the testing MSE for the non-linear simulations when n=200 and p=10. See Figure 49 for the corresponding visualization.

E	ŀ	Indonosadoset	Cummon						Autonogon	- in					Dlookanioo					
Corr.			0.5		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
σ Model	el Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean		Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1 OLS			7.12	0.79	7.33	1.06		1.20	66.9	0.82	70.7	0.85	7.26	1.06	6.93	0.83	66.9	0.92	7.05	1.12
AICB	_	7.08 0.94		0.81	7.34	1.05	8.24	1.21	6.99	0.83	7.10	0.86	7.21	1.06	6.95	0.82	6.99	0.91	7.02	1.12
BIC B	_		7.T.	0.81	7.43	1.03		1.17	6.00	0.03	7.17	0.00	7.T/	1.05	6.05	0.0	50.7	0.91	10.99	1.10
BIC SB				0.81	7.43	1.03		1.17	7.04	0.00	7.17	98.0	7.17	1.05	7.05	0.02	7.03	0.91	66.9	1.10
AICF				0.81	7.33	1.05		1.20	6.98	0.83	7.09	0.86	7.19	1.06	6.95	0.82	6.99	0.91	7.01	1.13
BIC F				0.81	7.43	1.03		1.17	7.04	0.83	7.17	0.85	7.18	1.06	7.04	0.78	7.04	06.0	86.9	1.10
AIC SF				0.81	7.33	1.05		1.20	86.9	0.83	7.09	98.0	7.19	1.06	96.9	0.81	66.9	0.91	7.01	1.12
BIC SF	·-	7.12 0.92		0.81	7.43	1.03		1.17	7.04	0.83	7.17	0.85	7.18	1.06	7.04	0.78	7.03	06.0	6.98	1.10
Ridge				0.99	8.00	1.05	9.23	1.33	7.70	1.00	7.90	1.00	8.18	1.32	7.80	1.10	7.72	1.10	8.01	1.26
Lasso				0.95	7.83	1.03	8.89	1.30	7.60	1.01	7.75	1.05	76.7	1.23	79.7	1.01	7.54	1.03	7.80	1.19
E-net				0.94	7.81	1.02	8.92	1.31	7.60	1.01	7.75	1.05	8.00	1.28	79.7	1.01	7.53	1.04	7.79	1.19
SCAD	_		_	08.0	7.38	1.04	8.18	1.16	7.01	0.82	7.13	0.85	7.20	1.03	7.01	0.78	7.02	06.0	7.01	1.12
MCP				08.0	7.38	1.05	8.19	1.15	7.02	0.83	7.15	0.85	7.23	1.07	7.02	0.78	7.03	06.0	7.01	1.13
XGBoost			_	0.40	2.30	0.49	2.08	0.43	2.24	0.38	2.25	0.34	2.15	0.42	2.25	0.32	2.22	0.36	2.08	0.33
RF		3.99 0.72	3.94	0.71	3.29	0.60	2.09	0.44	3.92	0.76	3.73	0.72	2.59	0.49	3.91	0.61	3.64	0.64	3.00	0.55
O TO	9		10	49.69	105.00	E 0 01	0.00	1.00	180 64	00.01	109.76	17.66	107 00	1.10	101 60	41.70	106 23	0.00	101 74	70.07 R R 0
	ш -			45.65	193.50	51.44	194.30	52.25	178 73	39.00	182.87	47.00	185.88	40.13	180.33	41.70	184 47	49.04	179.25	45.58
BICB			_	42.90	192.21	51.68	190.72	52.36	177.73	40.44	181.47	47.70	184.71	49.44	179.86	42.37	183.95	47.62	177.51	43.72
AICSB				43.48	194.56	51.44	192.46	52.15	178.73	39.87	182.85	47.07	185.88	49.27	180.33	41.27	184.47	48.25	179.25	44.80
BIC SB				42.90	192.21	51.68	190.72	52.36	177.73	40.44	181.47	47.70	184.58	49.42	179.87	42.35	183.95	47.62	177.51	43.72
AIC F			_	43.32	194.40	51.64	192.09	52.27	178.65	40.04	182.41	47.39	184.54	49.44	180.34	41.30	184.19	48.00	178.54	44.71
BIC F			_	42.80	192.16	51.72	190.20	52.45	177.76	40.38	181.31	47.75	183.49	48.48	179.60	42.60	184.08	47.54	177.65	43.94
AIC SF			_	43.32	194.40	51.64	192.09	52.27	178.65	40.04	182.44	47.39	184.56	49.57	180.37	41.31	184.19	48.00	178.54	44.71
BICSF	ſτ.			42.80	192.16	51.72		52.45	177.76	40.38	181.35	47.71	183.46	48.50	179.60	42.60	184.08	47.54	177.62	43.97
Ridge				49.90	228.86	56.31	223.26	67.66	220.25	47.96	221.13	60.63	222.01	61.44	217.63	51.45	219.68	52.47	215.48	57.48
Lasso F act	209.98	98 45.23	215.02	48.24	219.94	57.03	218.19	65.89	211.81	46.35	213.58	58.13	215.59	60.20	208.58	51.04	213.19	52.02	210.28	59.13 50.45
SCAD				42.61	192.99	51.31	191.85	52.87	177.39	40.76	181.26	47.99	184.72	49.08	178.86	43.13	184.43	48.19	179.24	44.33
MCP				42.41	193.11	51.20	192.05	52.85	177.88	40.13	181.41	47.75	184.97	49.94	178.78	42.83	185.68	48.82	179.27	44.45
XGBoost				11.80	27.83	13.69	28.94	15.45	25.02	13.49	25.64	11.76	27.61	10.74	25.35	10.61	26.94	12.12	27.80	11.71
RF				22.10	58.64	23.79	34.99	16.74	62.17	21.72	62.53	25.92	42.63	17.45	61.70	21.24	64.87	24.66	48.05	17.66
			+	21.07	63.36	28.47	37.65	28.71	72.48	19.71	70.16	26.74	43.02	25.66	71.37	22.38	62.09	25.17	38.73	15.91
ors 9		_	_	687.68	2929.16	796.89	2893.56	838.09	2716.47	618.83	2775.74		2811.58	752.39	2732.13	655.64	2807.69	775.50	2748.06	722.34
AIC B BIC B	B 22801.08	08 663.10 01 654.65	2847.87	684.89	2898.66	809.57	2857.72	831.74	2673.40	616.50	2738.28	751.61	2775.52	755.02	2699.04	661.89	2765.32	772.39	2714.70 2677.76	721.42
AICSB				684.89	2898.66	809.57	2857.72	831.74	2674.60	615.79	2738.28		2775.52	755.02	2699.04	661.89	2765.32	772.39	2714.70	721.42
BIC SB				674.66	2839.12	800.56	2819.68	830.54	2613.25	621.72	2675.73		2756.36	760.71	2656.22	665.34	2732.05	754.82	2677.76	707.14
AIC F		•	_	685.20	2889.62	811.86	2848.40	821.62	2669.40	612.51	2730.16		2753.01	751.17	2696.02	664.00	2761.24	768.80	2700.88	721.60
BICF			_	678.32	2835.04	802.82	2807.31	816.88	2611.69	620.24	2672.55		2731.89	768.30	2654.23	669.02	2727.40	758.85	2671.09	709.06
AIC SF			_	685.20	2889.46	811.96	2848.40	821.62	2669.40	612.51	2730.60		2751.38	751.00	2695.72	663.91	2761.24	768.80	2702.28	722.86
BICSF	ſτ.		_	678.32	2835.04	802.82	2807.31	816.88	2611.69	620.24	2672.55		2731.89	768.30	2654.23	669.02	2727.40	758.85	2671.09	709.06
Ridge				673.07	3120.98	809.59	3111.91	920.28	2881.42	643.36	2980.23		3049.81	792.40	2888.26	703.58	3005.56	773.77	2916.64	737.94
Lasso			_	674.97	3099.63	815.83	3093.25	925.30	2871.14	645.92	2964.88		3035.75	800.25	2877.75	708.28	2993.85	775.68	2905.24	743.55
E-net	T 2933.80	80 665.13	3006.87	674.09	3100.70	815.76	3094.34	925.02	2872.16	645.24	2967.23		3036.18	800.92	2878.16	708.20	2994.19	775.20	2905.94	743.35
MCP				681.74	2042.93 2050 51	801.40	2021.01	030.40	2620.43	636.40	2700 50		27.49.40	765 51	2000.20	602.99	2738 18	788 87	2682.20	697.26
XGBoost				162.82	224.52	197.53	266.47	231.29	191.43	993.78	204.59		234.98	157.48	191.65	151.55	226.31	185.22	247.03	182.52
T. C.				296.42	580.00	331.42	371.76	250.63	566.90	282.04	576.37		379.97	233.35	576.74	297.22	609.49	335.54	380.92	188.49
SVM			_	316.19	741.60	415.68	406.45	361.71	853.20	295.44	833.02		459.40	343.12	847.63	342.78	802.34	380.53	422.84	256.70

Table 50: Mean and standard deviation of the testing MSE for the non-linear simulations when n=200 and p=100. See Figure 50 for the corresponding visualization.

Mean SD Mean
2.55
0 10.80 1.70 11.53
8.07 1.15
10.86 1.71
8.07 1.15
. 11.29 1.56
8.35 1.08
1.11
7.60 0.92
7.69 0.93
2.91 0.51
, 4.62 0.66
1.25
<u></u>
5 266.63 58.66
201.19 48.57
266.54 58.75
201.28 48.53
7 250.56 58.90
3 221.76 54.92
222.99 55.27
187.33 45.98
189.53 45.43
16.70
83.67 27.68
154.46 37.21
5307.31 1195.24
919.61
2980.67 755.40
4002.54 934.25
2979.63 755.13
3087.92 746.63
3061.34 737.42
3063.43 737.10
2818.31 701.84
2825.19 699.88
287.38 231.34
403.60 761.70 351.66 416.
2006.52 552.21

Table 51: Mean and standard deviation of the testing MSE for the non-linear simulations when n=200 and p=2000. See Figure 51 for the corresponding visualization.

	Type	Independent	nt	Symmetric	o					Autoregressive	ssive					Blockwise					
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1	Ridge	22.02	1.86	19.87	1.99	15.42	1.66	10.23	1.37	23.15	2.16	26.18	2.55	28.77	3.14	22.80	2.23	17.33	1.80	11.58	1.37
	Lasso	8.83	1.20	99.8	1.13	8.83	1.20	9.41	1.41	8.71	1.13	8.63	1.20	8.27	1.31	8.64	1.10	8.62	1.31	9.26	1.19
	E-net	00.6	1.24	8.78	1.15	8.93	1.19	9.47	1.43	8.88	1.16	8.75	1.23	8.34	1.33	8.76	1.13	8.69	1.32	9.33	1.18
	SCAD	7.46	0.91	7.42	0.94	7.50	0.81	8.79	1.51	7.34	0.88	7.55	06.0	7.36	1.10	7.53	0.84	7.68	1.15	8.68	1.43
	MCP	7.47	0.93	7.46	0.95	7.57	0.82	8.70	1.52	7.33	0.87	7.53	0.89	7.53	1.25	7.57	0.89	7.70	1.20	8.62	1.38
	XGBoost	3.99	0.81	3.98	0.82	3.96	0.75	2.89	0.51	3.77	0.64	3.62	0.63	3.15	0.63	3.68	0.77	3.50	0.75	2.67	0.51
	RF	6.87	0.99	6.74	1.10	5.99	1.02	3.18	0.55	7.03	1.03	7.01	1.20	4.18	0.93	6.91	1.11	5.45	06.0	2.86	0.53
	SVM	21.44	1.85	18.94	1.69	14.28	1.54	5.96	1.34	22.42	2.09	25.07	2.37	31.43	3.24	22.67	1.96	18.55	1.69	13.20	1.35
က	Ridge	264.65	49.76	277.61	55.95	238.86	54.98	207.60	56.09	269.78	46.64	290.98	50.37	329.44	67.21	286.34	48.06	284.19	64.91	252.66	68.12
	Lasso	226.78	49.23	231.17	52.21	228.25	62.41	228.49	63.28	232.68	50.76	230.02	51.30	230.36	59.22	228.57	51.93	230.16	59.14	228.71	65.49
	E-net	228.51	49.35	232.95	52.45	229.53	62.87	228.49	63.23	233.97	50.62	231.89	51.32	231.61	60.01	230.51	52.17	231.97	59.23	229.19	65.36
	SCAD	188.46	44.11	191.52	47.54	183.35	45.61	203.16	52.10	187.53	41.85	189.40	44.09	193.42	45.37	191.68	45.29	194.93	52.10	190.05	45.17
	MCP	187.53	44.11	191.81	47.35	185.29	46.61	202.55	52.13	185.95	41.10	188.94	43.52	193.67	45.63	190.86	44.64	195.24	52.51	189.40	44.01
	XGBoost	49.38	20.14	52.66	21.06	52.80	20.08	44.58	20.34	48.15	19.94	50.34	22.23	50.11	20.98	51.03	23.54	51.18	27.73	37.42	15.00
	RF	120.50	33.31	131.89	38.30	110.43	30.34	57.06	23.27	120.12	31.62	130.23	35.57	81.58	28.55	127.42	37.25	105.79	38.66	50.84	20.46
	SVM	262.24	50.48	249.18	49.91	188.26	40.89	71.91	36.45	266.25	47.08	284.46	50.94	302.19	58.79	267.24	47.41	246.31	59.10	175.19	39.40
9	Ridge	2969.87	716.41	3092.28	753.30	3044.21	788.25	3067.23	857.22	3049.50	727.16	3111.77	713.23	3259.78	777.73	3085.27	711.92	3169.32	869.97	3144.13	757.93
	Lasso	2959.77	720.44	3076.83	755.18	3043.90	777.63	3133.14	841.43	3039.29	731.23	3086.85	713.38	3194.77	815.04	3068.63	714.58	3143.84	878.84	3108.78	759.92
	E-net	2960.61	720.02	3078.60	756.22	3043.09	778.56	3131.90	841.42	3040.40	730.88	3089.98	714.03	3196.62	813.87	3069.46	714.68	3146.46	878.36	3107.50	757.24
	SCAD	2821.62	702.21	2895.28	749.72	2778.52	691.05	2889.99	795.63	2887.97	702.88	2876.96	704.22	2928.42	736.85	2859.75	720.21	2899.14	847.80	2826.62	685.76
	MCP	2799.40	706.73	2887.96	753.82	2787.77	714.04	2929.79	814.19	2850.15	709.51	2839.83	706.98	2914.90	740.99	2821.11	719.29	2874.97	839.09	2846.78	699.95
	XGBoost	406.09	271.79	420.99	307.56	364.75	245.11	344.49	298.76	406.84	274.39	404.35	287.00	398.90	260.85	437.19	304.72	428.11	350.26	270.63	185.45
	RF	1034.77	422.05	1096.10	458.02	931.69	378.13	584.70	343.09	1066.04	434.42	1119.44	462.41	748.68	383.72	1095.63	470.63	981.70	533.17	513.48	276.57
	SVM	2969.59	725.72	2927.46	731.24	2285.71	588.44	853.28	467.23	3042.26	735.78	3106.35	719.42	3191.85	784.46	3045.24	713.01	2976.76	875.66	2242.13	566.79

Table 52: Mean and standard deviation of the testing MSE for the non-linear simulations when n=1000 and p=10. See Figure 52 for the corresponding visualization.

Ė		Indonondont	+ 1	Outron						Autonogo	o and a					Diophysics					
C LS	Corr.	o O	111	3ymmetri 0.2	21	0.5		0.9		0.2	DATAG	0.5		6.0		0.2		0.5		6.0	
σ	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1 01	OLS	6.83	0.37	6.91	0.38	7.01	0.39	7.78	0.56	92.9	0.36	6.83	0.34	68.9	0.49	89.9	0.34	6.74	0.37	6.74	0.42
AI	AIC B	6.81	0.37	06.90	0.38	7.00	0.39	7.78	0.56	6.74	0.36	6.82	0.34	6.89	0.49	6.67	0.34	6.73	0.37	6.74	0.41
BI	IC B	6.79	0.37	88.9	0.38	7.01	0.39	7.80	0.55	6.73	0.35	6.81	0.35	6.90	0.49	6.66	0.34	6.73	0.37	6.77	0.41
AI	AICSB	6.81	0.37	6.90	0.38	7.00	0.39	7.78	0.56	6.74	0.36	6.82	0.34	6.89	0.49	6.67	0.34	6.73	0.37	6.74	0.41
A	AIC FD	0 - S	0.07	00.00	00.0	7.00	0.39	1.00	0.55	6.73	0.30	0.01	0.33	06.90	0.49	6.67	0.04	6.73	0.37	6.74	0.41
BI	BIC F	6.79	0.37	6.88	0.38	7.01	0.39	7.80	0.55	6.73	0.35	6.81	0.35	6.89	0.49	6.66	0.34	6.73	0.37	6.77	0.41
AI	AIC SF	6.81	0.37	6.90	0.38	7.00	0.39	7.78	0.56	6.74	0.36	6.81	0.34	6.88	0.49	6.67	0.34	6.73	0.37	6.74	0.41
BI	IC SF	6.79	0.37	6.88	0.38	7.01	0.39	7.80	0.55	6.73	0.35	6.81	0.35	68.9	0.49	99.9	0.34	6.73	0.37	6.77	0.41
Ri	Ridge	7.18	0.45	7.26	0.42	7.45	0.44	8.45	0.56	7.15	0.40	7.20	0.39	7.42	0.48	7.05	0.37	7.13	0.40	7.30	0.50
La	Lasso	7.12	0.45	7.19	0.39	7.32	0.42	8.19	0.50	7.10	0.39	7.11	0.38	7.24	0.44	66.9	0.37	7.03	0.41	7.12	0.48
Ġ.	E-net	7.12	0.45	7.19	0.40	7.32	0.42	8.18	0.51	7.10	0.38	7.11	0.38	7.23	0.45	66.9	0.37	7.03	0.40	7.11	0.47
SC	CAD	6.80	0.37	6.90	0.39	7.00	0.39	7.79	0.55	6.74	0.36	6.81	0.35	68.9	0.49	6.67	0.34	6.73	0.37	6.75	0.41
Ň	MCP	6.81	0.37	6.90	0.38	7.00	0.39	7.79	0.55	6.74	0.36	6.81	0.35	68.9	0.49	6.67	0.34	6.73	0.37	6.75	0.41
X	XGBoost	1.53	0.11	1.56	0.10	1.52	0.10	1.46	0.00	1.52	0.00	1.52	0.10	1.42	0.11	1.54	0.00	1.52	0.10	1.37	0.09
E E	RF	2.30	0.20	2.31	0.18	1.97	0.14	1.39	0.00	2.28	0.18	2.17	0.18	1.58	0.12	2.27	0.17	2.12	0.20	1.71	0.13
	SVM	4.85	0.30	4.80	0.29	4.15	0.27	2.68	0.22	4.82	0.27	4.58	0.31	3.33	0.29	4.76	0.28	4.35	0.28	3.08	0.21
3 8	OLS	178.48	20.29	178.54	18.40	179.81	19.81	180.63	24.23	174.55	16.46	176.55	18.29	178.48	20.84	177.10	20.22	176.41	18.58	176.12	18.98
AI	AICB	178.14	20.33	178.14	18.34	179.48	19.77	180.31	24.29	174.31	16.46	176.08	18.07	178.28	20.95	176.90	20.13	176.23	18.52	175.96	18.86
I V	010 p	170 17	20.10	170 14	16.91	170.01	10.04	180.33	07.70	174 91	16.46	176.04	10.13	170.01	20.00	176.00	20.00	176.09	10.00	175.04	10.00
I I	ALC SE	177.68	81.00	177 96	18.04	179.40	19.77	180.31	24.43	173 97	16.23	176.07	18.07	178 07	20.00	176.63	20.08	175 79	18.02	175.80	18.83
A	AIG E	178 14	20.15	178 14	18.34	179.45	19.04	180.38	24.10	174 29	16.46	176.02	18.09	178.01	20:02	176 90	20.03	176 21	18.00	175.89	18.00
BIB	BIG F	177.68	20.02	177.96	18.41	179.27	19.62	180.30	24.16	173.97	16.23	176.04	18.17	178.14	20.94	176.58	20.13	175.80	18.66	175.86	18.92
AI	AICSF	178.14	20.33	178.14	18.34	179.45	19.77	180.28	24.28	174.29	16.46	176.02	18.09	178.18	21.00	176.90	20.13	176.21	18.51	175.89	18.87
BI	BICSF	177.68	20.18	177.96	18.41	179.27	19.62	180.30	24.16	173.97	16.23	176.04	18.17	178.14	20.94	176.58	20.13	175.80	18.66	175.86	18.92
Ri	Ridge	196.16	24.13	197.32	20.38	197.50	19.88	198.32	24.32	191.23	18.79	194.59	20.98	195.82	22.71	195.70	23.53	195.42	21.44	193.11	20.32
La	Lasso	194.60	23.36	195.30	19.67	195.66	20.49	196.07	24.79	189.92	18.94	192.95	21.34	193.37	22.98	194.33	23.24	193.45	21.14	191.25	20.97
占	E-net	194.69	23.36	195.41	19.89	195.78	20.46	196.08	24.77	189.92	19.01	192.92	21.52	193.44	23.21	194.55	23.47	193.55	21.00	191.24	21.06
SC	SCAD	177.99	20.40	178.20	18.48	179.53	19.76	180.55	24.22	174.13	16.40	176.36	18.27	178.28	21.06	176.90	20.21	176.11	18.65	175.99	18.79
Ĭ	MCP	177.96	20.36	178.18	18.45	179.57	19.68	180.54	24.17	174.21	16.39	176.40	18.23	178.19	20.95	176.89	20.09	176.10	18.66	175.89	18.92
×	XGBoost	13.05	2.10	13.10	1.90	13.70	2.81	14.70	3.27	13.34	3.15	13.32	2.24	14.15	3.17	13.45	2.44	13.40	2.71	13.65	2.58
RF	RF	29.47	6.43	28.71	5.42	25.53	4.89 68.80	17.01	3.12	29.24	6.49	28.60	5.49	20.53	4.54	29.78	5.82 2.32	28.29	5.40	22.58	4.06
2 2	W 10	26.51	201.45	2681 03	200.54	26.30	215 60	26.02	380.44	96.27.98	264.68	9657 71	200 75	2681 07	88 008	28.089	310 31	9653 94	207.06	20.40 9655 97	201 03
	AIC B	2680.84	321.36	2676.94	290.66	2689.45	316.70	2680.40	379.80	2623.09	265.06	2652.12	288.61	2674.36	330.21	26.8992	319.28	2649.50	296.26	2651.86	299.83
BI	BIC B	2673.93	321.96	2672.07	287.70	2683.69	315.27	2669.74	377.79	2614.05	263.04	2644.55	289.57	2668.42	332.51	2662.65	315.24	2640.90	295.29	2646.33	302.84
AI	AIC SB	2680.84	321.36	2676.94	290.66	2689.45	316.70	2680.40	379.80	2623.09	265.06	2652.12	288.61	2674.36	330.21	2668.99	319.28	2649.50	296.26	2651.86	299.83
BI	BIC SB	2673.93	321.96	2672.07	287.70	2683.69	315.27	2669.74	377.79	2614.05	263.04	2644.55	289.57	2668.42	332.51	2662.65	315.24	2640.90	295.29	2646.33	302.84
AI	AIC F	2680.75	321.34	2676.10	289.96	2688.15	316.80	2677.23	380.46	2623.04	265.04	2651.29	288.27	2671.46	329.52	2668.55	319.03	2648.43	296.54	2650.86	300.73
BI	BIC F	2673.34	322.12	2672.07	287.70	2683.29	315.45	2669.74	377.79	2613.70	263.20	2644.30	289.69	2667.58	332.92	2662.65	315.24	2640.48	295.07	2646.63	303.15
AI	IC SF	2680.75	321.34	2676.10	289.96	2688.15	316.80	2677.23	380.46	2623.04	265.04	2651.29	288.27	2671.47	329.52	2668.55	319.03	2648.43	296.54	2650.86	300.73
BI	BICSF	2673.34	322.12	2672.07	287.70	2683.29	315.45	2669.74	377.79	2613.70	263.20	2644.30	289.69	2667.62	332.91	2662.65	315.24	2640.48	295.07	2646.63	303.15
R.	Ridge	2929.29	349.67	2942.89	291.69	2967.01	317.15	2952.16	386.78	2864.22	281.97	2929.88	319.63	2945.32	368.81	2920.99	349.24	2913.64	311.21	2891.17	309.37
ı La	Lasso	2909.34	355.91	2919.02	298.62	2930.73	322.98	2916.61	393.04	2840.92	287.29	2895.79	320.95	2913.09	373.81	2899.60	351.35	2890.65	310.92	2869.77	309.43
1 0	E-net	2910.20	355.59	2920.01	297.80	2933.67	324.17	2920.77	392.48	2840.37	288.24	2896.64	321.23	2913.46	373.45	2903.22	350.73	2889.01	311.64	2869.83	308.88
200	MCP	2669.74	2013.97	2670 15	285.50	2083.54	210.75	2674.54	070.27	2013.28	265.59	2641.88	200.00	2669.37	221.78	2664.08	215.07	2646.06	295.75	2649.47	200 31
:×	XGBoost	71.61	30.49	72.48	25.89	78.96	39.04	196.88	45.11	74.60	44.15	74.58	32.46	86.77	44.52	77.80	36.14	76.24	40.18	84.65	39.51
RE	-	230.96	87.62	223.44	69.22	208.00	74.51	128.85	48.22	227.64	87.04	221.12	73.08	148.76	62.59	233.35	77.15	222.54	74.22	152.12	47.85
AS	SVM	412.21	101.23	364.13	84.15	257.55	89.05	132.26	83.16	386.81	87.26	317.43	000	171.73	90.10	385.23	91.51	295.24	983.96	171.48	79.94

