# Simulation Results for Linear Models (correlated errors)

2022-08-08

## Summary

Results for error sd = 3 and corr = 0.5

mod	iprior	lasso	spikeslab	gprior
1000000	0.63	0.20	0.59	0.45
1100000	0.55	0.43	0.24	0.27
1101000	0.48	0.08	0.14	0.09
1110000	0.44	0.51	0.13	0.16
1110100	0.31	0.10	0.11	0.07
1111100	0.28	0.11	0.02	0.00
1111110	0.17	0.12	0.01	0.00
1111111	0.43	0.15	0.06	0.77

• True value: 1, 0, 0, 0, 0, 0, 0

```
• nsim = 10000, n = 100, corr = 0.5, err.sd = 3
## $iprior
## # A tibble: 18 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                  prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
                  0
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                          6337 0.634
    1
           1
                                                                       1
##
    2
           1
                  1
                         0
                                0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                            902 0.0902
##
                                0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                            857 0.0857
    3
                  0
                         1
           1
##
    4
           1
                  0
                         1
                                0
                                       1
                                               0
                                                       0 1010100
                                                                       6
                                                                            525 0.0525
##
    5
                         0
                                       0
                                              0
                                                       0 1101000
                                                                       4
                                                                            494 0.0494
           1
                  1
                                1
##
    6
           1
                  1
                         1
                                0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                            149 0.0149
    7
                                                       0 0010000
##
           0
                  0
                         1
                                Λ
                                       0
                                               0
                                                                       3
                                                                             96 0.0096
##
    8
                         1
                                0
                                       0
                                                       0 1110010
                                                                      17
                                                                             95 0.0095
           1
                  1
                                               1
##
    9
                         0
                                0
                                       0
                                               0
                                                      0 0100000
                                                                       2
           0
                  1
                                                                             94 0.0094
##
   10
           1
                  1
                         1
                                1
                                       1
                                               1
                                                       1 1111111
                                                                      10
                                                                             77 0.0077
##
   11
           1
                  1
                         1
                                0
                                       1
                                              0
                                                      0 1110100
                                                                      16
                                                                             67 0.0067
##
   12
           1
                  1
                         1
                                1
                                       0
                                               1
                                                      0 1111010
                                                                      13
                                                                             57 0.0057
##
   13
                                       0
                                               0
                                                      0 1111000
                                                                      15
                                                                             52 0.0052
           1
                  1
                         1
                                1
## 14
           1
                  1
                         1
                                0
                                       1
                                               1
                                                       0 1110110
                                                                      14
                                                                             49 0.0049
## 15
                                               0
                                                       0 1111100
                                                                      12
                                                                             45 0.0045
           1
                  1
                         1
                                1
                                       1
##
   16
           0
                         1
                                0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                             42 0.0042
                  1
##
   17
           1
                  1
                         1
                                1
                                       1
                                               1
                                                       0 1111110
                                                                      11
                                                                             40 0.004
##
   18
           0
                  1
                         1
                                0
                                       0
                                               1
                                                       0 0110010
                                                                       8
                                                                             22 0.0022
##
## $lasso
## # A tibble: 53 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                  prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <
                                         <dbl>
                                                  <dbl> <chr>
                                                                   <int>
                                                                         <int>
                                                                                 <dbl>
##
    1
                  0
                         0
                                0
                                       0
                                              0
                                                       0 0000000
                                                                      NA
                                                                          7533 0.753
           0
##
    2
                  0
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                          1961 0.196
           1
                                                                       1
##
    3
                         0
                                0
                                       0
                                              0
                                                       1 1000001
                                                                             87 0.0087
                  0
                                                                      NA
           1
##
    4
                         0
                                0
                                       0
                                               0
                                                      0 1100000
                                                                       5
                                                                             80 0.008
           1
                  1
##
    5
                  0
                         1
                                0
                                       0
                                              0
                                                      0 1010000
                                                                       7
                                                                             75 0.0075
           1
##
    6
           1
                  0
                         0
                                1
                                       0
                                               0
                                                       0 1001000
                                                                      NA
                                                                             33 0.0033
    7
##
           0
                  0
                         1
                                0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                             23 0.0023
                         0
                                       0
##
    8
           1
                  0
                                0
                                               1
                                                       0 1000010
                                                                      NA
                                                                             23 0.0023
    9
                         0
##
                  0
                                0
                                       1
                                               0
                                                       0 1000100
                                                                             22 0.0022
           1
                                                                      NA
## 10
           0
                  0
                         0
                                0
                                       0
                                              0
                                                       1 0000001
                                                                      NA
                                                                             16 0.0016
     ... with 43 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 20 x 11
                           x1x2 x1x3 x2x3 x1x2x3 mod
##
                 x2
                        xЗ
          x1
                                                                                   prop
                                                                      no
                                                                              n
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                  <int> <int>
                                                                                 <dbl>
##
    1
           1
                  0
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                          5865 0.586
                                                                       1
##
    2
           0
                  0
                         0
                                0
                                       0
                                               0
                                                       0 0000000
                                                                      NA
                                                                          3465 0.346
##
    3
                  0
                         0
                                0
                                       0
                                              0
                                                       1 0000001
                                                                      NA
                                                                            212 0.0212
           0
##
    4
           0
                  0
                         1
                                0
                                       0
                                              0
                                                       0 0010000
                                                                       3
                                                                            168 0.0168
                                                                       2
##
    5
                         0
                                0
                                       0
                                              0
                                                      0 0100000
                                                                            158 0.0158
           0
                  1
##
    6
                         0
                                0
                                       0
                                               0
                                                      0 1100000
                                                                       5
                                                                             41 0.0041
           1
                  1
```