Table 53: Mean and standard deviation of the testing MSE for the non-linear simulations when n=1000 and p=100. See Figure 53 for the corresponding visualization.

	E	T- 1- 1- 1	1							A set a second						D11					
	Lype Corr.	Independent 0	ant	Symmetric 0.2	10	0.5		6.0		Autoregressive 0,2	ssive	0.5		6.0		Diockwise 0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
-	OLS	7.47	0.34	7.53	0.43	7.73	0.45	8.62	0.56	7.43	0.40	7.43	0.41	7.58	0.51	7.49	0.40	7.74	0.45	8.59	0.49
	AIC F	7.17	0.33	7.23	0.40	7.41	0.45	8.29	0.54	7.11	0.40	7.09	0.38	7.09	0.47	7.18	0.39	7.39	0.44	8.02	0.46
	BICF	6.84	0.31	68.9	0.37	7.08	0.43	7.93	0.49	6.78	0.35	6.77	0.34	6.94	0.45	6.83	0.37	7.08	0.40	7.83	0.44
	AIC SF	7.17	0.33	7.23	0.40	7.41	0.44	8.29	0.54	7.12	0.40	7.08	0.38	7.09	0.48	7.18	0.39	7.39	0.44	8.02	0.46
	BIC SF	6.84	0.31	68.9	0.37	7.08	0.43	7.93	0.49	6.78	0.35	6.77	0.34	6.94	0.45	6.83	0.37	7.08	0.40	7.83	0.44
	Ridge	7.80	0.39	7.87	0.43	8.06	0.50	8.87	0.54	7.74	0.43	7.70	0.40	7.78	0.46	7.81	0.44	8.11	0.48	8.81	0.49
	Lasso	7.22	0.37	7.22	0.38	7.39	0.46	8.24	0.46	7.12	0.38	7.07	0.36	7.25	0.43	7.18	0.40	7.38	0.39	8.21	0.45
	E-net	7.23	0.37	7.23	0.38	7.40	0.45	8.25	0.45	7.13	0.39	7.07	0.35	7.26	0.43	7.18	0.40	7.39	0.40	8.21	0.45
	SCAD	6.84	0.32	68.9	0.37	7.07	0.41	7.94	0.49	6.78	0.35	6.79	0.34	6.95	0.46	6.84	0.37	7.09	0.39	7.85	0.43
	MCP	6.84	0.32	68.9	0.37	7.07	0.42	7.93	0.49	6.77	0.35	6.78	0.34	96.9	0.46	6.83	0.37	7.08	0.39	7.85	0.43
	XGBoost	1.65	0.10	1.65	0.10	1.64	0.13	1.50	0.09	1.66	0.10	1.60	0.10	1.53	0.09	1.65	0.10	1.62	0.10	1.50	0.10
	RF	3.09	0.23	3.14	0.26	2.58	0.21	1.64	0.10	3.06	0.27	2.68	0.24	1.79	0.13	3.00	0.27	2.44	0.17	1.57	0.12
	$_{ m SVM}$	7.96	0.35	7.63	0.40	6.18	0.33	3.56	0.26	7.97	0.41	7.95	0.36	7.05	0.34	7.96	0.39	7.30	0.42	5.08	0.31
n	OLS	198.84	20.51	194.18	17.64	196.61	18.99	201.64	19.56	192.88	20.04	194.18	21.06	195.45	20.50	194.48	18.21	197.29	21.14	200.29	19.38
	AIC F	190.68	20.09	186.28	17.57	188.16	18.92	192.87	19.76	184.34	20.02	185.23	20.54	182.78	20.12	186.48	17.77	188.00	20.78	187.16	18.75
	BICF	181.93	19.98	178.03	18.19	179.52	19.25	184.62	19.12	175.60	20.12	178.02	20.72	178.02	19.72	177.96	18.17	179.54	20.65	182.36	18.61
	AIC SF	190.68	20.08	186.27	17.57	188.19	18.90	192.87	19.77	184.36	20.02	185.24	20.52	182.71	20.11	186.46	17.78	188.01	20.81	187.18	18.78
	BIC SF	181.93	19.98	178.03	18.19	179.56	19.30	184.62	19.12	175.60	20.12	178.02	20.72	178.02	19.72	177.96	18.17	179.54	20.65	182.36	18.61
	Ridge	213.07	22.18	209.45	21.25	209.58	21.46	205.13	24.08	207.25	22.26	208.19	23.89	201.54	21.18	208.38	21.07	210.38	22.20	205.66	23.11
	Lasso	197.97	21.81	193.68	20.48	195.44	21.44	199.87	23.85	191.33	21.59	194.22	22.64	193.17	21.26	193.83	20.93	196.42	22.21	199.16	23.05
	E-net	198.26	22.03	193.70	20.60	195.55	21.51	199.91	23.74	191.64	21.62	194.20	22.50	193.34	21.04	193.85	20.88	196.24	22.25	199.44	22.53
	SCAD	181.27	20.01	177.24	18.22	178.84	18.71	184.75	19.29	174.89	20.32	177.65	20.59	177.89	19.26	177.52	18.13	179.61	20.48	182.82	18.76
	MCP	181.32	20.18	177.14	18.25	179.04	18.79	184.83	19.27	174.84	20.38	177.51	20.54	177.73	19.24	177.47	18.17	179.55	20.59	182.82	18.78
	XGBoost	14.91	3.43	14.80	2.64	15.31	4.54	15.38	2.18	14.72	3.97	14.22	1.86	15.28	2.28	14.67	2.27	14.84	2.69	15.50	3.07
	RF	38.88	8.14	39.06	6.42	33.83	5.89	20.68	2.51	38.60	8.69	38.04	7.40	25.28	4.06	38.20	6.91	33.63	6.75	20.60	4.03
	$_{ m SVM}$	177.79	18.16	145.73	13.86	89.10	99.6	29.64	5.28	170.62	18.34	159.42	17.28	82.52	8.27	159.31	14.50	115.75	13.55	48.72	9.10
9	OLS	3001.96	331.02	2917.31	278.66	2937.05	299.07	3001.71	302.04	2908.75	311.25	2925.03	331.58	2933.41	323.00	2929.74	288.37	2957.87	334.09	2985.81	306.22
	AIC F	2882.15	322.73	2798.02	279.84	2813.85	297.74	2869.11	306.51	2777.91	310.54	2791.26	319.97	2736.07	313.77	2809.60	287.67	2817.87	334.74	2781.75	294.07
	BICF	2741.65	328.84	2676.45	283.05	2675.13	298.38	2742.98	301.20	2642.88	312.36	2672.34	327.50	2659.18	313.44	2681.58	291.04	2691.27	327.32	2706.40	294.35
	AIC SF	2881.26	322.53	2798.13	279.99	2813.50	297.49	2869.16	306.34	2777.65	310.27	2791.29	319.99	2735.92	312.09	2809.30	287.09	2817.92	334.30	2781.93	294.26
	BIC SF	2741.65	328.84	2676.45	283.05	2675.13	298.38	2742.98	301.20	2642.88	312.36	2672.34	327.50	2659.63	313.67	2681.58	291.04	2691.27	327.32	2706.51	294.35
	Ridge	3014.13	315.25	2974.47	288.42	3002.52	324.26	3003.64	367.68	2941.99	320.14	3002.37	336.82	2970.68	334.82	2984.44	302.81	3030.94	347.15	3029.35	369.20
	Lasso	2948.02	340.05	2880.77	301.12	2919.80	336.71	2980.10	371.61	2862.33	323.79	2902.47	348.98	2897.17	338.67	2903.12	314.76	2945.14	347.24	2980.34	367.59
	E-net	2948.68	341.05	2881.58	301.38	2923.27	336.16	2982.00	371.96	2865.23	323.36	2905.05	348.92	2900.42	338.45	2904.62	314.65	2945.49	348.99	2981.52	366.49
	SCAD	2715.42	320.52	2650.57	286.40	2657.41	294.00	2739.77	301.19	2616.41	313.87	2654.97	326.98	2648.89	311.63	2657.96	288.24	2677.46	323.74	2706.97	299.01
	MCP	2717.49	320.67	2651.74	286.47	2664.17	297.22	2736.35	301.80	2618.05	314.26	2655.17	328.15	2651.73	311.48	2658.32	286.46	2678.35	324.37	2705.90	293.68
	XGBoost	86.76	50.53	81.76	35.39	91.07	78.31	86.49	30.68	83.74	59.81	76.51	24.18	93.31	35.71	81.76	29.35	83.54	36.71	89.46	37.10
	RF	306.17	105.81	298.50	78.07	271.23	82.44	162.33	37.69	290.58	108.90	285.74	87.24	192.32	57.14	298.37	86.95	277.48	92.79	165.87	55.72
	S V IVI	2001.43	295.17	2079.75	218.10	1213.09	149.03	307.80	11.48	2480.14	286.19	2301.70	2.2.21	10/8.3/	131.04	2300.82	232.11	10.001	205.31	96.096	119.93

Table 54: Mean and standard deviation of the testing MSE for the non-linear simulations when n=1000 and p=2000. See Figure 54 for the corresponding visualization.

	Type	Independent	ant	Symmetric						Antoregressive	coivo					Rlockwise					
	2	The state of the s		3						20000000	0										
	Corr.	0		0.2		0.2		6.0		0.5		0.2		6.0		0.5		0.2		6.0	
Ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
П	Ridge	20.36	0.93	18.03	0.93	14.40	0.63	89.6	0.48	20.99	96.0	21.64	0.94	20.43	0.93	18.65	0.73	14.89	89.0	10.02	0.59
	Lasso	7.36	0.46	7.33	0.43	7.56	0.43	8.35	0.47	7.28	0.40	7.25	0.40	7.29	0.49	7.32	0.41	7.48	0.46	8.22	0.56
	E-net	7.38	0.47	7.35	0.43	7.58	0.43	8.38	0.47	7.30	0.40	7.27	0.40	7.30	0.49	7.33	0.42	7.49	0.46	8.24	0.56
	SCAD	06.90	0.40	6.91	0.37	7.21	0.38	7.90	0.43	6.90	0.35	68.9	0.36	7.01	0.44	6.95	0.36	7.15	0.41	7.81	0.50
	MCP	98.9	0.41	6.88	0.38	7.18	0.39	7.90	0.43	98.9	0.35	6.87	0.36	7.01	0.44	6.92	0.36	7.12	0.41	7.81	0.50
	XGBoost	1.79	0.12	1.79	0.10	1.78	0.12	1.63	0.12	1.77	0.12	1.75	0.11	1.68	0.13	1.75	0.10	1.73	0.11	1.58	0.12
	RF	3.92	0.31	4.02	0.28	3.23	0.24	1.94	0.12	3.83	0.29	3.38	0.30	2.15	0.20	3.76	0.25	2.96	0.21	1.76	0.12
	$_{ m SVM}$	19.17	0.87	16.67	0.75	12.19	0.53	5.00	0.32	19.68	0.91	19.90	0.84	16.64	0.77	17.40	0.71	14.04	0.57	69.6	0.47
က	Ridge	262.79	20.16	254.60	26.44	230.35	22.21	193.27	17.93	268.52	17.45	279.27	22.67	259.77	28.21	264.95	24.30	242.97	24.75	205.95	21.21
	Lasso	195.12	20.76	196.78	24.76	197.11	22.65	192.88	19.57	194.50	18.99	198.77	22.75	197.95	25.93	198.46	22.69	198.83	24.35	194.74	20.87
	E-net	195.58	20.82	197.07	24.72	197.36	22.76	193.34	19.36	194.94	18.93	199.18	22.77	198.12	25.70	198.83	22.69	1199.11	24.35	195.08	20.89
	SCAD	177.52	19.61	178.19	21.93	180.45	19.98	178.29	16.87	178.67	18.04	178.78	19.86	181.72	21.66	180.60	21.88	181.23	21.83	179.58	17.03
	MCP	176.92	19.45	177.75	22.05	180.62	20.05	178.51	16.79	178.14	18.17	178.27	19.98	181.27	21.68	179.92	21.93	180.95	21.78	179.55	17.02
	XGBoost	16.37	2.98	16.38	3.08	17.09	2.95	17.22	2.62	15.97	2.78	17.00	3.31	17.93	5.01	16.48	3.96	16.97	4.19	16.80	3.07
	RF	48.74	98.6	49.26	9.32	44.66	6.51	24.93	3.44	48.95	8.81	50.58	99.66	33.65	7.26	49.17	10.40	42.34	8.58	23.72	4.81
	$_{ m SVM}$	250.15	20.77	228.13	21.70	170.84	14.35	51.33	6.19	252.93	17.13	255.33	20.94	234.28	24.67	241.43	22.45	207.29	20.19	98.84	9.51
9	Ridge	2952.93	300.31	2998.70	363.51	2965.62	367.96	2728.49	311.34	2978.69	262.96	3055.14	317.69	3178.68	386.24	3044.21	346.35	3081.63	353.46	2955.37	338.43
	Lasso	2880.77	307.03	2901.67	369.63	2930.25	355.82	2850.12	310.41	2878.86	275.61	2948.24	348.21	2964.82	406.83	2940.29	341.10	2953.77	372.17	2893.53	337.77
	E-net	2882.67	307.02	2904.65	369.02	2931.91	355.19	2853.14	310.79	2882.34	275.12	2951.51	348.55	2966.70	405.33	2942.82	341.73	2957.61	370.63	2896.08	336.92
	SCAD	2637.34	304.57	2643.80	351.02	2663.38	313.00	2631.89	264.31	2651.19	276.21	2658.69	313.58	2692.91	343.54	2683.60	345.53	2677.31	347.32	2638.15	276.77
	MCP	2635.39	303.10	2644.36	350.02	2665.88	313.43	2640.00	268.58	2648.63	277.54	2657.11	312.85	2697.34	343.94	2681.20	346.18	2676.51	347.17	2639.24	276.32
	XGBoost	91.99	36.47	89.95	37.57	95.22	38.79	90.70	29.18	88.05	40.05	103.18	48.16	109.84	70.38	93.38	54.03	98.81	55.42	95.99	35.67
	RF	371.61	121.81	367.47	120.90	361.20	89.39	198.64	46.92	367.37	105.97	390.42	117.24	274.09	97.04	374.79	133.72	351.17	118.05	197.82	65.85
	$_{ m SVM}$	2935.73	304.45	2773.80	333.73	2134.83	223.66	582.15	82.33	2953.28	264.04	2993.89	314.79	2947.32	364.92	2935.84	347.39	2629.77	324.09	1213.28	140.09

4.3 Tables for the β -sensitivity of the non-linear simulations

Table 55: Mean and standard deviation of the β -sensitivity for the non-linear simulations when n = 50 and p = 10. See Figure 55 for the corresponding visualization.

	E																				
	Corr	Independent	lent	Symmetric 0.2	ric	22.0		6.0		Autoregressive 0.2	essive	5.5		6.0		Blockwise 0.2		75.		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
П	OLS	1.0000	0.0000	1.0000	0.000	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	AICB	0.4517	0.1729	0.4350	0.1673	0.4150	0.1749	0.3417	0.1731	0.4167	0.1598	0.4317	0.1677	0.4117	0.1946	0.4583	0.1915	0.4300	0.1678	0.3933	0.1812
	AIC SR	0.3217	0.1340	0.3007	0.1530	0.3000	0.1749	0.2107	0.1738	0.3017	0.1598	0.4317	0.1575	0.4150	0.133	0.3000	0.1231	0.3033	0.1548	0.3950	0.1328
	BICSB	0.3217	0.1540	0.3050	0.1403	0.3017	0.1355	0.2183	0.1224	0.3017	0.1415	0.2917	0.1369	0.2933	0.1556	0.3000	0.1231	0.3033	0.1348	0.2433	0.1328
	AIC F	0.4450	0.1693	0.4067	0.1559	0.3983	0.1690	0.2917	0.1524	0.4100	0.1631	0.3900		0.3250	0.1613	0.4317	0.1726	0.3967	0.1620	0.3517	0.1639
	BIC F	0.3117	0.1434	0.2800	0.1273	0.2850	0.1191	0.2000	0.1086	0.2900	0.1374	0.2683	0.1182	0.2333	0.0948	0.2833	0.1124	0.2900	0.1267	0.2333	0.1005
	AIC SF	0.4433	0.1679	0.4067	0.1559	0.3967	0.1671	0.2900	0.1472	0.4083	0.1596	0.3867	0.1569	0.3150	0.1551	0.4317	0.1726	0.3950	0.1601	0.3417	0.1648
	BIC SF	0.3117	0.1434	0.2800	0.1273	0.2850	0.1191	0.1983	0.1078	0.2900	0.1374	0.2683	0.1182	0.2267	0.0933	0.2833	0.1124	0.2900	0.1267	0.2067	0.0951
	Ridge	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	Lasso	0.3033	0.1779	0.3317	0.1858	0.4100	0.1945	0.3767	0.1652	0.3033	0.1825	0.3583	0.1648	0.4150	0.1580	0.3367	0.1953	0.3733	0.1897	0.4000	0.1708
	E-net	0.3150	0.1849	0.3550	0.1919	0.4450	0.2025	0.5117	0.1777	0.3333	0.1895	0.3883		0.5233	0.1725	0.3600	0.1978	0.4233	0.1795	0.5000	0.1725
	SCAD	0.4100	0.2362	0.3983	0.2208	0.4267	0.2620	0.2617	0.2014	0.4033	0.2250	0.3667		0.3133	0.2226	0.4250	0.2599	0.3483	0.1955	0.3533	0.2532
	MCP	0.3667	0.2333	0.3133	0.2109	0.3567	0.2563	0.2517	0.2125	0.3400	0.2308	0.3067		0.3083	0.2420	0.3567	0.2649	0.2867	0.1881	0.3150	0.2438
က	OLS	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	AIC B	0.4150	0.1873	0.4100	0.1748	0.4267	0.1825	0.3750	0.1698	0.3750	0.1665	0.3950	0.1652	0.3517	0.1879	0.3917	0.1681	0.4050	0.1540	0.3650	0.1653
	BIC B	0.2800	0.1273	0.2833	0.1489	0.2967	0.1433	0.2283	0.1312	0.2600	0.1068	0.2750	0.1429	0.2417	0.1348	0.2767	0.1190	0.2967	0.1331	0.2550	0.1350
	AIC SB	0.4150	0.1873	0.4100	0.1748	0.4267	0.1825	0.3767	0.1685	0.3750	0.1665	0.3950		0.3517	0.1879	0.3917	0.1681	0.4083	0.1542	0.3667	0.1658
	BIC SB	0.2800	0.1273	0.2833	0.1489	0.2967	0.1433	0.2283	0.1312	0.2617	0.1039	0.2750		0.2400	0.1347	0.2783	0.1162	0.2967	0.1331	0.2550	0.1350
	AIC F	0.3933	0.1733	0.3850	0.1736	0.3833	0.1781	0.3050	0.1625	0.3450	0.1484	0.3517	0.1533	0.2800	0.1379	0.3667	0.1553	0.3717	0.1496	0.3017	0.1511
	BIC F	0.2683	0.1158	0.2667	0.1361	0.2600	0.1215	0.1783	0.1066	0.2567	0.1017	0.2467		0.1950	0.1186	0.2650	0.1138	0.2667	0.1161	0.2100	0.1076
	AIC SF	0.3933	0.1733	0.3850	0.1736	0.3833	0.1781	0.3033	0.1596	0.3450	0.1484	0.3517	0.1533	0.2700	0.1377	0.3667	0.1553	0.3700	0.1490	0.2933	0.1384
	BIC SF	0.2683	0.1158	0.2667	0.1361	0.2600	0.1215	0.1767	0.1055	0.2567	0.1017	0.2467		0.1883	0.1128	0.2650	0.1138	0.2667	0.1161	0.2083	0.1043
	Ridge	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000		1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	Lasso	0.1550	0.1729	0.1300	0.1331	0.2117	0.1689	0.2683	0.1952	0.1183	0.1067	0.1300		0.2133	0.1790	0.1317	0.1504	0.1517	0.1626	0.1917	0.1505
	E-net	0.1567	0.1786	0.1350	0.1415	0.2283	0.1875	0.3500	0.2327	0.1167	0.1073	0.1333		0.2833	0.2291	0.1350	0.1566	0.1633	0.1708	0.2467	0.1842
	SCAD	0.3983	0.2550	0.3867	0.2391	0.3933	0.2351	0.2917	0.2577	0.3233	0.2103	0.3250		0.2617	0.2238	0.3317	0.2017	0.4167	0.2524	0.2917	0.2214
	MCP	0.3533	0.2419	0.3333	0.2540	0.3533	0.2565	0.2783	0.2649	0.2783	0.2079	0.2817	0.2218	0.2483	0.2501	0.2950	0.1951	0.3500	0.2600	0.2617	0.2109
9	OLS	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000		1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	AIC B	0.3900	0.1792	0.3733	0.1852	0.3800	0.1969	0.3500	0.1633	0.3433	0.1705	0.3583		0.3150	0.1995	0.3750	0.1731	0.3750	0.1681	0.3450	0.1854
	BIC B	0.2433	0.1525	0.2317	0.1690	0.2450	0.1544	0.1900	0.1441	0.2200	0.1419	0.2217		0.1933	0.1548	0.2267	0.1287	0.2417	0.1306	0.2083	0.1369
	AIC SB	0.3933	0.1797	0.3733	0.1852	0.3783	0.1994	0.3500	0.1633	0.3467	0.1686	0.3617		0.3150	0.1995	0.3767	0.1702	0.3750	0.1681	0.3450	0.1854
	BIC SB	0.2433	0.1525	0.2317	0.1690	0.2450	0.1544	0.1917	0.1448	0.2217	0.1403	0.2233		0.1950	0.1554	0.2300	0.1293	0.2433	0.1285	0.2083	0.1369
	AIC F	0.3617	0.1693	0.3333	0.1820	0.3183	0.1742	0.2500	0.1667	0.3233	0.1532	0.3183		0.2083	0.1747	0.3417	0.1505	0.3317	0.1615	0.2600	0.1595
	BICF	0.2300	0.1437	0.2083	0.1467	0.2067	0.1463	0.1317	0.1119	0.2050	0.1316	0.2100	0.1245	0.1383	0.1162	0.2200	0.1273	0.2283	0.1176	0.1717	0.1241
	AIC SF	0.3617	0.1676	0.3333	0.1820	0.3150	0.1739	0.2483	0.1650	0.3217	0.1503	0.3167	0.1526	0.2017	0.1646	0.3417	0.1505	0.3233	0.1586	0.2550	0.1488
	BIC SF	0.2283	0.1415	0.2050	0.1418	0.2067	0.1463	0.1300	0.1100	0.2050	0.1316	0.2100	0.1245	0.1383	0.1162	0.2200	0.1273	0.2283	0.1176	0.1717	0.1241
	Ridge	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0
	Lasso	0.0300	0.1193	0.0217	0.0907	0.0600	0.1220	0.1000	0.1553	0.0217	0.0655	0.0183	9990.0	0.0700	0.1385	0.0217	0.0611	0.0367	0.1100	0.0433	0.0966
	E-net	0.0300	0.1193	0.0233	0.0948	0.0650	0.1273	0.1167	0.1812	0.0217	0.0655	0.0183	9990.0	0.0850	0.1700	0.0217	0.0611	0.0367	0.1150	0.0517	0.1129
	SCAD	0.2767	0.2755	0.2850	0.3027	0.3083	0.2827	0.1967	0.2522	0.2283	0.2341	0.2483	0.2433	0.1717	0.1887	0.1900	0.1939	0.2833	0.2935	0.2333	0.2235
	MCP	0.2417	0.2684	0.2533	0.3057	0.2767	0.2894	0.1933	0.2548	0.1967	0.2500	0.1800	0.2006	0.1500	0.1796	0.1550	0.1761	0.2600	0.2826	0.1850	0.2144
j			L	Table EG.		Moon and	Stondon	dornotion		0 04+ J		t for t	460 202	1:0000	0	2. draw 2. dra	200				

Table 56: Mean and standard deviation of the β -sensitivity for the non-linear simulations when n = 50 and p = 100. See Figure 56 for the corresponding visualization.

	Type	Independent	lent	Symmetric	ic					Autoregi	ressive					Blockwise					
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ρ	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean		Mean		Mean	SD	Mean	SD
-	Ridge	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	Lasso	0.2067	0.1008	0.2383	0.1066	0.2633	0.1365	0.1933	0.1270	0.2267	0.1073	0.2483	0.1124	0.4000	0.1675	0.2583	0.1306	0.3233	0.1655	0.3317	0.1667
	E-net	0.2117	0.1029	0.2550	0.1147	0.2867	0.1573	0.2367	0.1258	0.2317	0.1108	0.2767	0.1324	0.5400	0.1837	0.2683	0.1338	0.3583	0.1731	0.4200	0.1649
	SCAD	0.2767	0.1236	0.2600	0.1168	0.2400	0.1094	0.1083	0.1121	0.2783	0.1480	0.2350	0.1062	0.1917	0.0898	0.2550	0.1097	0.2383	0.1092	0.1517	0.1233
	MCP	0.2183	0.0877	0.2083	0.0833	0.1850	0.0666	0.0783	0.0931	0.2117	0.0943	0.2083	0.0763	0.1633	0.0748	0.2117	0.0849	0.1950	0.0713	0.1150	0.0968
₂	Ridge	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.0000	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	Lasso	0.0950	0.1118	0.1200	0.1162	0.1400	0.1201	0.0933	0.1119	0.1050	0.1200	0.1383	0.1137	0.2033	0.1546	0.1150	9660.0	0.1467	0.1282	0.1567	0.1514
	E-net	0.0950	0.1142	0.1233	0.1222	0.1433	0.1254	0.1283	0.1316	0.1017	0.1182	0.1350	0.1129	0.2417	0.1959	0.1167	0.1046	0.1500	0.1391	0.2150	0.1824
	SCAD	0.2383	0.1214	0.2550	0.1264	0.1983	0.1103	0.0733	0.1014	0.2433	0.1369	0.2383	0.1142	0.1967	0.0988	0.2233	0.1091	0.2250	0.1239	0.1300	0.1352
	MCP	0.1917	0.1069	0.2117	0.0973	0.1567	0.0881	0.0633	0.0847	0.1917	0.1043	0.1933	0.0811	0.1483	0.0883	0.1783	0.0829	0.1683	0.0870	0.0883	0.0931
9	Ridge	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	Lasso	0.0250	0.0833	0.0333	0.1111	0.0350	0.0956	0.0267	0.0614	0.0150	0.0631	0.0267	0.0739	0.0417	0.1069	0.0300	0.0959	0.0183	0.0622	0.0233	0.0581
	E-net	0.0250	0.0833	0.0333	0.1033	0.0367	0.0993	0.0400	0.0790	0.0183	0.0707	0.0267	0.0776	0.0467	0.1233	0.0283	0.0949	0.0200	0.0682	0.0367	0.0771
	SCAD	0.1400	0.1548	0.1350	0.1334	0.1033	0.1356	0.0350	0.0760	0.1333	0.1460	0.1517	0.1462	0.1250	0.1542	0.1417	0.1448	0.1183	0.1407	0.0633	0.0941
	MCP	0.1017	0.1338	0.1100	0.1258	0.0567	0.0893	0.0267	0.0658	0.1017	0.1229	0.1133	0.1205	0.0617	0.0875	0.1050	0.1200	0.0617	0.0937	0.0483	0.0796

Table 57: Mean and standard deviation of the β -sensitivity for the non-linear simulations when n=50 and p=2000. See Figure 57 for the corresponding visualization.

	- CD							Autolegiessive	GSSIVE					Blockwise	•				
70	Jose GD	0.5		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
	Town DD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
_	0000 0000	000 1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	0		0.0525	0.1800	0.0565	0.0783	0.0836	0.1667	0.0711	0.1967	0.0959	0.3567	0.1480	0.1867	0.0722	0.2533	0.1098	0.1850	0.1158
_	0.1383 0.0672	72 0.1750	_	0.1817	0.0585	0.0950	0.0984	0.1650	0.0767	0.2050	0.1082	0.4750	0.1596	0.1983	0.0844	0.2650	0.1187	0.2533	0.1544
_	_	_	0.0594	0.1683	0.0443	0.0550	0.0788	0.2033	0.0733	0.1933	0.0739	0.1933	0.1270	0.1967	0.0726	0.2067	0.0890	0.1133	0.1228
_	1.1583 0.0435	_		0.1467	0.0544	0.0367	0.0694	0.1767	0.0520	0.1767	0.0463	0.1250	0.0866	0.1717	0.0286	0.1633	0.0669	0.0633	0.0813
_			_	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
Lasso 0.	0500 0.0768	68 0.0933	0.0927	0.0950	0.0894	0.0233	0.0581	0.0733	0.0896	0.0683	0.0950	0.1517	0.1443	0.0683	0.0920	0.1267	0.1278	0.0783	0.1147
_	0.0217 0.08	_	_	0.1000	0.0917	0.0300	0.0686	0.0700	0.0923	0.0717	0.1012	0.1967	0.1930	0.0667	0.0917	0.1283	0.1316	0.1100	0.1324
_	.1600 0.0915	_	_	0.1300	0.0905	0.0217	0.0563	0.1700	0.0947	0.1733	0.1206	0.1650	0.1046	0.1550	0.0955	0.1833	0.1046	0.0633	0.0879
_	.1417 0.0833	_	_	0.0917	0.0866	0.0183	0.0524	0.1500	0.0902	0.1517	0.1008	0.1250	0.0763	0.1333	0.0821	0.1367	0.0799	0.0517	0.0775
	0000.0 0000.1			1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
_	.0033 0.0235	35 0.0067	_	0.0100	0.0463	0.0017	0.0167	0.0050	0.0286	0.0083	0.0435	0.0267	0.0877	0.0083	0.0365	0.0283	0.0822	0.0133	0.0512
_	.0033 0.0235	_	0	0.0117	0.0489	0.0067	0.0328	0.0050	0.0286	0.0067	0.0405	0.0333	0.1111	0.0083	0.0365	0.0300	0.0834	0.0200	0.0722
SCAD 0	0500 0.0838	_	0.0924	0.0333	0.0786	0.0067	0.0328	0.0700	0.1037	0.0650	0.1108	0.0967	0.1235	0.0583	0.1015	0.0833	0.1148	0.0333	0.0821
_	.0267 0.061	14 0.0417	0.0763	0.0150	0.0479	0.0033	0.0235	0.0400	0.0825	0.0483	0.0896	0.0567	0.0793	0.0400	0.0754	0.0533	0.0883	0.0200	0.0544

Table 58: Mean and standard deviation of the β -sensitivity for the non-linear simulations when n=200 and p=10. See Figure 58 for the corresponding visualization.

		SD	0.000.0	0.1519	0.0925	0.1519	0.0925	0.1536	0.0889	0.1542	0.0886	0.000	0.1796	0.1747	0.2339	0.2308	0.000	0.1646	0.0866	0.1646	0.0866	0.1517	0.0803	0.1517	0.0796	0.000.0	0.1673	0.2017	0.2273	0.2046	0.000.0	0.1754	0.1051	0.1754	0.1051	0.1482	0.1008	0.1448	0.1008	0.000.0	0.1019	0.1170	0.2084	0.2025
	6.0	Mean	1.0000	0.3733	0.2383	0.3733	0.2383	0.3617	0.2350	0.3633	0.2333	1.0000	0.4833	0.6417	0.3283	0.3150	1.0000	0.3683	0.2250	0.3683	0.2250	0.3333	0.2167	0.3333	0.2150	1.0000	0.2683	0.3500	0.3183	0.2900	1.0000	0.3433	0.2183	0.3433	0.2183	0.2933	0.2067	0.2917	0.2067	1.0000	0.0500	0.0583	0.3033	0.2650
		SD	0.000.0	0.1407	0.1097	0.1407	0.1097	0.1284	0.1124	0.1319	0.1085	0.000	0.1747	0.1673	0.2663	0.2847	0.000.0	0.1559	0.0857	0.1559	0.0857	0.1522	0.0808	0.1522	0.0808	0.000.0	0.0773	0.0898	0.2195	0.2451	0.000.0	0.1511	0.0889	0.1511	0.0889	0.1469	0.0882	0.1469	0.0882	0.000.0	0.0831	0.0831	0.2024	0 1841
	0.5	Mean	1.0000	0.4883	0.3383	0.4883	0.3383	0.4750	0.3317	0.4767	0.3300	1.0000	0.4583	0.5183	0.5417	0.5050	1.0000	0.3683	0.2133	0.3683	0.2133	0.3450	0.2100	0.3450	0.2100	1.0000	0.1883	0.1967	0.3433	0.3100	1.0000	0.3467	0.2133	0.3467	0.2133	0.3283	0.2117	0.3283	0.2117	1.0000	0.0350	0.0350	0.3300	0.2750
a		SD	0.000.0	0.1284	0.1223	0.1284	0.1223	0.1307	0.1187	0.1276	0.1187	0.0000	0.1617	0.1598	0.2528	0.2695	0.000.0	0.1508	0.0875	0.1508	0.0879	0.1499	0.0828	0.1458	0.0828	0.000.0	0.0374	0.0474	0.2437	0.2544	0.000.0	0.1472	0.1005	0.1472	0.1005	0.1435	0.0929	0.1389	0.0929	0.000.0	0.0643	0.0643	0.2502	0.0518
Blockwise	0.3	Mean	1.0000	0.5083	0.3550	0.5083	0.3550	0.5050	0.3483	0.5000	0.3483	1.0000	0.3767	0.4150	0.6017	0.5300	1.0000	0.3933	0.2283	0.3933	0.2300	0.3883	0.2233	0.3867	0.2233	1.0000	0.1650	0.1667	0.3717	0.3417	1.0000	0.3767	0.2333	0.3767	0.2333	0.3600	0.2250	0.3583	0.2250	1.0000	0.0250	0.0250	0.3933	0.3367
		SD	0.000.0	0.1635	0.1017	0.1635	0.1017	0.1466	0.0902	0.1466	0.0902	0.0000	0.1564	0.1469	0.1749	0.1841	0.000.0	0.1688	0.0974	0.1690	0.0948	0.1476	0.0871	0.1284	0.0871	0.000	0.1319	0.1460	0.1962	0.1852	0.000.0	0.1642	0.1161	0.1642	0.1161	0.1500	0.1039	0.1442	0.1039	0.000	0.1304	0.1542	0.1957	0 2177
	6.0	Mean	1.0000	0.3950	0.2567	0.3950	0.2567	0.3683	0.2517	0.3683	0.2517	1.0000	0.4633	0.5867	0.2833	0.3033	1.0000	0.3967	0.2317	0.3983	0.2333	0.3233	0.2267	0.3083	0.2267	1.0000	0.2667	0.3333	0.2900	0.2650	1.0000	0.3617	0.2000	0.3617	0.2000	0.2867	0.1783	0.2783	0.1783	1.0000	0.0733	0.0917	0.2767	0.2567
		SD	0.000.0	0.1291	0.0908	0.1284	0.0894	0.1284	0.0920	0.1267	0.0870	0.000	0.1323	0.1290	0.2235	0.2398	0.000.0	0.1645	0.1012	0.1648	0.1014	0.1529	0.0977	0.1522	0.0974	0.000.0	0.0745	0.0745	0.2215	0.2018	0.000.0	0.1670	0.0866	0.1670	0.0871	0.1598	0.0788	0.1553	0.0788	0.000.0	0.0849	0.0882	0.2254	0.2246
	0.5	Mean	1.0000	0.4683	0.3200	0.4700	0.3217	0.4583	0.3183	0.4567	0.3167	1.0000	0.4033	0.4383	0.5667	0.4833	1.0000	0.3900	0.2383	0.3917	0.2400	0.3467	0.2333	0.3450	0.2317	1.0000	0.1850	0.1850	0.3383	0.2967	1.0000	0.3650	0.2250	0.3650	0.2267	0.3350	0.2217	0.3333	0.2217	1.0000	0.0450	0.0450	0.3500	0.2883
essive		SD	0.000.0	0.1530	0.1217	0.1517	0.1217	0.1517	0.1185	0.1517	0.1176	0.000.0	0.1835	0.1802	0.2474	0.2727	0.000.0	0.1535	0.0984	0.1535	0.0984	0.1486	0.0953	0.1486	0.0953	0.000.0	0.0669	0.0730	0.2641	0.2733	0.000.0	0.1625	0.0941	0.1625	0.0941	0.1522	0.0937	0.1522	0.0937	0.000.0	0.0699	0.0699	0.2170	0 2057
Autoregressive	0.2	Mean	1.0000	0.5317	0.3583	0.5333	0.3583	0.5233	0.3567	0.5233	0.3550	1.0000	0.3667	0.3867	0.6383	0.5850	1.0000	0.3667	0.2383	0.3667	0.2383	0.3583	0.2367	0.3583	0.2367	1.0000	0.1633	0.1683	0.3817	0.3483	1.0000	0.3617	0.2300	0.3617	0.2300	0.3450	0.2283	0.3450	0.2283	1.0000	0.0317	0.0317	0.3400	0.2750
		SD	0.000.0	0.1560	0.0898	0.1560	0.0898	0.1553	0.0850	0.1553	0.0850	0.000	0.1707	0.1784	0.2070	0.2038	0.000.0	0.1548	0.0763	0.1548	0.0763	0.1384	0.0722	0.1384	0.0722	0.000.0	0.1239	0.1905	0.2144	0.2083	0.000.0	0.1587	0.0956	0.1587	0.0956	0.1544	0.0842	0.1544	0.0842	0.000	0.1399	0.1799	0.2400	0.2373
	6.0	Mean	1.0000	0.3583	0.2250	0.3583	0.2250	0.3367	0.2200	0.3367	0.2200	1.0000	0.4933	0.6350	0.3083	0.3000	1.0000	0.3200	0.1967	0.3200	0.1967	0.2933	0.1867	0.2933	0.1867	1.0000	0.2917	0.4483	0.2683	0.2600	1.0000	0.2883	0.1467	0.2883	0.1467	0.2500	0.1233	0.2500	0.1233	1.0000	0.1017	0.1350	0.2717	0.2250
		SD	0.000.0	0.1489	0.1319	0.1489	0.1319	0.1492	0.1284	0.1492	0.1284	0.0000	0.1606	0.1608	0.2555	0.2735	0.000.0	0.1491	0.1041	0.1491	0.1041	0.1374	0.0977	0.1374	0.0977	0.000.0	0.1019	0.1118	0.2496	0.2400	0.000.0	0.1681	0.1039	0.1681	0.1039	0.1723	0.0921	0.1700	0.0921	0.000.0	0.0944	0.1039	0.2273	0.2602
	0.5	Mean	1.0000	0.4833	0.3300	0.4833	0.3300	0.4783	0.3250	0.4783	0.3250	1.0000	0.4967	0.5550	0.5350	0.4883	1.0000	0.3767	0.2400	0.3767	0.2400	0.3550	0.2333	0.3550	0.2333	1.0000	0.2167	0.2383	0.3667	0.3200	1.0000	0.3750	0.2233	0.3750	0.2233	0.3517	0.2067	0.3500	0.2067	1.0000	0.0533	0.0567	0.3483	0.3117
ric		SD	0.000.0	0.1641	0.1247	0.1641	0.1247	0.1619	0.1208	0.1619	0.1208	0.000.0	0.1714	0.1710	0.2679	0.2876	0.000.0	0.1636	0.0927	0.1636	0.0927	0.1565	0.0929	0.1565	0.0929	0.000.0	0.0929	0.1132	0.2715	0.2641	0.000.0	0.1496	0.1017	0.1496	0.1017	0.1438	0.1041	0.1438	0.1041	0.000.0	0.1054	0.1047	0.2414	0.2422
Symmetric	0.2	Mean	1.0000	0.5333	0.3600	0.5333	0.3600	0.5317	0.3567	0.5317	0.3567	1.0000	0.4250	0.4600	0.6017	0.5417	1.0000	0.3850	0.2400	0.3850	0.2400	0.3767	0.2417	0.3767	0.2417	1.0000	0.1917	0.2117	0.4067	0.3683	1.0000	0.3867	0.2433	0.3867	0.2433	0.3783	0.2400	0.3783	0.2400	1.0000	0.0633	0.0600	0.3717	0.3167
dent		SD	0.000.0	0.1537	0.1296	0.1537	0.1296	0.1582	0.1296	0.1582	0.1296	0.0000	0.1875	0.1891	0.2610	0.2837	0.0000	0.1573	8680.0	0.1573	0.0898	0.1560	0.0856	0.1560	0.0856	0.0000	0.0576	0.0576	0.2466	0.2187	0.000.0	0.1486	0.0856	0.1486	0.0856	0.1458	0.0856	0.1458	0.0856	0.0000	0.0849	0.0849	0.2070	0.2006
Independent	, 0	Mean	1.0000	0.5467	0.3400	0.5467	0.3400	0.5433	0.3400	0.5433	0.3400	1.0000	0.3467	0.3600	0.6250	0.5750	1.0000	0.3733	0.2250	0.3733	0.2250	0.3633	0.2217	0.3633	0.2217	1.0000	0.1733	0.1733	0.3583	0.3217	1.0000	0.3583	0.2217	0.3583	0.2217	0.3517	0.2217	0.3517	0.2217	1.0000	0.0383	0.0383	0.3417	0.2817
Type	Corr.	Model	OLS	AIC B	BIC B	AIC SB	BIC SB	AIC F	BICF	AIC SF	BIC SF	Ridge	Lasso	E-net	SCAD	MCP	OLS	AIC B	BIC B	AIC SB	BIC SB	AIC F	BICF	AIC SF	BIC SF	Ridge	Lasso	E-net	SCAD	MCP	OLS	AIC B	BICB	AIC SB	BIC SB	AIC F	BICF	AIC SF	BIC SF	Ridge	Lasso	E-net	SCAD	MCP
		ь	1														m														9													