##	7	1	0	1	0	0	0	0	1010000	7	40	0.004
##	8	1	0	0	0	0	0	1	1000001	NA	23	0.0023
##	9	1	1	0	1	0	0	0	1101000	4	7	0.0007
##	10	1	0	1	0	1	0	0	1010100	6	6	0.0006
##	11	1	1	0	0	0	0	1	1100001	NA	6	0.0006
##	12	0	1	1	0	0	1	0	0110010	8	1	0.0001
##	13	1	0	1	0	0	0	1	1010001	NA	1	0.0001
##	14	1	1	0	1	0	0	1	1101001	NA	1	0.0001
##	15	1	1	1	0	0	1	1	1110011	NA	1	0.0001
##	16	1	1	1	0	1	0	1	1110101	NA	1	0.0001
##	17	1	1	1	0	1	1	0	1110110	14	1	0.0001
##	18	1	1	1	0	1	1	1	1110111	NA	1	0.0001
##	19	1	1	1	1	0	0	0	1111000	15		0.0001
##	20	1	1	1	1	1	0	0	1111100	12	1	0.0001
##												
##		rior										
##	# A	l tibbl		x 11								
##		x1	x2	x3	x1x2	x1x3		x1x2x3		no	n	prop
##			<dbl></dbl>		<dbl></dbl>				<chr></chr>	<int></int>	<int></int>	<dbl></dbl>
##	1	1	1	1	1	1	1	1		10	4606	0.461
##	2	1	0	0	0	0	0	0	1000000	1	4478	0.448
##	3	0	0	0	0	0	0	0	0000000	NA		0.0492
##	4	0	0	0	0	0	0	1	0000001	NA	129	0.0129
##	5	0	0	1	0	0	0	0	0010000	3	99	0.0099