Table 59: Mean and standard deviation of the β -sensitivity for the non-linear simulations when n=200 and p=100. See Figure 59 for the corresponding visualization.

				_	_	~	_	_	_	~	_	01	L	_	, c	_		_	_	٠,	~	~		~	_	_	_	_	~	_		
		SD	0.000	0.1495	0.078	0.1518	0.0789	0.000	0.1580	0.1798	0.0485	0.0512	0.000	0.1429	0.0626	0.1421	0.0626	0.000	0.1218	0.1745	0.0763	0.0643	0.000	0.1693	0.0870	0.1651	0.0870	0.000	0.1133	0.1451	0.1517	000
	6.0	Mean	1.0000	0.3883	0.2133	0.3883	0.2133	1.0000	0.4200	0.5433	0.1783	0.1800	1.0000	0.3083	0.1700	0.3000	0.1700	1.0000	0.2500	0.3533	0.1583	0.1583	1.0000	0.2133	0.0850	0.2033	0.0850	1.0000	0.0650	0.0817	0.1333	10000
		SD	0.000.0	0.1798	0.1128	0.1669	0.1114	0.000.0	0.1633	0.1733	0.1742	0.1330	0.000.0	0.1812	0.0949	0.1786	0.0914	0.000.0	0.1025	0.1191	0.1218	0.0699	0.000.0	0.1714	0.1060	0.1646	0.1077	0.000.0	0.0914	0.0973	0.1323	1101
	0.5	Mean	1.0000	0.5367	0.3200	0.5217	0.3183	1.0000	0.4500	0.4983	0.3483	0.2833	1.0000	0.3933	0.2217	0.3783	0.2200	1.0000	0.1933	0.2150	0.2567	0.1983	1.0000	0.3633	0.1900	0.3533	0.1883	1.0000	0.0533	0.0533	0.2367	0001
			0.000.0	0.1569	0.1273	0.1571	0.1273	0.000.0	0.1486	0.1369	0.1524	0.1542	0.000.0	0.1769	0960.0	0.1751	0960.0	0.000.0	0.0604	0.0669	0.1445	0.0944	0.000.0	0.1820	0.0893	0.1810	0.0893	0.000.0	0.0825	0.0825	0.1390	0000
3lockwise	0.2				.3517	.5033 (.3517	0000	.3583 (.3917	.3917																				0.2433 (
_	_	SD	H										H										_								0.1242 0	_
			-									_				_						-								_	0.1683 0	
	0.0	Me																														
		SD	0.000	0.167	0.089	0.158	0.089	0.000	0.129	0.129	0.154	0.108	0.000	0.168	0.084	0.171	0.084	0.000	0.039	0.042	0.089	0.073	0.000	0.183	0.095	0.178	0.095	0.000	0.074	0.074	0.1070	010
	0.5	Mean	1.0000	0.5267	0.3450	0.5067	0.3450	1.0000	0.3967	0.4367	0.3650	0.2917	1.0000	0.3750	0.2300	0.3750	0.2300	1.0000	0.1767	0.1783	0.2250	0.2033	1.0000	0.3717	0.2367	0.3667	0.2367	1.0000	0.0333	0.0333	0.2433	C F C C
essive		SD	0.000.0	0.1686	0.1147	0.1634	0.1111	0.000	0.1351	0.1427	0.1596	0.1383	0.000.0	0.1578	0.1017	0.1549	0.1015	0.000	0.0520	0.0520	0.1215	0.0806	0.000.0	0.1525	0.0879	0.1430	0.0879	0.000.0	0.0639	0.0575	0.1217	00010
Autoregr	0.2	Mean	1.0000	0.5617	0.3383	0.5367	0.3367	1.0000	0.2733	0.2983	0.3417	0.2867	1.0000	0.4417	0.2433	0.4367	0.2417	1.0000	0.1567	0.1567	0.2400	0.2033	1.0000	0.4217	0.2300	0.4117	0.2300	1.0000	0.0200	0.0183	0.2417	0000
		SD	0.000.0	0.1784	0.0705	0.1805	0.0694	0.000.0	0.1321	0.1486	0.0512	0.0365	0.000.0	0.1648	0.0915	0.1583	0.0915	0.000.0	0.0830	0.1103	0.0810	0.0799	0.000.0	0.1958	0.0902	0.1838	0.0902	0.000.0	0.0866	0.1056	0.0923	1 1000
	6.0	Mean	1.0000	0.3850	0.2050	0.3883	0.2033	1.0000	0.3183	0.3583	0.1800	0.1750	1.0000	0.3250	0.1600	0.3200	0.1600	1.0000	0.1867	0.2183	0.1533	0.1417	1.0000	0.2850	0.0500	0.2767	0.0500	1.0000	0.0417	0.0533	0.0700	0100
		SD	0.000.0	0.1799	0.1371	0.1804	0.1362	0.000.0	0.1435	0.1454	0.1294	0.0999	0.000.0	0.1864	0.0744	0.1722	0.0744	0.000.0	0.0821	0.0874	0.1005	0.0760	0.000.0	0.1999	0.0959	0.1936	0.0977	0.000.0	0.0978	0.0978	0.1124	00000
	0.5	Mean	0000.1	0.4783	0.2833	0.4767	0.2783	1.0000	0.3650	0.3850	0.2883					0.3783													_		0.2167	
	J	SD	0000.0	-	~	~	~	_		~						0.1539 (Ī	0.0686		0000
Symmetric	.2.	Mean S	_	0.5567	0.3250 C	_	0	_		0.3683						0.3900																0001
		Q.	.0000	_	_				0.1261 0	_	_		0.0000									0.0810 0	H								-	0000
Independent		Mean S.	0000.1	_	.3583 0.	~	_	_		~				0.4283 0.			0.2300 0.				0.2517 0.		(0.3917 0.						00010
ie Ir		_	3 1.	(F) 0.	7 臣 0.	3 SF 0.	3 SF 0.	_			_	_	H	_	_				_	_	_		_								_	-
Typ	Corr.	σ Model	1 OLE	AIC	BIC	AIC	BIC	Ridge	Lasso	E-net	SCAD	MCP	3 OFS	AIC	BIC	AIC SF	BIC	Ridge	Lasso	E-net	SCAD	MCP	STO 9	AIC	BIC	AIC SF	BIC	Ridge	Lasso	E-net	SCAL	בכיי

Table 60: Mean and standard deviation of the β -sensitivity for the non-linear simulations when n=200 and p=2000. See Figure 60 for the corresponding visualization.

0.5 0.5	Indep.	Independent	Symmetric	ric					Autoregressive	ressive					Blockwise	•				
Model Mean SD Mean SD Mean SD Ridge 1,0000 0,0000 1,0000 </th <th>0</th> <th></th> <th>0.2</th> <th></th> <th>0.5</th> <th></th> <th>6.0</th> <th></th> <th>0.2</th> <th></th> <th>0.5</th> <th></th> <th>6.0</th> <th></th> <th>0.2</th> <th></th> <th>0.5</th> <th></th> <th>6.0</th> <th></th>	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
Ridge 1.0000 0.0000 1.0000 0.0000 </th <th>Mean</th> <th>SD</th>	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
Lasto 0.1778 0.0542 0.2256 0.0929 0.2183 0.0857 0.0877 0.0674 0.0074 0.2183 0.0877 0.0074 0.0074 0.0256 0.0029 0.2183 0.0877 0.1817 0.0674 0.0074 0.0076 0.0074 0.0076 0.0076 0.0076 0.0077 0.1817 0.0074 0.0076 0.0077 0.0077 0.0077 0.0078 0.0077 0.0078 0.0077 0.0078 0.0077 0.0078 0.0077 0.0078 0.0077 0.0078 0.0077 0.0078 0.0077 0.0078 0.0079 0.0077 0.0078 0.0079 0.0077 0.0078 0.0079 0.0077 0.0078 0.0079 0.0077 0.0078 0.0079 0.0077 0.0078 0.00749 0.0077 0.0077 0.0078 0.0079 0.0077 0.0078 0.0079 0.0077 0.0077 0.0078 0.0079 0.0077 0.0077 0.0078 0.0079 0.0077 0.0077 0.0078 0.0077	1.0000	0.0000	1.0000	0.0000	1.0000	0.000	1.0000	0.000	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
E-net 0.1800 0.02550 0.02260 0.0299 0.2183 0.0877 0.1817 0.0489 MCP 0.2187 0.0187 0.1817 0.0689 0.2118 0.0816 0.1089 MCP 0.1817 0.0830 0.10849 0.1817 0.0816 0.1089 Lass 0.1000 0.0000 1.0000 0.0000 1.0000 0.0000 Lass 0.1567 0.1667 0.1687 0.1683 0.0439 0.1083 E-net 0.1485 0.0672 0.1667 0.0580 0.1700 0.0000 0.0000 MCP 0.1800 0.0672 0.1867 0.0524 0.1217 0.0849 MCP 0.1800 0.0672 0.1807 0.0624 0.187 0.0849 Lass 0.0180 0.0672 0.1800 0.0624 0.1800 0.0000 Lass 0.0133 0.0454 0.0287 0.0654 0.0000 0.0000 Lent 0.0133 0.0454 0.0267<	0.1783	~ ~	0.2183	0.0844	0.2133	0.0823	0.1767	0.0619	0.2200	0.0944	0.3217	0.1214	0.4467	0.1496	0.2883	0.1205	0.3467	0.1375	0.2700	0.1203
SCAD 0.2167 0.0892 0.2400 0.1817 0.0479 0.1817 0.0479 0.18183 0.0629 Ridge 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000	0.1800	0	0.2250	0.0929	0.2183	0.0877	0.1817	0.0674	0.2367	0.1037	0.3500	0.1308	0.5733	0.1559	0.3117	0.1223	0.3783	0.1378	0.3300	0.1460
MCP 0.1817 0.0555 0.2056 0.0649 0.1817 0.0453 0.1806 0.0640 0.0600 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0043 0.1083 0.0849 SCAD 0.1950 0.0072 0.2017 0.0760 0.1867 0.0544 0.0889 0.0889 MCP 0.1850 0.0072 0.0760 0.0786 0.0544 0.0889 0.0889 MRIdge 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 Lasso 0.0133 0.0454 0.0867 0.0658 0.0333 0.0749 0.0137 0.0454 SCAD 0.1733 0.0454 0.1800 0.0876 0.0458 0.0499 0.0133 0.0454	0.216,		0.2400	0.1068	0.2117	0.0816	0.1550	0.0489	0.2483	0.1098	0.2350	0.1138	0.1683	0.0167	0.2633	0.1258	0.2117	0.0849	0.1600	0.0328
Heige 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0053 0.01667 0.0580 0.07700 0.0529 0.01217 0.0849 0.0587 0.0180 0.0672 0.2017 0.0080 0.01700 0.0029 0.1217 0.0849 0.0072 0.0170 0.0180 0.0584 0.0883 0.0889 0.0180 0.0454 0.0180 0.0454 0.0180 0.0454 0.0083 0.0890 0.0000	0.181%		0.2050	0.0849	0.1817	0.0479	0.1383	0.0629	0.2167	0.0902	0.2067	0.0754	0.1667	0.0237	0.2183	0.0968	0.1850	0.0524	0.1567	0.0398
Lasso 0.1550 0.02543 0.1667 0.0580 0.1700 0.0529 0.0849 0.0849 E-net 0.1450 0.0524 0.1667 0.0580 0.1700 0.0529 0.1217 0.0849 SCAD 0.1800 0.0672 0.2017 0.0760 0.1867 0.0544 0.0889 0.0889 MCP 0.1800 0.0672 0.2017 0.0760 0.1867 0.0544 0.0889 0.0889 MKidge 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 0.0000 Lasso 0.0133 0.0454 0.0267 0.0658 0.0333 0.0749 0.0133 SCAD 0.1733 0.0454 0.1860 0.0878 0.1400 0.0969 0.0167 0.0503	1.0000	0.0000	1.0000	0.0000	1.0000	0.0000	1.0000	0.000	1.0000	0.0000	1.0000	0.0000	1.0000	0.000.0	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0
E-net 0.1543 0.0524 0.1667 0.0580 0.1700 0.0529 0.1217 0.0849 SCAD 0.1960 0.0672 0.0177 0.0760 0.1870 0.0333 0.0833 0.0883 MCP 0.1800 0.0054 0.1700 0.0333 0.0833 0.0839 Ridge 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 Lasso 0.0133 0.0454 0.0267 0.0688 0.0333 0.0749 0.0137 E-net 0.0133 0.0267 0.0588 0.0333 0.0749 0.0133 0.4454 SCAD 0.1733 0.0267 0.0587 0.1400 0.0699 0.0167 0.0503	0.1500	_	0.1667	0.0530	0.1683	0.0443	0.1083	0.0898	0.1383	0.0672	0.1700	0.0473	0.2467	0.1329	0.1650	0.0167	0.1867	0.0639	0.1733	0.1003
SCAD 0.1956 0.0672 0.2817 0.0754 0.0767 0.0280 0.0524 0.1700 0.0333 0.0833 0.0893 0.0802 Ridge 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000	0.1483		0.1667	0.0580	0.1700	0.0529	0.1217	0.0849	0.1367	0.0686	0.1700	0.0473	0.2983	0.1466	0.1650	0.0167	0.1967	0.0763	0.1950	0.1112
MCP 0.1800 0.0454 0.1850 0.0524 0.1700 0.0333 0.0833 0.0902 Ridge 1.0000 0.0000 1.0000 0.0000 1.0000 0.0000 1.0000 Lasso 0.0133 0.0454 0.0267 0.0658 0.0333 0.0749 0.0117 0.0427 E-net 0.0133 0.0454 0.0267 0.0658 0.0333 0.0749 0.0133 0.0457 SCAD 0.1733 0.0974 0.1800 0.0876 0.1400 0.0969 0.0167 0.0563	0.1950		0.2017	0.0760	0.1867	0.0544	0.0983	0.0889	0.1867	0.0594	0.2117	0.0816	0.1817	0.0789	0.2000	0.0786	0.1983	0.0699	0.1400	0.0877
Ridge 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 Lasso 0,0133 0,0454 0,0267 0,0658 0,0333 0,0749 0,0133 0,0454 0,0267 0,0658 0,0333 0,0749 0,0133 0,0454 0,0267 0,0658 0,1400 0,0969 0,0133 0,0454 0,0568 0,0333 0,0749 0,0133 0,0454 0,0568 0,0387 0,1400 0,0969 0,0167 0,0503 0,0568 0,0068	0.1800		0.1850	0.0524	0.1700	0.0333	0.0833	0.0902	0.1750	0.0365	0.1883	0.0563	0.1533	0.0656	0.1800	0.0512	0.1733	0.0328	0.1200	0.0789
0.0133 0.0454 0.0267 0.0658 0.0333 0.0749 0.0137 0.0454 0.0153 0.0749 0.0137 0.0454 0.0158 0.01733 0.0974 0.1800 0.0876 0.1400 0.0969 0.0167 0.0563 0.01733 0.0974 0.1800 0.0876 0.1400 0.0969 0.0167 0.0563 0.0563	1.0000	_	1.0000	0.000	1.0000	0.000	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
0.0133 0.0454 0.0267 0.0658 0.0333 0.0749 0.0133 0.0454 0.0133 0.0974 0.1800 0.0876 0.1400 0.0969 0.0167 0.0503 0.0974 0.1800 0.0976 0.1400 0.0969 0.0167 0.0503 0.0974 0.1800 0.1800 0.	0.0133	_	0.0267	0.0658	0.0333	0.0749	0.0117	0.0427	0.0150	0.0479	0.0283	0.0629	0.0517	0.1024	0.0233	0.0581	0.0383	0.0882	0.0233	0.0671
0.1733 0.0974 0.1800 0.0876 0.1400 0.0969 0.0167 0.0503	0.0133	0	0.0267	0.0658	0.0333	0.0749	0.0133	0.0454	0.0133	0.0454	0.0283	0.0629	0.0617	0.1223	0.0233	0.0581	0.0350	0.0896	0.0250	0.0686
1000 0 1000 0 0000 0 0000 0 0000 0 0000 0 0000 0	0.1733		0.1800	0.0876	0.1400	0.0969	0.0167	0.0503	0.1550	0.0829	0.1967	0.0867	0.2100	0.1394	0.1850	0.0883	0.1917	0.0898	0.0733	0.1068
0.0851 0.1567 0.0848 0.1100 0.0924 0.0117 0.0427 0	0.1600	0.0851	0.1567	0.0848	0.1100	0.0924	0.0117	0.0427	0.1467	0.0796	0.1683	0.0690	0.1150	0.0810	0.1733	0.0818	0.1667	0.0854	0.0433	0.0735

Table 61: Mean and standard deviation of the β -sensitivity for the non-linear simulations when n=1000 and p=10. See Figure 61 for the corresponding visualization.

T	Independent	lent	Symmetric						Antoregreesive	occivo					Blockwise					
Corr.	0		0.2	2	0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
σ Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1 OLS	1.0000	0.0000	1.0000	0.000	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.0000	1.0000	0.000	1.0000	0.0000
AIC B	0.6183	0.1143	0.6217	0.1250	0.6100	0.1258	0.4550	0.1587	0.5933	0.1144	0.6183	0.1304	0.4883	0.1366	0.6017	0.1158	0.5800	0.1148	0.4850	0.1423
BIC B	0.5100	0.0520	0.5100	0.0619	0.4700	0.0834	0.2850	0.1041	0.5017	0.0374	0.4800	0.0863	0.3383	0.0553	0.5050	0.0500	0.4800	0.0830	0.3217	0.0894
AIC SB	0.6183	0.1143	0.6217	0.1250	0.6100	0.1258	0.4550	0.1587	0.5933	0.1144	0.6183	0.1304	0.4883	0.1366	0.6017	0.1158	0.5800	0.1148	0.4850	0.1423
BIC SB	0.5100	0.0520	0.5100	0.0619	0.4200	0.0834	0.2850	0.1041	0.5017	0.0374	0.4800	0.0863	0.3383	0.0553	0.5050	0.0500	0.4800	0.0830	0.3217	0.0894
AIC F	0.6183	0.1143	0.6217	0.1250	0.6067	0.1197	0.4367	0.1494	0.5917	0.1145	0.6067	0.1265	0.4533	0.1255	0.5983	0.1138	0.5700	0.1064	0.4700	0.1327
BICF	0.5100	0.0520	0.5100	0.0619	0.4700	0.0834	0.2833	0.1019	0.5017	0.0374	0.4817	0.0883	0.3350	0.0443	0.5050	0.0500	0.4767	0.0750	0.3200	0.0876
AIC SF	0.6183	0.1143	0.6217	0.1250	0.6067	0.1197	0.4367	0.1494	0.5917	0.1145	0.6067	0.1265	0.4500	0.1173	0.5983	0.1138	0.5700	0.1064	0.4700	0.1327
BIC SF	0.5100	0.0520	0.5100	0.0619	0.4700	0.0834	0.2833	0.1019	0.5017	0.0374	0.4800	0.0863	0.3350	0.0443	0.5050	0.0500	0.4767	0.0750	0.3200	0.0876
Ridge	1.0000	0.0000	1.0000	0.000	1.0000	0.0000	1.0000	0.0000	1.0000	0.000.0	1.0000	0.0000	1.0000	0.0000	1.0000	0.0000	1.0000	0.0000	1.0000	0.0000
Lasso	0.4867	0.0967	0.5267	0.0739	0.5833	0.1219	0.5700	0.1425	0.4900	0.0463	0.5217	0.0907	0.5350	0.1522	0.4933	0.0525	0.5433	0.0966	0.5733	0.1347
E-net	0.5017	0.0837	0.5467	0.0920	0.6183	0.1238	0.7600	0.1577	0.4983	0.0374	0.5267	0.0939	0.6383	0.1480	0.5000	0.0474	0.5600	0.1099	0.7100	0.1528
SCAD	0.6783	0.1484	0.6617	0.1732	0.6667	0.1880	0.3800	0.1955	0.6717	0.1507	0.6583	0.1747	0.5417	0.2577	0.6567	0.1722	0.6350	0.1653	0.5633	0.2770
MCP	0.6283	0.1457	0.6450	0.1703	0.6433	0.2024	0.3850	0.2020	0.6150	0.1548	0.6233	0.1767	0.5333	0.2462	0.6067	0.1684	0.5983	0.1693	0.5550	0.2763
3 OFS	1.0000	0.0000	1.0000	0.000	1.0000	0.0000	1.0000	0.0000	1.0000	0.000.0	1.0000	0.0000	1.0000	0.0000	1.0000	0.0000	1.0000	0.000	1.0000	0.0000
AIC B	0.4233	0.1449	0.4333	0.1692	0.4100	0.1648	0.3367	0.1589	0.4500	0.1562	0.4133	0.1598	0.3633	0.1560	0.3900	0.1539	0.4033	0.1444	0.3600	0.1355
BIC B	_	0.0816	0.2233	0.0954	0.2150	0.0896	0.1983	0.0699	0.2367	0.0860	0.2217	0.0919	0.2017	0.0760	0.2117	0.0882	0.2050	0.0744	0.2000	0.0749
AIC SB	0.4233	0.1449	0.4333	0.1692	0.4100	0.1648	0.3367	0.1589	0.4500	0.1562	0.4133	0.1598	0.3633	0.1560	0.3900	0.1539	0.4033	0.1444	0.3600	0.1355
BIC SB	_	0.0816	0.2233	0.0954	0.2150	0.0896	0.1983	0.0699	0.2367	0.0860	0.2250	0.0929	0.2017	0.0760	0.2117	0.0882	0.2050	0.0744	0.2000	0.0749
AIC F	0.4233	0.1449	0.4217	0.1732	0.4017	0.1626	0.3167	0.1508	0.4483	0.1548	0.3900	0.1557	0.3217	0.1386	0.3900	0.1575	0.3950	0.1374	0.3317	0.1350
BICF	0.2200	0.0816	0.2233	0.0954	0.2100	0.0842	0.1983	0.0699	0.2367	0.0860	0.2217	0.0888	0.2050	0.0744	0.2083	0.0763	0.2017	0.0722	0.1983	0.0738
AIC SF	0.4233	0.1449	0.4217	0.1732	0.4017	0.1626	0.3167	0.1508	0.4483	0.1548	0.3900	0.1557	0.3167	0.1350	0.3883	0.1536	0.3950	0.1374	0.3317	0.1350
BIC SF	0.2200	0.0816	0.2233	0.0954	0.2100	0.0842	0.1983	0.0699	0.2367	0.0860	0.2217	0.0888	0.2050	0.0744	0.2083	0.0763	0.2017	0.0722	0.1983	0.0738
Ridge	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
Lasso	0.1683	0.0167	0.1817	0.0479	0.2133	0.1035	0.3167	0.1544	0.1717	0.0286	0.1850	0.0575	0.2783	0.1232	0.1700	0.0235	0.1833	0.0556	0.2917	0.1348
E-net	0.1700	0.0235	0.1833	0.0503	0.2400	0.1192	0.5433	0.1635	0.1733	0.0405	0.1867	0.0594	0.4133	0.1632	0.1733	0.0328	0.1917	0.0686	0.4517	0.1729
SCAD	0.4700	0.2455	0.4933	0.2710	0.4517	0.2725	0.3267	0.2461	0.5567	0.2418	0.4733	0.2790	0.3017	0.2206	0.4367	0.2538	0.4400	0.2590	0.2933	0.2134
	0.3983	0.2495	0.3967	0.2730	0.4267	0.2933	0.3317	0.2479	0.4933	0.2710	0.4117	0.2886	0.2667	0.2197	0.3817	0.2544	0.3967	0.2760	0.2850	0.2056
STO 9	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0
AIC B	0.3667	0.1401	0.3633	0.1681	0.3867	0.1739	0.3350	0.1451	0.4017	0.1423	0.3767	0.1617	0.3500	0.1633	0.3583	0.1648	0.3617	0.1422	0.3583	0.1306
BIC B	0.2183	0.0844	0.2200	0.0850	0.2233	0.0861	0.1867	0.0594	0.2183	8060.0	0.2150	0.0760	0.2067	0.0825	0.2067	0.0715	0.2050	0.0705	0.2150	0.0760
AIC SB	0.3667	0.1401	0.3633	0.1681	0.3867	0.1739	0.3350	0.1451	0.4017	0.1423	0.3767	0.1617	0.3500	0.1633	0.3583	0.1648	0.3617	0.1422	0.3583	0.1306
BIC SB	0.2183	0.0844	0.2200	0.0850	0.2233	0.0861	0.1867	0.0594	0.2183	8060.0	0.2150	0.0760	0.2067	0.0825	0.2067	0.0715	0.2050	0.0705	0.2150	0.0760
AIC F	0.3650	0.1375	0.3533	0.1576	0.3550	0.1565	0.3000	0.1340	0.3933	0.1372	0.3500	0.1615	0.2967	0.1373	0.3483	0.1626	0.3417	0.1409	0.3283	0.1195
BICF	0.2167	0.0838	0.2200	0.0850	0.2217	0.0856	0.1867	0.0594	0.2133	0.0789	0.2133	0.0752	0.2050	0.0816	0.2067	0.0715	0.2017	0.0682	0.2167	0.0768
AIC SF	0.3650	0.1375	0.3533	0.1576	0.3550	0.1565	0.3000	0.1340	0.3933	0.1372	0.3500	0.1615	0.2967	0.1373	0.3483	0.1626	0.3417	0.1409	0.3283	0.1195
BIC SF	0.2167	0.0838	0.2200	0.0850	0.2217	0.0856	0.1867	0.0594	0.2133	0.0789	0.2133	0.0752	0.2050	0.0816	0.2067	0.0715	0.2017	0.0682	0.2167	0.0768
Ridge	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
Lasso	0.0933	0.0831	0.1133	0.0850	0.1467	0.0544	0.2117	0.1205	0.1167	0.0803	0.1350	0.0657	0.1650	0.0690	0.0983	0.0824	0.1167	0.0768	0.1667	0.1059
E-net	0.0933	0.0831	0.1167	0.0870	0.1483	0.0575	0.2800	0.1848	0.1167	0.0803	0.1367	0.0686	0.1917	0.0959	0.0983	0.0824	0.1167	0.0768	0.1933	0.1396
SCAD	0.2900	0.1889	0.3083	0.2277	0.3017	0.2231	0.2617	0.1943	0.3233	0.2343	0.2967	0.1798	0.2517	0.1932	0.2850	0.2123	0.3000	0.1953	0.2700	0.1753
MCP	0.2750	0.1973	0.2633	0.1985	0.2700	0.2116	0.2567	0.1795	0.2783	0.2052	0.2633	0.1927	0.2283	0.1601	0.2567	0.1988	0.2683	0.2023	0.2517	0.1716

Table 62: Mean and standard deviation of the β -sensitivity for the non-linear simulations when n=1000 and p=100. See Figure 62 for the corresponding visualization.

Corr. 0 Model Mean O Model Mean 1 OLS 1.0000 AIC F 0.6156 BIC SF 0.5117 AIC SF 0.5117 Ridge 1.0000 Lasso 0.4500	0.0000	0.2 Mean 3	Ę	0.5 Mean	ļ	6.0		0.2	į	0.5		6.0		0.2		0.5	ļ	0.0	
Model N OLS 1 OLS 1 AIC F 0 BIC F 0 BIC SF 0 BIC SF 0 Ridge 1	00000	Mean 1.0000	כומ	Mean	0	3.6		,	0									3.6	
H0000H0	00000	1.0000	20	TATOOTT	SD	Mean	SD												
000040	0000	10000	0.0000	1.0000	0.000.0	1.0000	0.000	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.0000	1.0000	0.000	1.0000	0.000.0
6.6	000	0.6067	0.1197	0.6133	0.1273	0.4150	0.1633	0.5967	0.1165	0.6117	0.1232	0.4533	0.1362	0.6250	0.1306	0.5900	0.1146	0.3933	0.1330
F F	00	0.5167	0.0556	0.4433	0.0983	0.2300	0.0911	0.5017	0.0443	0.4767	0.0821	0.3283	0.0440	0.5100	0.0571	0.4567	0.0842	0.2583	0.1095
	0 2	0.6067	0.1197	0.6117	0.1255	0.4150	0.1633	0.5983	0.1163	0.6117	0.1232	0.4450	0.1341	0.6250	0.1306	0.5900	0.1096	0.3950	0.1354
		0.5167	0.0556	0.4433	0.0983	0.2300	0.0911	0.5017	0.0443	0.4767	0.0821	0.3283	0.0440	0.5100	0.0571	0.4567	0.0842	0.2583	0.1095
_	0000.0 00	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.000	1.0000	0.000.0
_	33 0.1062	0.5183	0.0622	0.5300	0.0959	0.4183	0.1470	0.4883	0.0489	0.5100	0.0881	0.5367	0.1373	0.5117	0.0721	0.5400	0.0980	0.5267	0.1416
	33 0.0905	0.5200	0.0639	0.5400	0.0921	0.4867	0.1492	0.4917	0.0435	0.5167	0.0870	0.6600	0.1400	0.5217	0.0843	0.5700	0.1141	0.6300	0.1599
SCAD 0.5733	33 0.1168	0.5617	0.0875	0.5217	0.0843	0.2100	0.0874	0.5383	0.0780	0.5433	0.1127	0.3017	0.0775	0.5600	0.0963	0.5167	0.0991	0.2217	0.0978
MCP 0.5250	50 0.0833	0.5333	0.0670	0.4650	0.1093	0.2033	9080.0	0.5200	0.0594	0.4850	0.1088	0.2950	0.0744	0.5217	0.0773	0.4783	0.0875	0.2233	0.0954
3 OLS 1.000	0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.000	1.0000	0.000.0
	83 0.1714	0.3917	0.1596	0.3700	0.1813	0.3250	0.1505	0.4050	0.1594	0.4083	0.1389	0.3317	0.1650	0.4200	0.1700	0.3800	0.1573	0.3133	0.1387
_		0.2183	0.0877	0.1900	0.0581	0.1850	0.0524	0.2200	0.0944	0.2183	0.0810	0.2083	0.0799	0.2133	0.0789	0.2067	0.0790	0.1983	0.0657
r-	83 0.1714	0.3883	0.1608	0.3700	0.1813	0.3250	0.1505	0.4017	0.1573	0.4083	0.1389	0.3200	0.1529	0.4167	0.1667	0.3800	0.1591	0.3117	0.1395
BIC SF 0.2267	67 0.0871	0.2183	0.0877	0.1900	0.0581	0.1850	0.0524	0.2200	0.0944	0.2183	0.0810	0.2083	0.0799	0.2133	0.0789	0.2067	0.0790	0.1983	0.0657
Ridge 1.000	_	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
Lasso 0.1683	~	0.1717	0.0371	0.1883	0.0697	0.2183	0.0844	0.1767	0.0571	0.1800	0.0512	0.2683	0.1273	0.1767	0.0398	0.2033	0.0873	0.2717	0.1223
	~	0.1783	0.0489	0.2050	0.0882	0.2733	0.1197	0.1783	0.0592	0.1883	0.0611	0.3700	0.1668	0.1833	0.0556	0.2317	0.1108	0.4067	0.1647
_	33 0.1300	0.3050	0.1403	0.2550	0.1195	0.1717	0.0286	0.2917	0.1560	0.2917	0.1505	0.1933	0.0776	0.3017	0.1415	0.2950	0.1438	0.1850	0.0524
MCP 0.2383	~	0.2633	0.1189	0.2017	0.0722	0.1700	0.0235	0.2483	0.1371	0.2150	0.0831	0.1783	0.0427	0.2500	0.1173	0.2200	0.0914	0.1833	0.0503
) (1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
	~	0.3683	0.1522	0.3417	0.1409	0.3050	0.1554	0.3600	0.1493	0.3533	0.1427	0.3000	0.1381	0.3617	0.1403	0.3333	0.1479	0.2917	0.1327
_	67 0.0803	0.2050	0.0705	0.1900	0.0581	0.1417	0.0725	0.2033	0.0733	0.2033	0.0733	0.2083	0.0799	0.2067	0.0754	0.1933	0.0614	0.1783	0.0638
-	_	0.3683	0.1522	0.3433	0.1418	0.3017	0.1548	0.3600	0.1493	0.3517	0.1419	0.2967	0.1393	0.3633	0.1409	0.3317	0.1470	0.2917	0.1327
_ 		0.2050	0.0705	0.1900	0.0581	0.1417	0.0725	0.2033	0.0733	0.2033	0.0733	0.2067	0.0754	0.2067	0.0754	0.1933	0.0614	0.1783	0.0638
Ridge 1.0000	0000.0 0000	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.000	1.0000	0.000	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0
Lasso 0.091'	۷	0.1300	0.0771	0.1383	0.0672	0.1417	0.0898	0.1100	0.0793	0.1317	0.0722	0.1683	0.0902	0.1200	0.0857	0.1400	0.0739	0.1817	0.1008
_	0 0	0.1300	0.0771	0.1433	0.0750	0.1600	0.0945	0.1100	0.0793	0.1317	0.0722	0.1850	0.1083	0.1200	0.0857	0.1400	0.0739	0.2083	0.1306
_	0	0.2267	0.0903	0.1950	0.0672	0.1450	0.0655	0.2217	0.1186	0.2067	0.0890	0.1833	0.0556	0.2250	0.1043	0.2117	0.0943	0.1817	0.0631
MCP 0.196	9890.0 29	0.2017	0.0796	0.1817	0.0479	0.1550	0.0592	0.1983	0.0908	0.1850	0.0622	0.1617	0.0602	0.2067	0.0858	0.1950	0.0672	0.1733	0.0576

Table 63: Mean and standard deviation of the β -sensitivity for the non-linear simulations when n=1000 and p=2000. See Figure 63 for the corresponding visualization.

$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$		Type	Independent	dent	Symmetric	ic.					Autoregressive	essive					Blockwise	e				
Model Mean SD Mean SD </th <th></th> <th>Corr.</th> <th>0</th> <th></th> <th>0.2</th> <th></th> <th>0.5</th> <th></th> <th>6.0</th> <th></th> <th>0.2</th> <th></th> <th>0.5</th> <th></th> <th>6.0</th> <th></th> <th>0.2</th> <th></th> <th>0.5</th> <th></th> <th>6.0</th> <th></th>		Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
Ridge 1,0000 0,1000 1,0000 </th <th>ь</th> <th>Model</th> <th>Mean</th> <th>SD</th>	ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
Lasso 0.3990 0.1302 0.04850 0.1046 0.4450 0.0481 0.4500 0.1302 0.1480 0.0531 0.1480 0.1502 0.1480 0.10480 0.1502 0.1480 0.0583 0.0760 0.1503 0.0149 0.0589 0.0831 0.0480 0.0760 0.078	-	Ridge	1.0000	0.0000	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0
Enet 0.4933 0.1258 0.0596 0.4483 0.0996 0.2633 0.1141 0.4783 0.1456 0.6733 0.1258 0.0593 0.0896 0.0883 0.0884 0.0883 0.1258 0.0583 0.0896 0.0883 0.0884 0.0883 0.0884 0.0883 0.0883 0.0883 0.0883 0.0883 0.0883 0.0883 0.0884 <th></th> <th>Lasso</th> <th>0.3900</th> <th>0.1302</th> <th>0.4850</th> <th>0.0714</th> <th>0.4367</th> <th>0.1027</th> <th>0.2517</th> <th>0.1046</th> <th>0.4650</th> <th>0.0831</th> <th>0.4800</th> <th>0.0760</th> <th>0.5500</th> <th>0.1391</th> <th>0.4983</th> <th>0.0690</th> <th>0.5183</th> <th>0.0817</th> <th>0.3967</th> <th>0.1549</th>		Lasso	0.3900	0.1302	0.4850	0.0714	0.4367	0.1027	0.2517	0.1046	0.4650	0.0831	0.4800	0.0760	0.5500	0.1391	0.4983	0.0690	0.5183	0.0817	0.3967	0.1549
SCAD 0.4950 0.4950 0.4950 0.4950 0.1667 0.1067 0.1667 0.1673 0.1800 0.0454 0.4850 0.0681 0.1800 0.0450 0.1800 0.0450 0.1800 0.0450 0.1800 0.0500 0.0500 <th></th> <th>E-net</th> <th>0.4033</th> <th>0.1258</th> <th>0.4900</th> <th>0.0619</th> <th>0.4483</th> <th>0.0996</th> <th>0.2633</th> <th>0.1141</th> <th>0.4783</th> <th>0.0736</th> <th>0.4950</th> <th>0.0766</th> <th>0.6733</th> <th>0.1274</th> <th>0.5083</th> <th>0.0598</th> <th>0.5300</th> <th>0.0834</th> <th>0.4683</th> <th>0.1601</th>		E-net	0.4033	0.1258	0.4900	0.0619	0.4483	0.0996	0.2633	0.1141	0.4783	0.0736	0.4950	0.0766	0.6733	0.1274	0.5083	0.0598	0.5300	0.0834	0.4683	0.1601
MCP 0.4767 0.0711 0.05490 0.1246 0.1667 0.0746 0.4400 0.0801 0.04400 0.0701 0.04400 0.0001 0.0000<		SCAD	0.4950	0.0647	0.5033	0.0626	0.4167	0.1073	0.1667	0.000	0.5200	0.0682	0.4917	0.0763	0.1800	0.0454	0.5233	0.0671	0.4650	9680.0	0.1667	0.000.0
Ridge 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 1,0000 0,0000 </th <th></th> <td>MCP</td> <td>0.4767</td> <td>0.0711</td> <td>0.4917</td> <td>0.0549</td> <td>0.3550</td> <td>0.1246</td> <td>0.1667</td> <td>0.0000</td> <td>0.5067</td> <td>0.0746</td> <td>0.4400</td> <td>0.0871</td> <td>0.1800</td> <td>0.0454</td> <td>0.4883</td> <td>0.0681</td> <td>0.3950</td> <td>0.1102</td> <td>0.1667</td> <td>0.000.0</td>		MCP	0.4767	0.0711	0.4917	0.0549	0.3550	0.1246	0.1667	0.0000	0.5067	0.0746	0.4400	0.0871	0.1800	0.0454	0.4883	0.0681	0.3950	0.1102	0.1667	0.000.0
Losso 0.1667 0.0000 0.1883 0.1700 0.0235 0.1567 0.0000 0.1700 0.0235 0.1563 0.1567 0.0000 0.1700 0.0235 0.1280 0.1701 0.0286 0.1280 0.1717 0.0286 0.1850 0.01524 0.0524 0.0524 0.0524 0.0000 0.1700 0.0235 0.1867 0.0000 0.1700 0.0235 0.1867 0.0187<	8	Ridge	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
Enet 0.1667 0.0000 0.1563 0.1667 0.0000 0.1167 0.0085 0.1567 0.0000 0.1770 0.0285 0.1885 0.1867 0.1786 0.2017 0.0082 0.1880 0.2167 0.0086 0.2167 0.0088 0.1875 0.0082 0.0182 0.0182 0.2167 0.0086 0.0187 0.1883 0.1883 0.1836 0.0182 0.0182 0.2167 0.0188 0.0182 0.0186 0.0186 0.0186 0.0187 0.0186 0.0187 0.0186 0.0187 0.0186 0.0187 0.0187 0.0188 0.0187 <th></th> <td>Lasso</td> <td>0.1667</td> <td>0.0000</td> <td>0.1683</td> <td>0.0167</td> <td>0.1733</td> <td>0.0328</td> <td>0.1700</td> <td>0.0235</td> <td>0.1667</td> <td>0.000</td> <td>0.1700</td> <td>0.0235</td> <td>0.2633</td> <td>0.1280</td> <td>0.1717</td> <td>0.0286</td> <td>0.1850</td> <td>0.0524</td> <td>0.2200</td> <td>0.1002</td>		Lasso	0.1667	0.0000	0.1683	0.0167	0.1733	0.0328	0.1700	0.0235	0.1667	0.000	0.1700	0.0235	0.2633	0.1280	0.1717	0.0286	0.1850	0.0524	0.2200	0.1002
SCAD 0.1883 0.0563 0.0283 0.2167 0.0836 0.2167 0.0838 0.2133 0.0857 0.1967 0.0726 0.2367 0.0857 0.1967 0.0726 0.2367 0.0858 0.1867 0.0857 0.1867 0.0857 0.1867 0.0857 0.1867 0.0857 0.1867 0.0857 0.0857 0.0858 0.1867 0.0858 0.0857 0.0858 0.0958 0.0858 0.0958 0.0958 0.0958 0.0958 0.0958 0.0958 0.0959 0.0959 0.0954 0.0554 0.0554 0.0758 <th></th> <td>E-net</td> <td>0.1667</td> <td>0.0000</td> <td>0.1683</td> <td>0.0167</td> <td>0.1817</td> <td>0.0479</td> <td>0.1750</td> <td>0.0365</td> <td>0.1667</td> <td>0.000</td> <td>0.1700</td> <td>0.0235</td> <td>0.3983</td> <td>0.1551</td> <td>0.1717</td> <td>0.0286</td> <td>0.2017</td> <td>0.0682</td> <td>0.2950</td> <td>0.1418</td>		E-net	0.1667	0.0000	0.1683	0.0167	0.1817	0.0479	0.1750	0.0365	0.1667	0.000	0.1700	0.0235	0.3983	0.1551	0.1717	0.0286	0.2017	0.0682	0.2950	0.1418
MCP 0.1850 0.0524 0.1876 0.0489 0.1167 0.0000 0.1160 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1450 0.0672 0.1467 0.081 0.1467 0.0881 0.1467 0.0881 0.1467 0.0881 0.1467 0.0881 0.1467 0.0881 0.1467 0.0881 0.1467 0.0881 0.1467 0.1467 0.0881 0.1467 0.0789 0.0789 0.0771 0.1267 0.0775 0.1167 0.0781 0.1767 0.1167 0.0781 0.1467 0.0781 0.1467 0.1467 0.1067 0.1467 0.0782 0.1467 0.0782 0.1467 0.0782 0.1467 0.0784 0.1467		SCAD	0.1883	0.0563	0.2033	0.0733	0.1867	0.0544	0.1667	0.000.0	0.2167	0.0838	0.2133	0.0857	0.1967	0.0726	0.2300	0.1080	0.2167	0.0768	0.1750	0.0435
Ridge 1,0000 0,0000 </th <th></th> <td>MCP</td> <td>0.1850</td> <td>0.0524</td> <td>0.1817</td> <td>0.0479</td> <td>0.1767</td> <td>0.0398</td> <td>0.1667</td> <td>0.000.0</td> <td>0.1950</td> <td>0.0672</td> <td>0.1950</td> <td>0.0672</td> <td>0.1733</td> <td>0.0328</td> <td>0.1983</td> <td>0.0699</td> <td>0.1817</td> <td>0.0479</td> <td>0.1717</td> <td>0.0286</td>		MCP	0.1850	0.0524	0.1817	0.0479	0.1767	0.0398	0.1667	0.000.0	0.1950	0.0672	0.1950	0.0672	0.1733	0.0328	0.1983	0.0699	0.1817	0.0479	0.1717	0.0286
0.1050 0.0899 0.1100 0.0793 0.1317 0.0750 0.1200 0.0752 0.1167 0.0768 0.1017 0.0817 0.1567 0.0881 0.1233 0.0775 0.1350 0.0699 0.1000 0.0810 0.1300 0.0771 0.1267 0.0771 0.1267 0.1160 0.1160 0.0775 0.1160 0.0775 0.1160 0.0779 0.1770 0.0778 0.	9	Ridge	1.0000	0.0000	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0	1.0000	0.000.0
0.1033 0.0813 0.01083 0.0799 0.1300 0.0771 0.1267 0.0715 0.1150 0.0775 0.1000 0.0821 0.1783 0.1142 0.1277 0.0774 0.1350 0.0778 0.1000 0.0821 0.1783 0.1357 0.0744 0.1350 0.0778 0.1000 0.00524 0.1817 0.0847 0.1867 0.0768 0.1872 0.0768 0.1872 0.0853 0.187 0.0878 0.1817 0.0286 0.1777 0.0286 0.1787 0.0788 0.1817 0.0286 0.1787 0.1817 0.0286 0.1787 0.1817 0.1817 0.1818 0.1818 0.1817 0.1817 0.1818 0		Lasso	0.1050	0.0809	0.1100	0.0793	0.1317	0.0760	0.1200	0.0752	0.1167	0.0768	0.1017	0.0817	0.1567	0.0881	0.1233	0.0735	0.1350	0.0699	0.1550	0.1012
0.1850 0.0524 0.1850 0.0524 0.1867 0.0544 0.1167 0.0658 0.1967 0.0644 0.2000 0.0749 0.1750 0.0435 0.1967 0.0726 0.1750 0.0365 0 0.1750 0.0365 0.1783 0.0427 0.1733 0.0328 0.1167 0.0768 0.1883 0.0563 0.1850 0.0524 0.1617 0.0440 0.1817 0.0479 0.1717 0.0286 0		E-net	0.1033	0.0813	0.1083	0.0799	0.1300	0.0771	0.1267	0.0715	0.1150	0.0775	0.1000	0.0821	0.1783	0.1142	0.1217	0.0744	0.1350	0.0738	0.1733	0.1134
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$		SCAD	0.1850	0.0524	0.1850	0.0524	0.1867	0.0544	0.1400	0.0658	0.1967	0.0644	0.2000	0.0749	0.1750	0.0435	0.1967	0.0726	0.1750	0.0365	0.1550	0.0427
		MCP	0.1750	0.0365	0.1783	0.0427	0.1733	0.0328	0.1167	0.0768	0.1883	0.0563	0.1850	0.0524	0.1617	0.0440	0.1817	0.0479	0.1717	0.0286	0.1500	0.0503

4.4 Tables for the β -specificity of the non-linear simulations

Table 64: Mean and standard deviation of the β -specificity for the non-linear simulations when n = 50 and p = 10. See Figure 64 for the corresponding visualization.

	E	Tadosopolost	Joseph	Outron cotton	o in the					Autonom	and a second					Dicolamic					
	Corr.	o o		0.2		0.5		6.0		0.2	0.410001	0.5		6.0		0.2	D	0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
-	OLS	0.000	0.000.0	0.000	0.0000	0.000	0.0000	0.000	0.0000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.0000	0.000	0.000	0.000	0.000
	AICB	0.412	0.1472	0.408	0.1656	0.428	0.1505	0.486	0.1664	0.398	0.1670	0.428	0.1558	0.458	0.1713	0.382	0.1708	0.432	0.1497	0.466	0.1609
	BICB	0.506	0.1081	0.500	0.1255	0.518	0.1104	0.590	0.1314	0.496	0.1255	0.526	0.1125	0.546	0.1417	0.508	0.1220	0.514	0.1279	0.566	0.1241
	AICOB	0.412	0.1472	0.408	0.1056	0.428	0.1505	0.486	0.1664	0.398	0.1070	0.428	0.1558	0.458	0.1713	0.382	0.1708	0.432	0.1497	0.464	0.1505
	AIC FE	0.300	0.1081	0.438	0.1233	0.318	0.1104	0.030	0.1514	0.404	0.1705	0.320	0.1335	0.340	0.1504	0.342	0.1606	0.314	0.1279	0.300	0.1241
	BIC F	0.512	0.1076	0.514	0.1247	0.522	0.1060	0.606	0.1153	0.504	0.1222	0.542	0.0997	0.544	0.1209	0.524	0.1093	0.538	0.1013	0.572	0.1102
	AIC SF	0.416	0.1441	0.440	0.1477	0.448	0.1453	0.528	0.1621	0.406	0.1693	0.468	0.1309	0.504	0.1406	0.394	0.1594	0.460	0.1435	0.508	0.1433
	BIC SF	0.512	0.1076	0.514	0.1247	0.522	0.1060	909.0	0.1153	0.504	0.1222	0.542	0.0997	0.562	0.1126	0.524	0.1093	0.538	0.1013	0.586	0.0995
	Ridge	0.000	0.0000	0.000	0.0000	0.000	0.000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000
	Lasso	0.512	0.1249	0.476	0.1525	0.430	0.1541	0.412	0.1552	0.490	0.1432	0.478	0.1418	0.420	0.1717	0.476	0.1628	0.454	0.1629	0.428	0.1682
	E-net	0.500	0.1348	0.462	0.1575	0.396	0.1504	0.324	0.1628	0.476	0.1498	0.460	0.1435	0.352	0.1611	0.464	0.1630	0.434	0.1609	0.372	0.1776
	SCAD	0.410	0.1872	0.424	0.1870	0.434	0.1908	0.548	0.2082	0.416	0.1879	0.478	0.1727	0.492	0.1830	0.416	0.2063	0.496	0.1595	0.472	0.2118
	MCP	0.450	0.1829	0.496	0.1669	0.474	0.1790	0.542	0.1996	0.460	0.1959	0.512	0.1641	0.470	0.1829	0.464	0.2087	0.524	0.1525	0.512	0.1849
က	OLS	0.000	0.000.0	0.000	0.000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0
	AIC B	0.500	0.2118	0.524	0.1881	0.546	0.1702	0.598	0.1645	0.538	0.1857	0.560	0.1886	0.550	0.1977	0.572	0.1753	0.542	0.1827	0.582	0.1559
	BIC B	0.658	0.1512	0.634	0.1609	0.656	0.1479	0.702	0.1223	0.686	0.1429	0.694	0.1286	999.0	0.1241	0.682	0.1306	0.658	0.1590	0.668	0.1278
	AIC SB	0.498	0.2118	0.524	0.1881	0.546	0.1702	0.598	0.1645	0.538	0.1857	0.558	0.1913	0.548	0.2002	0.570	0.1761	0.538	0.1813	0.582	0.1559
	BIC SB	0.658	0.1512	0.634	0.1609	0.652	0.1494	0.700	0.1223	0.690	0.1403	0.690	0.1314	999.0	0.1273	0.682	0.1306	0.658	0.1590	0.668	0.1278
	AIC F	0.532	0.1825	0.554	0.1839	0.574	0.1721	0.648	0.1396	0.564	0.1761	0.584	0.1900	909.0	0.1830	0.596	0.1752	0.584	0.1600	0.660	0.1463
	BIC F	0.666	0.1423	0.648	0.1480	0.672	0.1464	0.730	0.1040	0.696	0.1286	0.710	0.1185	0.688	0.1217	969.0	0.1222	0.692	0.1346	0.706	0.1188
	AIC SF	0.532	0.1825	0.554	0.1839	0.574	0.1721	0.648	0.1396	0.566	0.1754	0.588	0.1860	0.620	0.1853	0.598	0.1717	0.584	0.1600	0.662	0.1469
	BIC SF	0.666	0.1423	0.648	0.1480	0.676	0.1415	0.730	0.1040	0.696	0.1286	0.710	0.1185	0.700	0.1155	969.0	0.1222	0.694	0.1317	0.706	0.1188
	Ridge	0.000	0.0000	0.000	0.0000	0.000	0.000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000
	Lasso	0.752	0.1396	0.756	0.1085	0.666	0.1683	0.656	0.1800	0.784	0.0615	0.768	0.0931	0.670	0.1567	0.766	0.0807	0.734	0.1506	0.710	0.1541
	E-net	0.752	0.1396	0.746	0.1201	0.654	0.1749	0.574	0.2121	0.780	0.0667	0.766	0.0987	0.616	0.1813	0.764	0.0871	0.728	0.1544	0.684	0.1686
	SCAD	0.540	0.2535	0.548	0.2584	0.536	0.2460	0.634	0.2345	0.590	0.2153	0.576	0.2332	0.602	0.2265	809.0	0.1968	0.536	0.2393	0.644	0.2022
	MCP	0.590	0.2627	0.580	0.2629	0.610	0.2468	0.626	0.2321	0.656	0.2071	0.642	0.2226	0.594	0.2317	0.664	0.1795	0.598	0.2486	0.662	0.2004
9	OLS	0.000	0.000.0	0.000	0.0000	0.000	0.000.0	0.000	0.000.0	0.000	0.000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0
	AIC B	0.594	0.1979	0.578	0.1883	0.590	0.1691	0.590	0.1829	0.612	0.1725	0.634	0.1799	0.570	0.1936	0.644	0.1623	0.584	0.1791	0.590	0.1617
	BIC B	0.720	0.1271	902.0	0.1347	0.700	0.1287	0.700	0.1318	0.740	0.1223	0.732	0.1246	0.690	0.1432	0.744	0.0988	902.0	0.1347	0.688	0.1402
	AIC SB	0.594	0.1979	0.578	0.1883	0.588	0.1677	0.590	0.1829	0.612	0.1725	0.634	0.1821	0.568	0.1943	0.642	0.1615	0.584	0.1791	0.588	0.1629
	BIC SB	0.720	0.1271	0.706	0.1347	0.700	0.1287	0.700	0.1318	0.740	0.1223	0.730	0.1283	0.690	0.1432	0.744	0.0988	0.704	0.1348	0.686	0.1400
	AIC F	0.620	0.1853	0.614	0.1688	0.620	0.1764	0.662	0.1674	0.624	0.1615	0.664	0.1703	0.654	0.1500	0.676	0.1357	0.642	0.1615	0.626	0.1574
	BIC F	0.734	0.1174	0.722	0.1133	0.734	0.1066	0.738	0.1013	0.750	0.1115	0.750	0.0959	0.724	0.1129	0.748	0.0926	0.738	0.1013	0.714	0.1215
	AIC SF	0.622	0.1840	0.616	0.1674	0.622	0.1750	0.664	0.1630	0.622	0.1630	0.666	0.1683	0.658	0.1458	0.678	0.1330	0.646	0.1553	0.628	0.1558
	BIC SF	0.734	0.1174	0.722	0.1133	0.734	0.1066	0.740	0.0964	0.750	0.1115	0.750	0.0959	0.726	0.1088	0.748	0.0926	0.738	0.1013	0.714	0.1215
	Ridge	0.000	0.0000	0.000	0.0000	0.000	0.000	0.000	0.0000	0.000	0.000.0	0.000	0.0000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000
	Lasso	0.794	0.0445	0.796	0.0281	0.778	0.0746	0.762	0.0930	0.798	0.0200	0.798	0.0200	0.756	0.1085	0.798	0.0200	0.788	0.0477	0.778	0.0799
	E-net	0.794	0.0445	0.796	0.0281	0.778	0.0746	0.740	0.1318	0.798	0.0200	0.796	0.0281	0.742	0.1281	0.798	0.0200	0.792	0.0394	0.772	0.0944
	SCAD	0.640	0.2395	0.640	0.2494	0.612	0.2341	0.694	0.1958	0.684	0.1710	0.688	0.1849	0.670	0.1957	0.734	0.1304	0.634	0.2413	0.660	0.2040
	MCP	0.678	0.2290	0.668	0.2465	0.642	0.2383	0.690	0.1850	0.722	0.1630	0.726	0.1599	0.694	0.1808	0.746	0.1201	999.0	0.2328	0.688	0.1996
				T-11- C	GE. M.		-	7 7	. ,	L , J	0	:-+:- J:	- 1+ J			1.4.					

Table 65: Mean and standard deviation of the β -specificity for the non-linear simulations when n = 50 and p = 100. See Figure 65 for the corresponding visualization.

Į.	Type	Independent	lent	Symmetric	ic.					Autoregr	essive					Blockwise					
J	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
O D	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1	Ridge	0.000.0	0.000.0	0.000	0.000.0	0.000	0.0000	0.0000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000	0.000	0.000.0	0.000.0	0.000.0	0.000.0
I	Lasso	0.9598	0.0430	0.9418	0.0409	0.9181	0.0427	0.9151	0.0302	0.9639	0.0279	0.9627	0.0284	0.9657	0.0159	0.9592	0.0216	0.9491	0.0263	0.9438	0.0221
4	3-net	0.9571	0.0455	0.9338	0.0406	0.9009	0.0476	0.8793	0.0312	0.9604	0.0311	0.9591	0.0293	0.9612	0.0162	0.9547	0.0232	0.9413	0.0271	0.9240	0.0220
V1	SCAD	0.9241	0.0358	0.9226	0.0379	0.9457	0.0272	0.9641	0.0301	0.9295	0.0368	0.9321	0.0411	0.9486	0.0266	0.9273	0.0377	0.9424	0.0319	0.9625	0.0210
4	MCP	0.9591	0.0216	0.9588	0.0231	0.9669	0.0177	0.9743	0.0108	0.9621	0.0208	0.9639	0.0193	0.9653	0.0178	0.9578	0.0236	0.9646	0.0163	0.9700	0.0163
3	Ridge	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.0000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000	0.000	0.000.0	0.000.0	0.000.0	0.000.0
I	asso	0.9858	0.0114	0.9823	0.0100	0.9724	0.0228	0.9578	0.0267	0.9847	0.0170	0.9851	0.0154	0.9800	0.0248	0.9831	0.0100	0.9787	0.0183	0.9714	0.0198
4	3-net	0.9852	0.0140	0.9802	0.0215	0.9661	0.0292	0.9385	0.0368	0.9836	0.0212	0.9845	0.0170	0.9762	0.0285	0.9826	0.0154	0.9768	0.0186	9096.0	0.0254
U1	SCAD	0.9361	0.0434	0.9365	0.0391	0.9493	0.0278	0.9680	0.0226	0.9415	0.0478	0.9412	0.0364	0.9638	0.0249	0.9386	0.0413	0.9529	0.0295	0.9671	0.0188
ď	MCP	0.9672	0.0254	0.9662	0.0282	0.9769	0.0140	0.9795	0.0123	0.9739	0.0204	0.9734	0.0210	0.9762	0.0193	0.9709	0.0214	0.9723	0.0219	0.9766	0.0142
9	Ridge	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.0000	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
I	Lasso	0.9871	0.0152	0.9837	0.0335	0.9848	0.0137	0.9805	0.0151	0.9873	0.0211	0.9865	0.0162	0.9847	0.0236	0.9868	0.0193	0.9882	0.0066	0.9851	0.0111
4	E-net	0.9871	0.0152	0.9839	0.0290	0.9840	0.0154	0.9742	0.0249	0.9872	0.0211	0.9857	0.0184	0.9841	0.0247	0.9867	0.0203	0.9881	0.0074	0.9828	0.0157
V1	SCAD	0.9636	0.0389	0.9613	0.0357	0.9648	0.0268	0.9734	0.0182	0.9633	0.0385	0.9617	0.0359	0.9715	0.0286	0.9602	0.0381	0.9671	0.0279	0.9719	0.0238
4	MCP	0.9758	0.0235	0.9761	0.0209	0.9798	0.0137	0.9819	0.0108	0.9793	0.0177	0.9773	0.0176	0.9818	0.0159	0.9797	0.0158	0.9792	0.0160	0.9803	0.0149

Table 66: Mean and standard deviation of the β -specificity for the non-linear simulations when n=50 and p=2000. See Figure 66 for the corresponding visualization.

	Type	Independent	ent	Symmetric	ic.					Autoregressive	essive.					Blockwise	an an				
	Corr.	0	_	0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
г	Ridge	0.0000	0.000.0	0.000	0.0000	0.000	0.0000	0.0000	0.0000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.866.0	0.0024	0.9959	0.0027	0.9929	0.0028	0.9931	0.0020	0.9976	0.0025	0.9981	0.0018	0.9981	0.0012	0.9979	0.0017	0.9965	0.0020	0.9962	0.0017
	E-net	0.9978	0.0029	0.9951	0.0029	0.9911	0.0028	0.9894	0.0024	0.9974	0.0027	0.9979	0.0021	0.9977	0.0014	0.9974	0.0021	0.9958	0.0021	0.9942	0.0018
	SCAD	0.9918	0.0035	0.9929	0.0026	0.9941	0.0028	0.9960	0.0030	0.9916	0.0028	0.9921	0.0033	0.9952	0.0034	0.9927	0.0032	0.9944	0.0030	0.9976	0.0020
	MCP	0.9973	0.0014	0.9977	0.0012	0.9981	0.0008	0.9988	0.0004	0.9974	0.0013	0.9977	0.0012	0.9981	0.0014	0.9976	0.0012	0.9979	0.0012	0.9988	0.0009
က	Ridge	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000	0.000	0.0000	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000.0
	Lasso	0.9993	9000.0	0.9985	0.0025	0.9978	0.0021	0.9970	0.0020	0.9994	0.0004	0.9991	0.0020	0.9991	0.0010	0.9992	0.0013	0.9983	0.0023	0.9982	0.0011
	E-net	0.9993	0.0009	0.9983	0.0027	0.9973	0.0023	0.9949	0.0032	0.9993	0.0005	0.9990	0.0023	0.9989	0.0013	0.9991	0.0015	0.9980	0.0026	0.9972	0.0019
	SCAD	0.9939	0.0042	0.9935	0.0033	0.9952	0.0023	0.9972	0.0022	0.9934	0.0044	0.9945	0.0042	0.9951	0.0039	0.9946	0.0039	0.9950	0.0030	0.9971	0.0021
	MCP	0.9984	0.0011	0.9980	0.0013	0.9986	0.0009	0.9990	0.0004	0.9982	0.0014	0.9985	0.0013	0.9984	0.0014	0.9984	0.0013	0.9985	0.0010	0.9986	0.0012
9	Ridge	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000	0.000	0.0000	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9994	9000.0	0.9994	0.0005	0.9990	0.0015	0.9989	0.0012	0.9995	0.0001	0.9993	0.0016	0.9993	0.00.0	0.9995	0.0002	0.9991	0.0017	0.9991	0.0007
	E-net	0.9994	0.0007	0.9994	9000.0	0.9989	0.0016	0.9984	0.0021	0.9995	0.0001	0.9993	0.0015	0.9993	0.0011	0.9995	0.0002	0.9990	0.0019	0.9989	0.0012
	SCAD	0.9971	0.0034	0.9958	0.0039	0.9965	0.0027	0.9981	0.0015	0.9966	0.0038	0.9971	0.0037	0.9975	0.0028	0.9967	0.0038	0.9969	0.0032	0.9977	0.0021
	MCP	0.9988	0.0011	0.9985	0.0014	0.9989	8000.0	0.9991	0.0004	0.9987	0.0014	0.9989	0.0010	0.9989	0.00.0	0.9988	0.0013	0.9989	0.0009	0.9987	0.0014

Table 67: Mean and standard deviation of the β -specificity for the non-linear simulations when n=200 and p=10. See Figure 67 for the corresponding visualization.

	Type	Independent	dent	Symmetric	tric					Autoregressive	ressive					Blockwise	se				
	Corr.			0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
-	OLS	0.000	0.000.0	0.000	0.0000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000	0.000	0.000.0	0.000	0.000	0.000	0.000	0.000	0.000.0
	AIC B	0.348	0.1159	0.368	0.1053	0.394	0.1462	0.452	0.1494	0.358	0.1249	0.372	0.1364	0.436	0.1514	0.358	0.1281	0.368	0.1355	0.454	0.1417
	BIC B	0.450	0.1000	0.454	0.1058	0.480	0.1137	0.556	0.0833	0.474	0.0970	0.472	0.1190	0.540	0.1119	0.466	0.1066	0.480	0.1137	0.562	0.0930
	AIC SB	0.348	0.1159	0.368	0.1053	0.394	0.1462	0.452	0.1494	0.358	0.1249	0.372	0.1364	0.434	0.1532	0.358	0.1281	0.368	0.1355	0.454	0.1417
	BIC SB	0.450	0.1000	0.454	0.1058	0.480	0.1137	0.556	0.0833	0.474	0.0970	0.472	0.1190	0.540	0.1119	0.466	0.1066	0.480	0.1137	0.562	0.0930
	AIC F	0.348	0.1087	0.368	0.1053	0.400	0.1449	0.472	0.1436	0.362	0.1196	0.382	0.1306	0.456	0.1395	0.360	0.1271	0.380	0.1318	0.470	0.1403
	BIC F	0.450	0.1000	0.454	0.1058	0.486	0.1146	0.562	0.0789	0.474	0.0970	0.480	0.1101	0.548	0.1010	0.470	0.1078	0.494	0.1081	0.562	0.0885
	AIC SF	0.348	0.1087	0.368	0.1053	0.400	0.1449	0.472	0.1436	0.362	0.1196	0.382	0.1306	0.456	0.1395	0.360	0.1271	0.382	0.1306	0.472	0.1379
	BIC SF	0.450	0.1000	0.454	0.1058	0.486	0.1146	0.562	0.0789	0.474	0.0970	0.480	0.1101	0.550	0.1000	0.470	0.1078	0.494	0.1081	0.564	0.0871
	Ridge	0.000	0.000.0	0.000	0.0000	0.000	0.000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000	0.000	0.000	0.000	0.000.0
	Lasso	0.480	0.1239	0.418	0.1140	0.370	0.1642	0.378	0.1554	0.460	0.1255	0.440	0.0985	0.386	0.1457	0.466	0.1273	0.426	0.1383	0.388	0.1578
	E-net	0.456	0.1242	0.396	0.1063	0.338	0.1625	0.282	0.1533	0.452	0.1259	0.434	0.0945	0.310	0.1251	0.448	0.1210	0.394	0.1377	0.276	0.1793
	SCAD	0.266	0.1950	0.284	0.1994	0.346	0.2086	0.500	0.1741	0.294	0.1958	0.336	0.1773	0.502	0.1595	0.294	0.1979	0.322	0.2008	0.482	0.1930
	MCP	908.0	0.1999	0.328	0.2021	0.376	0.2036	0.508	0.1643	0.324	0.1985	0.376	0.1975	0.486	0.1589	0.334	0.2071	0.358	0.2189	0.496	0.1809
e	OLS	0.000	0.000.0	0.000	0.0000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.00.0	0.000.0	0.000	0.000.0	0.000	0.000	0.000	0.000	0.000	0.000.0
	AIC B	0.428	0.1364	0.452	0.1521	0.480	0.1633	0.588	0.1677	0.412	0.1653	0.464	0.1554	0.580	0.2020	0.432	0.1497	0.474	0.1468	0.562	0.1698
	BIC B	809.0	0.1447	0.586	0.1279	0.628	0.1393	0.708	0.1152	0.626	0.1411	0.642	0.1281	0.720	0.1239	0.596	0.1333	0.622	0.0980	0.656	0.1104
	AIC SB	0.428	0.1364	0.452	0.1521	0.480	0.1633	0.588	0.1677	0.412	0.1653	0.464	0.1554	0.580	0.2020	0.432	0.1497	0.474	0.1468	0.562	0.1698
	BIC SB	809.0	0.1447	0.586	0.1279	0.628	0.1393	0.708	0.1152	0.626	0.1411	0.642	0.1281	0.718	0.1242	0.596	0.1333	0.622	0.0980	0.656	0.1104
	AIC F	0.432	0.1355	0.454	0.1527	0.496	0.1669	0.614	0.1589	0.432	0.1746	0.494	0.1644	0.654	0.1604	0.432	0.1497	0.498	0.1318	0.586	0.1664
	BIC F	0.616	0.1383	0.588	0.1266	0.640	0.1172	0.720	0.1101	0.636	0.1345	0.650	0.1251	0.732	0.1145	0.598	0.1318	0.626	0.1011	0.664	0.1133
	AIC SF	0.432	0.1355	0.454	0.1527	0.496	0.1669	0.614	0.1589	0.432	0.1746	0.494	0.1644	0.658	0.1539	0.432	0.1497	0.498	0.1318	0.586	0.1664
	BIC SF	0.616	0.1383	0.588	0.1266	0.640	0.1172	0.720	0.1101	0.636	0.1345	0.650	0.1251	0.738	0.1090	0.598	0.1318	0.626	0.1011	0.664	0.1133
	Ridge	0.000	0.000.0	0.000	0.0000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0
	Lasso	0.762	0.0930	0.720	0.1363	0.654	0.1553	0.614	0.1735	0.774	0.0787	0.740	0.1287	0.658	0.1565	0.774	0.0733	0.746	0.1096	0.690	0.1432
	E-net	0.760	0.0943	0.682	0.1533	0.618	0.1777	0.472	0.1832	0.770	0.0823	0.732	0.1340	0.562	0.1698	0.762	0.0930	0.740	0.1189	0.642	0.1689
	SCAD	0.492	0.2549	0.426	0.2338	0.516	0.2415	0.676	0.1965	0.466	0.2801	0.560	0.2238	0.648	0.2380	0.466	0.2221	0.492	0.2097	0.582	0.2091
	MCP	0.542	0.2531	0.478	0.2308	0.564	0.2402	0.664	0.2028	0.496	0.2835	0.610	0.2209	0.636	0.2351	0.518	0.2311	0.552	0.2110	0.626	0.1900
9	OLS	0.000	0.000.0	0.000	0.000	0.000	0.000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000	0.000	0.000.0	0.000	0.000.0
	AIC B	0.616	0.1674	0.620	0.1595	0.602	0.1764	0.634	0.1584	0.616	0.1698	0.616	0.1600	0.616	0.1879	0.604	0.1608	0.632	0.1442	0.602	0.1717
	BIC B	0.748	0.0926	0.748	0.0926	0.750	0.0916	0.734	0.0987	0.760	0.0804	0.766	0.0755	0.740	0.1155	0.744	0.0988	0.750	0.0916	0.724	0.1296
	AIC SB	0.616	0.1674	0.620	0.1595	0.602	0.1764	0.634	0.1584	0.612	0.1701	0.616	0.1600	0.616	0.1879	0.604	0.1608	0.632	0.1442	0.602	0.1717
	BIC SB	0.748	0.0926	0.748	0.0926	0.750	0.0916	0.734	0.0987	0.760	0.0804	0.766	0.0755	0.740	0.1155	0.744	0.0988	0.750	0.0916	0.724	0.1296
	AIC F	0.618	0.1660	0.624	0.1538	0.624	0.1712	0.654	0.1500	0.614	0.1712	0.642	0.1565	0.672	0.1596	0.612	0.1578	0.658	0.1372	0.648	0.1507
	BICF	0.748	0.0926	0.752	0.0858	0.754	0.0892	0.740	0.0921	0.762	0.0789	0.772	0.0697	0.750	0.0959	0.746	0.0979	0.756	0.0833	0.736	0.1097
	AIC SF	0.618	0.1660	0.624	0.1538	0.624	0.1712	0.654	0.1500	0.614	0.1712	0.644	0.1520	0.680	0.1477	0.612	0.1578	0.658	0.1372	0.650	0.1460
	BIC SF	0.748	0.0926	0.752	0.0858	0.754	0.0892	0.740	0.0921	0.762	0.0789	0.772	0.0697	0.750	0.0959	0.746	0.0979	0.756	0.0833	0.736	0.1097
	Ridge	0.000	0.000.0	0.000	0.0000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000	0.000	0.000	0.000	0.000.0
	Lasso	0.798	0.0200	0.800	0.0000	0.786	0.0652	0.758	0.0997	0.800	0.000.0	0.794	0.0343	0.770	0.0772	0.800	0.000	0.796	0.0400	0.790	0.0522
	E-net	0.798	0.0200	0.800	0.0000	0.784	0.0677	0.732	0.1340	0.800	0.000.0	0.792	0.0394	0.754	0.1019	0.800	0.000	0.796	0.0400	0.784	0.0735
	SCAD	0.612	0.2306	0.580	0.2370	0.624	0.2243	0.652	0.2082	0.624	0.2114	0.632	0.2197	0.668	0.2014	0.576	0.2483	0.646	0.1904	0.662	0.1984
	MCP	0.674	0.2232	0.644	0.2267	0.648	0.2544	0.672	0.1875	0.678	0.1926	989.0	0.2261	0.668	0.2150	0.630	0.2580	0.688	0.1783	0.688	0.1783

Table 68: Mean and standard deviation of the β -specificity for the non-linear simulations when n=200 and p=100. See Figure 68 for the corresponding visualization.

			L					_					L					_			_		L				_	_		_	
		SD	0.0000	0.0707	0.0111	0.0672	0.0111	0.0000	0.0185	0.0224	0.0165	0.0122	0.0000	0.0894	0.0112	0.0796	0.0112	0.0000	0.0151	0.0205	0.0210	0.0138	0.0000	0.0852	0.0132	0.0763	0.0130	0.0000	0.0101	0.0149	0.0176
	6.0	Mean	0.000.0	0.8635	0.9682	0.8655	0.9682	0.000.0	0.9440	0.9218	0.9625	0.9701	0.000.0	0.8625	0.9768	0.8677	0.9768	0.000.0	0.9682	0.9492	0.9749	0.9786	0.000.0	0.8723	0.9774	0.8774	0.9775	0.000.0	0.9847	0.9815	0.9667
		SD	0.000.0	0.0750	0.0169	0.0686	0.0169	0.000.0	0.0232	0.0252	0.0361	0.0189	0.000.0	0.0801	0.0161	0.0703	0.0163	0.000.0	0.0136	0.0154	0.0306	0.0183	0.000.0	0.0754	0.0146	0.0707	0.0138	0.000.0	0.0034	0.0039	0.0244
	0.5	Mean	0.000.0	0.7621	0.9586	0.7712	0.9586	0.000.0	0.9485	0.9386	0.9397	0.9631	0.000.0	0.7819	0.9641	0.7868	0.9640	0.000.0	0.9792	0.9749	0.9503	0.9745	0.000.0	0.7931	0.9705	0.7997	0.9708	0.000.0	0.9885	0.9883	0.9536
			0.000.0	0.0691	0.0185	0.0650	0.0186	0.000.0	0.0220	0.0232	0.0498	0.0282	0.000.0	0.0734	0.0161	9.0676	0.0163	0.000.0	8900.0	0.0094	0.0407	0.0286	0.000.0	0.0692	0.0166	0.0629	0.0166	0.000.0	0.0023	0.0023	0.0411
Blockwise	0.2		-																												0.9471
Н	_	SD	H	_						_	_		H	_	_		_						_	_				_	_		0.0302 0
	•	n	-									_										-									0.9596 0
	6.0	Ň	-									_										_									_
		SD	0.000	0.067	0.016	0.061	0.016	0.000	0.011	0.013	0.046	0.034	0.000	0.062	0.020	0.057	0.019	0.000	0.004	0.005	0.040	0.025	0.000	0.059	0.018	0.057	0.018	0.000	0.004	0.004	0.0383
	0.5	Mean	0.0000	0.7777	0.9526	0.7833	0.9528	0.000	0.9674	0.9644	0.9344	0.9552	0.0000	0.7880	0.9613	0.7937	0.9615	0.0000	0.9882	0.9877	0.9613	0.9781	0.0000	0.7958	0.9661	0.8015	0.9662	0.000	0.9888	0.9888	0.9557
essive		SD	0.0000	0.0636	0.0193	0.0594	0.0193	0.000.0	0.0180	0.0226	0.0539	0.0341	0.000.0	0.0645	0.0204	0.0611	0.0204	0.0000	0.0076	0.0076	0.0425	0.0268	0.000.0	0.0662	0.0198	0.0581	0.0196	0.000.0	0.000.0	0.0000	0.0411
Autoregressive	0.2	Mean	0.000	0.7596	0.9472	0.7614	0.9472	0.000	0.9691	0.9657	0.9359	0.9575	0.000.0	0.7569	0.9546	0.7614	0.9546	0.000	0.9884	0.9884	0.9547	0.9725	0.000.0	0.7684	0.9607	0.7777	0.9608	0.000	0.9895	0.9895	0.9509
		SD	0.000.0	0.0620	0.0165	0.0632	0.0165	0.000.0	0.0328	0.0355	0.0104	0.0088	0.000.0	0.0629	0.0172	0.0616	0.0168	0.000.0	0.0214	0.0281	0.0192	0.0095	0.000.0	0.0712	0.0124	0.0690	0.0124	0.000.0	0.0158	0.0243	0.0205
	6.0	Mean	0.000.0	0.7608	9096.0	0.7651	9096.0	0.000.0	0.9040	0.8589	0.9729	0.9740	0.000.0	0.7647	0.9685	0.7699	0.9689	0.000.0	0.9502	0.9177	0.9767	0.9824	0.000.0	0.7659	0.9717	0.7749	0.9717	0.000.0	0.9789	0.9725	0.9700
		SD	0000	_	0	9	ις	_	0.0300	~1	_											0.0228									0.0304
	10	Mean S		_	_	8	~		0.9112													0.9722 (0.0000			
	0.1		000		·		_																								
Symmetric		SD	0.0	_	_				29 0.0321													33 0.0278						000000 00			
Symi	0.2	Mean	0.000	0.748	0.947	0.748	0.9476	0.000	0.942	0.931	0.928		H	_	_		_						H			0.776	0.968	0.000	0.989		0.9448
dent		SD	0.0000	0.0585	0.0196	0.0589	0.0191	0.0000	0.0263	0.0264	0.0595	0.0346	0.0000	0.0567	0.0198	0.0532	0.0193	0.0000	0.0064	0.0071	0.0481	0.0357	0.0000	0.0585	0.0178	0.0560	0.0178	0.0000	0.0021	0.0021	0.0470
Independent	0	Mean	0.000	0.7469	0.9434	0.7496	0.9438	0.000	0.9658	0.9635	0.9227	0.9531	0.000.0	0.7575	0.9546	0.7645	0.9551	0.0000	0.9882	0.9878	0.9455	0.9679	0.000.0	0.7606	0.9626	0.7664	0.9626	0.000	0.9893	0.9893	0.9491
Type	Corr.	Model	OLS	AIC F	BIC F	AIC SF	BIC SF	Ridge	Lasso	E-net	SCAD	MCP	OLS	AIC F	BIC F	AIC SF	BIC SF	Ridge	Lasso	E-net	SCAD	MCP	OLS	AIC F	BIC F	AIC SF	BIC SF	Ridge	Lasso	E-net	SCAD
		ь	П										e										9								

1 0.9723 0.0220 0.9734 0.0200 0.9815 0.0070 0.9746 0.0221 0.9759 0.0203 0.9758 0.0175 0.9735 0.0233 Table 69: Mean and standard deviation of the β -specificity for the non-linear simulations when n=200 and p=2000. See Figure 69 for the corresponding visualization.

	Type	Independent	lent	Symmetric	ic					Autoregressive	essive					Blockwis.	е				
	Corr.	0		0.5		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
Ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
-	Ridge	0.0000	0.0000	0.000	0.0000	0.000.0	0.0000	0.0000	0.000	0.0000	0.0000	0.0000	0.000	0.000.0	0.000.0	0.0000	0.0000	0.000.0	0.0000	0.000	0.000.0
	Lasso	0.9988	0.0005	0.9948	0.0031	0.9911	0.0024	0.9907	0.0023	0.9984	0.0016	0.9983	0.0013	0.9982	8000.0	0.9980	0.0013	0.9958	0.0048	0.9955	0.0013
	E-net	0.9986	0.0009	0.9931	0.0033	0.9889	0.0025	0.9864	0.0028	0.9982	0.0020	0.866.0	0.0017	0.866.0	0.0007	0.9976	0.0016	0.9948	0.0048	0.9932	0.0016
	SCAD	0.9959	0.0045	0.9937	0.0048	0.9942	0.0033	0.9973	0.0037	0.9944	0.0071	0.9954	0.0062	0.9961	0.0044	0.9948	0.0055	0.9959	0.0046	0.9967	0.0019
	MCP	0.9979	0.0022	0.9971	0.0020	0.9982	0.0009	0.9989	0.0003	0.9977	0.0022	0.9979	0.0019	0.9978	0.0020	0.9976	0.0022	0.9980	0.0017	0.9979	0.0012
က	Ridge	0.0000	0.0000	0.0000	0.0000	0.000.0	0.000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.000.0	0.0000	0.0000	0.000.0	0.000.0	0.000	0.000.0
	Lasso	0.9995	0.0002	0.9991	0.0011	0.9976	0.0022	0.9957	0.0020	0.9995	0.0001	0.9994	0.0002	0.9992	0.0004	0.9994	9000.0	0.9989	0.0009	0.9977	0.0011
	E-net	0.9995	0.0002	0.8890	0.0013	0.9969	0.0027	0.9929	0.0027	0.9995	0.0002	0.9994	0.0002	0.9989	0.0004	0.9994	0.0008	0.9986	0.0011	0.9961	0.0015
	SCAD	0.9948	0.0059	0.9943	0.0042	0.9950	0.0032	0.9961	0.0031	0.9936	0.0066	0.9948	0.0062	0.9972	0.0039	0.9943	0.0059	0.9958	0.0041	0.9979	0.0019
	MCP	0.9984	0.0018	0.9980	0.0017	0.9984	0.0009	0.9991	0.0004	0.9982	0.0018	0.9982	0.0022	0.9988	0.0012	0.9982	0.0018	0.9987	0.0013	0.9988	0.0011
9	Ridge	0.000.0	0.000.0	0.0000	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9995	0.0002	0.9994	0.0008	0.9992	0.0009	0.9987	0.0011	0.9995	0.000	0.9995	0.0001	0.9994	0.0002	0.9995	0.0001	0.9995	0.0002	0.9992	0.0005
	E-net	0.9995	0.0002	0.9994	0.0009	0.9991	0.0010	0.9981	0.0018	0.9995	0.000	0.9995	0.0001	0.9994	0.0002	0.9995	0.0001	0.9994	0.0003	0.9991	0.0009
	SCAD	0.9952	0.0061	0.9946	0.0051	0.9944	0.0034	0.9977	0.0016	0.9949	0.0069	0.9939	0.0073	0.9969	0.0032	0.9945	0.0061	0.9945	0.0044	0.9969	0.0021
	MCP	0.9982	0.0020	0.9979	0.0018	0.9983	0.000	0.9990	0.0003	0.9980	0.0018	0.9979	0.0023	0.9986	0.0016	0.9981	0.0020	0.9983	0.0014	0.9986	0.0011

Table 70: Mean and standard deviation of the β -specificity for the non-linear simulations when n=1000 and p=10. See Figure 70 for the corresponding visualization.

	E		1	C						V +						- 10					
	Corr	Independent	dent	O.2	tric	70		6.0		Autoregressive 0.2	ressive	75		6.0		Diockwise 0.2	D M	10		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
П	OLS	0.000	0.0000	0.000	0.0000	0.000	0.0000	0.000	0.0000	0.000	0.0000	0.000	0.0000	0.000	0.0000	0.000	0.000.0	0.000	0.0000	0.000	0.0000
	AIC B	0.326	0.1125	0.336	0.0980	0.338	0.0930	0.440	0.1206	0.316	0.1143	0.338	0.1052	0.348	0.1259	0.340	0.0964	0.336	0.1059	0.356	0.1157
	BIC B	0.400	0.0284	0.392	0.0394	0.402	0.0449	0.504	0.1044	0.400	0.0284	0.396	0.0281	0.496	0.1118	0.392	0.0394	0.394	0.0343	0.492	0.1116
	AIC SB	0.326	0.1125	0.336	0.0980	0.338	0.0930	0.440	0.1206	0.316	0.1143	0.338	0.1052	0.348	0.1259	0.340	0.0964	0.336	0.1059	0.356	0.1157
	BIC SB	0.400	0.0284	0.392	0.0394	0.402	0.0449	0.504	0.1044	0.400	0.0284	0.396	0.0281	0.496	0.1118	0.392	0.0394	0.394	0.0343	0.492	0.1116
	AIC F	0.326	0.1125	0.336	0.0980	0.338	0.0930	0.448	0.1210	0.318	0.1140	0.344	0.1028	0.374	0.1125	0.342	0.0997	0.340	0.1005	0.370	0.1150
	BIC F	0.400	0.0284	0.392	0.0394	0.402	0.0449	0.506	0.1043	0.400	0.0284	0.396	0.0281	0.496	0.1082	0.392	0.0394	0.394	0.0343	0.494	0.1118
	AIC SF	0.326	0.1125	0.336	0.0980	0.338	0.0930	0.448	0.1210	0.318	0.1140	0.344	0.1028	0.378	0.1097	0.344	0.0946	0.340	0.1005	0.370	0.1150
	BIC SF	0.400	0.0284	0.392	0.0394	0.402	0.0449	0.506	0.1043	0.400	0.0284	0.396	0.0281	0.496	0.1082	0.392	0.0394	0.394	0.0343	0.494	0.1118
	Ridge	0.000	0.000.0	0.000	0.0000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000.0	0.000	0.000.0	0.000	0.000	0.000	0.000	0.000	0.000.0
	Lasso	0.400	0.0402	0.382	0.0642	0.340	0.0964	0.342	0.1281	0.402	0.0348	0.394	0.0343	0.322	0.1203	0.392	0.0394	0.354	0.0937	0.320	0.1393
	E-net	0.396	0.0400	0.368	0.0790	0.308	0.1220	0.186	0.1311	0.400	0.0284	0.392	0.0394	0.282	0.1140	0.388	0.0477	0.342	0.0997	0.198	0.1348
	SCAD	0.264	0.1501	0.280	0.1421	0.278	0.1501	0.446	0.1654	0.280	0.1363	0.276	0.1471	0.320	0.2089	0.276	0.1386	0.286	0.1511	0.312	0.2016
	MCP	0.308	0.1376	0.316	0.1369	0.292	0.1542	0.448	0.1660	0.318	0.1336	0.302	0.1378	0.324	0.2104	0.312	0.1373	0.316	0.1339	0.330	0.1977
က	OLS	0.000	0.000.0	0.000	0.0000	0.000	0.0000	0.000	0.0000	0.000	0.0000	0.000	0.000.0	0.000	0.000.0	0.000	0.0000	0.000	0.000	0.000	0.000.0
	AIC B	0.338	0.1013	0.326	0.1050	0.354	0.1132	0.504	0.1435	0.324	0.1093	0.338	0.1052	0.438	0.1469	0.328	0.1083	0.350	0.1040	0.458	0.1485
	BIC B	0.430	0.0718	0.436	0.0823	0.468	0.0952	0.652	0.0926	0.448	0.0858	0.454	0.1058	0.600	0.1025	0.422	0.0799	0.452	0.0882	909.0	0.0600
	AIC SB	0.338	0.1013	0.326	0.1050	0.354	0.1132	0.504	0.1435	0.324	0.1093	0.338	0.1052	0.438	0.1469	0.328	0.1083	0.350	0.1040	0.458	0.1485
	BIC SB	0.430	0.0718	0.436	0.0823	0.468	0.0952	0.652	0.0926	0.448	0.0858	0.454	0.1058	0.600	0.1025	0.422	0.0799	0.452	0.0882	909.0	0.0600
	AIC F	0.338	0.1013	0.328	0.1045	0.356	0.1122	0.520	0.1421	0.326	0.1088	0.344	0.1028	0.484	0.1454	0.330	0.1078	0.354	0.1058	0.492	0.1316
	BIC F	0.430	0.0718	0.436	0.0823	0.470	0.0959	0.656	0.0903	0.448	0.0858	0.458	0.1037	0.612	0.1094	0.422	0.0799	0.456	0.0903	0.608	0.0563
	AIC SF	0.338	0.1013	0.328	0.1045	0.356	0.1122	0.520	0.1421	0.326	0.1088	0.344	0.1028	0.486	0.1484	0.330	0.1078	0.354	0.1058	0.492	0.1316
	BIC SF	0.430	0.0718	0.436	0.0823	0.470	0.0959	0.656	0.0903	0.448	0.0858	0.458	0.1037	0.612	0.1094	0.422	0.0799	0.456	0.0903	0.608	0.0563
	Ridge	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0
	Lasso	0.724	0.1232	0.624	0.1564	0.528	0.1349	0.490	0.1738	869.0	0.1407	0.658	0.1615	0.490	0.1691	0.670	0.1592	0.596	0.1530	0.560	0.1633
	E-net	0.706	0.1317	0.592	0.1555	0.466	0.1241	0.296	0.1595	0.672	0.1621	809.0	0.1727	0.398	0.1491	0.654	0.1604	0.580	0.1491	0.466	0.2071
	SCAD	0.306	0.1669	0.306	0.1594	0.326	0.1697	0.558	0.2226	0.248	0.1685	0.312	0.1914	0.502	0.1938	0.302	0.1463	0.322	0.1679	0.502	0.1809
	MCP	0.360	0.1449	0.352	0.1636	0.356	0.1898	0.556	0.2231	0.302	0.1875	0.358	0.1996	0.510	0.1915	0.340	0.1435	0.362	0.1722	0.534	0.1659
9	OLS	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0
	AIC B	0.478	0.1727	0.516	0.1686	0.542	0.1640	0.640	0.1752	0.492	0.1739	0.526	0.1649	0.586	0.1870	0.476	0.1628	0.508	0.1619	0.624	0.1485
	BIC B	0.700	0.1189	0.712	0.1076	0.730	0.0959	0.776	0.0653	0.710	0.1219	0.724	0.1093	0.756	0.0880	0.712	0.1148	0.682	0.1029	0.710	0.1040
	AIC SB	0.478	0.1727	0.516	0.1686	0.542	0.1640	0.640	0.1752	0.492	0.1739	0.526	0.1649	0.586	0.1870	0.476	0.1628	0.508	0.1619	0.624	0.1485
	BIC SB	00.700	0.1189	0.712	0.1076	0.730	0.0959	0.776	0.0653	0.710	0.1219	0.724	0.1093	0.756	0.0880	0.712	0.1148	0.682	0.1029	0.710	0.1040
	AIC F	0.480	0.1729	0.520	0.1729	0.558	0.1590	0.676	0.1603	0.498	0.1764	0.542	0.1689	0.656	0.1479	0.476	0.1628	0.522	0.1554	0.648	0.1453
	BICF	0.702	0.1155	0.712	0.1076	0.732	0.0952	0.776	0.0653	0.712	0.1183	0.726	0.1088	0.756	0.0925	0.712	0.1148	0.690	0.1040	0.712	0.1037
	AIC SF	0.480	0.1729	0.520	0.1729	0.558	0.1590	0.676	0.1603	0.498	0.1764	0.544	0.1635	0.658	0.1430	0.476	0.1628	0.522	0.1554	0.648	0.1453
	BIC SF	0.702	0.1155	0.712	0.1076	0.732	0.0952	0.776	0.0653	0.712	0.1183	0.726	0.1088	0.760	0.0853	0.712	0.1148	0.690	0.1040	0.712	0.1037
	Ridge	0.000	0.000.0	0.000	0.0000	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000	0.000	0.000.0
	Lasso	0.800	0.000.0	0.800	0.000.0	0.798	0.0200	0.730	0.1150	0.800	0.000.0	0.800	0.000.0	0.738	0.1126	0.800	0.000.0	0.800	0.000.0	0.782	0.0575
	E-net	0.800	0.000.0	0.800	0.000	0.790	0.0522	0.646	0.1604	0.800	0.000.0	0.800	0.000.0	0.682	0.1366	0.800	0.000.0	0.800	0.000	0.774	0.0836
	SCAD	0.610	0.2385	0.602	0.2535	0.628	0.2292	0.720	0.1798	0.582	0.2576	0.630	0.2209	0.682	0.2185	0.584	0.2489	0.572	0.2089	0.650	0.1936
	MCP	0.650	0.2263	0.640	0.2327	0.684	0.1973	0.716	0.1587	0.632	0.2441	0.678	0.2008	0.676	0.1985	0.632	0.2339	0.628	0.2128	0.666	0.1821

Table 71: Mean and standard deviation of the β -specificity for the non-linear simulations when n=1000 and p=100. See Figure 71 for the corresponding visualization.

		SD	0.000.0	0.0492	0.0080	0.0488	0.0080	0.000.0	0.0202	0.0221	0.0219	0.0174	0.000.0	0.0459	0.0072	0.0448	0.0072	0.000.0	0.0148	0.0173	0.0196	0.0119	0.000.0	0.0466	0.0075	0.0466	0.0072	0.000.0	8600.0	0.0167	0.0171	0.0115
	6.0	Mean	0.000.0	0.8899	9696.0	0.8912	9696.0	0.000.0	0.9349	9906.0	0.9574	0.9626	0.000.0	0.9041	0.9793	0.9047	0.9793	0.000.0	0.9634	0.9320	0.9702	0.9791	0.000.0	0.9121	0.9853	0.9122	0.9854	0.000.0	0.9824	0.9743	0.9771	0.9818
		SD	0.000.0									0.0195																			0.0364	_
	.5		0000'									0.9436 (_) 6836 (.9781
	0	SD N	0000.0		^1							0.0345											0.0000									
Blockwise	0.2	Mean S	0	_	_							0.9436 0																		_	.9612 0	-
В	Ö	SD	0									0.0158 0.																		0	_	0
	•	Mean Sl	0									0.9649 0.											_									
	0.0		0	_								0.0325 0.9											_							-	.0355 0.9	
		n SD	0	Ö	0																									0	0	0
	0.5	Mean	0000000	~	_							2 0.9364															5 0.9802	_	_	_		_
gressive	0.2	SD	0	0	0	_	Ī	0.000				0.0312															0.0105	0	0	0	0	0
Autore	0.2	Mean	0.0000	0.8105	0.9601	0.8112	0.9601	0.0000	0.9662	0.9654	0.8898	0.9399	0.0000	0.8115	0.9614	0.8119	0.9614	0.0000	0.9862	0.9852	0.9138	0.9468	0.0000	0.8239	0.9768	0.8245	0.9768	0.0000	0.9895	0.9895	0.9656	0.9762
		SD	0.0000	0.0443	0.0083	0.0450	0.0083	0.0000	0.0289	0.0327	0.0105	0.0085	0.0000	0.0338	0.0075	0.0338	0.0075	0.0000	0.0307	0.0311	0.0107	0.0089	0.0000	0.0377	0.0091	0.0377	0.0091	0.0000	0.0214	0.0315	0.0219	0.0081
	6.0	Mean	0.000.0	0.8092	0.9659	0.8104	0.9659	0.000.0	0.8825	0.8260	0.9714	0.9727	0.000.0	0.8241	0.9760	0.8242	0.9760	0.000.0	0.9361	0.8768	0.9785	0.9809	0.000.0	0.8323	0.9801	0.8332	0.9801	0.000.0	0.9697	0.9527	0.9755	0.9837
		SD	0.000.0	0.0384	0.0093	0.0377	0.0093	0.000.0	0.0292	0.0311	0.0358	0.0209	0.000.0	0.0415	0.0113	0.0419	0.0112	0.000.0	0.0184	0.0262	0.0327	0.0197	0.000.0	0.0457	0.0110	0.0444	0.0110	0.000.0	0.0023	0.0057	0.0325	0.0184
	0.5	Mean	0.000.0	0.8104	0.9601	0.8119	0.9601	0.000.0	0.9157	0.8922	0.9156	0.9514	0.000.0	0.8123	0.9624	0.8128	0.9625	0.000.0	0.9667	0.9548	0.9238	0.9562	0.000.0	0.8236	0.9775	0.8251	0.9775	0.000.0	0.9889	0.9879	0.9633	0.9786
		SD	0.000.0	0.0391	0.0095	0.0382	0.0095	0.000.0	0.0235	0.0264	0.0487	0.0295	0.000.0	0.0388	0.0085	0.0387	0.0085	0.000.0	0.0118	0.0136	0.0451	0.0255	0.000.0	0.0420	0.0111	0.0421	0.0111	0.000.0	0.0023	0.0036	0.0413	0.0246
Symmetric	0.2	Mean	0.000.0	0.8169	0.9609	0.8181	0.9609	0.000.0	0.9524	0.9437	0.8994	0.9423		0.8121		0.8135	0.9623	0.000	0.9793	0.9765	0.9076	0.9439	0.000	0.8216	0.9765	0.8220	0.9765	0.000	0.9892	0.9888	0.9579	0.9749
		SD	0.000.0	0.0338	_		0.0093	0.000.0	0.0061	^1	0.0469	0.0276	0.000.0	0.0392	0.0117	~	_	_	_	_	_	0.0345	0.000.0	0.0412	0.0104	0.0407	0.0104	0.000.0	0.000.0	0.000.0	0.0371	0.0240
Independent	-	Mean S	00000.	.8161 (-	0.8165 (0.9606	0.0000.0					L).9619 (0.9619 (.9483 (.8105 (0.8114 (0.9788	00000.0).9895 ().9895	9996.0) 7777
pe I	rr. 6	Model N	0 8'	C F C	_	-	BIC SF 0	Ridge 0	Lasso 0		SCAD 0	MCP 0		_	_	r.	Ē	Ridge 0	Lasso 0	_	_	MCP 0	0	AIC F 0	_	Ē	BIC SF 0	Ridge 0	asso 0	_	SCAD 0	MCP 0
Ty	Corr	Μc	IO	ΑI	ΒÌ	ΑI	BÌ	Ri	Гa	E-ned	SC	M	OLS	ΑI·	BÌ	ΑI·	BÌ	Ri	Гa	ä	SC	M	OLS	ΑI·	BÌ	ΑI	BÌ	Ric	La	E-net	SC	MC

Table 72: Mean and standard deviation of the β -specificity for the non-linear simulations when n=1000 and p=2000. See Figure 72 for the corresponding visualization.

	Type	Independent	lent	Symmetric	ic					Autoregressive	essive					Blockwise	an				
	Corr.	0		0.2		0.5		6.0		0.2		0.5		6.0		0.2		0.5		6.0	
ь	Model	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD	Mean	SD
1	Ridge	0.0000	0.0000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000	0.000	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9984	0.0004	0.9952	0.0031	0.9903	0.0030	0.9886	0.0028	0.9984	0.0003	0.9985	0.0002	0.9984	0.0003	0.9982	0.0004	0.9964	0.0014	0.9948	0.0014
	E-net	0.9983	0.0006	0.9938	0.0035	0.9874	0.0032	0.9826	0.0034	0.9984	0.0004	0.9985	0.0002	0.9982	0.0003	0.9979	0.0007	0.9954	0.0015	0.9916	0.0015
	SCAD	0.9914	0.0060	0.9907	0.0040	0.9937	0.0027	0.9990	0.000	0.9902	0.0079	0.9913	0.0053	0.9987	0.0005	0.9914	0.0057	0.9960	0.0018	0.9990	0.0001
	MCP	0.9960	0.0025	0.9957	0.0024	0.9973	0.0011	0.9990	0.000.0	0.9957	0.0029	0.9965	0.0022	0.9988	0.0004	0.9959	0.0028	0.9973	0.0012	0.9990	0.0001
8	Ridge	0.0000	0.000.0	0.0000	0.000	0.000.0	0.0000	0.000.0	0.000.0	0.0000	0.000.0	0.000	0.000	0.0000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9994	0.0002	0.9991	0.0007	0.9971	0.0023	0.9945	0.0021	0.9994	0.0003	0.9993	0.0003	0.9988	0.0004	0.9992	0.0003	0.9986	0.0008	0.9973	0.0012
	E-net	0.9994	0.0003	0.9989	0.0010	0.9957	0.0027	0.9892	0.0026	0.9993	0.0003	0.9993	0.0004	0.9985	0.0004	0.9991	0.0004	0.9981	0.0011	0.9944	0.0013
	SCAD	0.9943	0.0057	0.9909	0.0058	0.9920	0.0031	0.9989	0.0007	0.9926	0.0068	0.9949	0.0053	0.9960	0.0045	0.9936	0.0051	0.9928	0.0048	0.9980	0.0021
	MCP	0.9970	0.0027	0.9960	0.0023	0.9973	0.0012	0.9993	0.0002	0.9968	0.0025	0.9973	0.0022	0.9980	0.0021	0.9970	0.0020	0.9971	0.0016	0.9987	0.0011
9	Ridge	0.000	0.000.0	0.000.0	0.000	0.000.0	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000	0.000	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0	0.000.0
	Lasso	0.9995	0.000.0	0.9995	0.000	0.9993	0.0005	0.9977	0.0015	0.9995	0.000.0	0.9995	0.000	0.9994	0.0002	0.9995	0.000	0.9995	0.0001	0.9988	0.0009
	E-net	0.9995	0.000.0	0.9995	0.000	0.9992	0.0007	0.9964	0.0024	0.9995	0.000.0	0.9995	0.000	0.9992	0.0003	0.9995	0.000	0.9995	0.0001	0.9982	0.0013
	SCAD	0.9970	0.0043	0.9956	0.0043	0.9964	0.0031	0.9969	0.0032	0.9960	0.0060	0.9970	0.0045	0.9979	0.0029	0.9970	0.0034	0.9975	0.0029	0.9982	0.0020
	MCP	0.9985	0.0022	0.9982	0.0018	0.9988	0.0010	0.9992	0.0003	0.9985	0.0019	0.9989	0.0011	0.9990	0.0010	0.9989	0.0013	0.9989	0.0011	0.9990	0.0009