##

## 

## 

## 10

## 11

## 12

## 13

## 14

## 15

## 16

0 0100000

0 1010000

0 1100000

1 1000001

1 1100001

0 1101000

1 0010001

1 0100001

1 1010001

0 1010100

0 1110000

NA

NA

NA

 ${\tt NA}$ 

 ${\tt NA}$ 

85 0.0085

40 0.004

37 0.0037

24 0.0024

3 0.0003

2 0.0002

1 0.0001

1 0.0001

1 0.0001

1 0.0001

1 0.0001

• True value: 1, 1, 0, 0, 0, 0, 0

```
• nsim = 10000, n = 100, corr = 0.5, err.sd = 3
## $iprior
## # A tibble: 18 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
                         0
                                 0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                           5548 0.555
    1
           1
                  1
##
    2
           1
                  1
                         0
                                 1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                           1394 0.139
##
                                 0
                                       0
                                               0
                                                       0 1110000
                                                                            686 0.0686
    3
                         1
                                                                      18
           1
                  1
##
    4
           0
                  1
                         0
                                0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                            489 0.0489
##
    5
                  0
                         0
                                 0
                                       0
                                               0
                                                       0 1000000
                                                                            484 0.0484
           1
                                                                       1
##
    6
           1
                  1
                         1
                                 0
                                       0
                                               1
                                                       0 1110010
                                                                      17
                                                                            283 0.0283
    7
##
           1
                  1
                         1
                                 0
                                       1
                                               0
                                                       0 1110100
                                                                      16
                                                                            265 0.0265
##
    8
                         1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                            155 0.0155
           1
                  1
                                 1
##
    9
                                 0
                                                       0 1110110
                                                                      14
                                                                            111 0.0111
           1
                  1
                         1
                                       1
                                               1
##
                  0
                                 0
                                       0
                                               0
                                                       0 1010000
                                                                            105 0.0105
   10
           1
                         1
                                                                       7
##
   11
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                       1 1111111
                                                                      10
                                                                            101 0.0101
##
   12
           0
                  1
                         1
                                 0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                            100 0.01
##
   13
                                       1
                                               0
                                                       0 1111100
                                                                      12
                                                                             86 0.0086
           1
                  1
                         1
                                 1
## 14
           1
                  1
                         1
                                 1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                             81 0.0081
## 15
                                 0
                                       0
                                                       0 0110010
                                                                       8
                                                                             47 0.0047
           0
                  1
                         1
                                               1
##
   16
                  0
                         1
                                 0
                                       1
                                               0
                                                       0 1010100
                                                                       6
                                                                             39 0.0039
           1
##
   17
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                       0 1111110
                                                                      11
                                                                             24 0.0024
##
   18
           0
                  0
                         1
                                 0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                              2 0.0002
##
## $lasso
## # A tibble: 59 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
    1
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                           4340 0.434
           1
                  1
##
    2
           0
                  0
                         0
                                 0
                                       0
                                               0
                                                       0 0000000
                                                                      NA
                                                                           1338 0.134
##
    3
                         0
                                 0
                                       0
                                               0
                                                       0 1000000
                                                                           1221 0.122
                  0
                                                                       1
           1
##
    4
                         0
                                 0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                           1152 0.115
           0
                  1
##
    5
                         0
                                 0
                                       0
                                               0
                                                       1 1100001
                                                                            587 0.0587
           1
                  1
                                                                      NΑ
##
    6
           1
                  1
                         1
                                 0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                            436 0.0436
    7
                                               0
##
           0
                         0
                                 0
                                       0
                                                       1 0100001
                                                                      NA
                                                                            130 0.013
                  1
                         0
                                       0
##
    8
           1
                  0
                                 0
                                               0
                                                       1 1000001
                                                                      NA
                                                                            110 0.011
    9
##
                                 0
                                       0
                                               0
                                                                             89 0.0089
           1
                  1
                         1
                                                       1 1110001
                                                                      NA
## 10
           0
                  1
                         1
                                 0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                             87 0.0087
     ... with 49 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 31 x 11
                           x1x2 x1x3 x2x3 x1x2x3 mod
##
                 x2
                        xЗ
          x1
                                                                                   prop
                                                                      no
                                                                              n
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
    1
           1
                  0
                         0
                                0
                                       0
                                               0
                                                       0 1000000
                                                                           3425 0.342
                                                                       1
##
    2
           0
                  1
                         0
                                 0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                           3285 0.328
##
    3
                         0
                                 0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                           2448 0.245
           1
                  1
##
    4
           0
                  0
                         0
                                 0
                                       0
                                               0
                                                       1 0000001
                                                                      NA
                                                                            180 0.018
##
    5
                  0
                                0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                             96 0.0096
           0
                         1
##
    6
                  0
                         0
                                 0
                                       0
                                               0
                                                       0 0000000
                                                                             93 0.0093
           0
                                                                      NA
```

```
0 1101000
                                                                      73 0.0073
##
                 1
                       0
                             1
                                    0
                                          0
                                                                4
                                                 0 0110000
                                                                      72 0.0072
##
   8
          0
                 1
                       1
                             0
                                    0
                                          0
                                                                9
                                                 0 1010000
                                                                7
                                                                      66 0.0066
##
   9
          1
                 0
                       1
                             0
                                    0
                                          0
## 10
          0
                       0
                                    0
                                          0
                                                 1 0100001
                                                                      65 0.0065
                             0
                                                               NA
                 1
## # ... with 21 more rows
## # i Use 'print(n = ...)' to see more rows
## $gprior
## # A tibble: 20 x 11
##
                      x3 x1x2 x1x3 x2x3 x1x2x3 mod
         x1
               x2
                                                               no
                                                                       n
                                                                          prop
      <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <
                                            <dbl> <chr>
                                                            <int> <int> <dbl>
##
                       0
                             0
                                    0
                                          0
                                                 0 1100000
                                                                   2703 0.270
    1
          1
                 1
                                                                5
##
    2
                                                 1 1111111
                                                               10
                                                                   2498 0.250
          1
                 1
                       1
                             1
                                    1
                                          1
                                                                   2173 0.217
##
    3
                       0
                                                 0 1000000
          1
                 0
                             0
                                    0
                                          0
                                                                1
##
    4
          0
                       0
                             0
                                    0
                                          0
                                                 0 0100000
                                                                2
                                                                   2050 0.205
                 1
##
    5
          0
                 1
                       0
                             0
                                    0
                                          0
                                                 1 0100001
                                                               NA
                                                                      79 0.0079
##
    6
          0
                 0
                       0
                             0
                                    0
                                          0
                                                 1 0000001
                                                               NA
                                                                      76 0.0076
##
   7
                                                 0 1101000
                                                                      73 0.0073
          1
                       0
                             1
                                    0
                                          0
                                                                4
                                                 0 0110000
                                                                      72 0.0072
##
   8
          0
                       1
                             0
                                    0
                                          0
                                                                9
                 1
    9
                                                 0 1010000
                                                                7
                                                                      68 0.0068
##
          1
                 0
                       1
                             0
                                    0
                                          0
## 10
          1
                 0
                       0
                             0
                                    0
                                          0
                                                 1 1000001
                                                               NA
                                                                      63 0.0063
## 11
          0
                 0
                       1
                             0
                                    0
                                          0
                                                 0 0010000
                                                                3
                                                                      49 0.0049
                                    0
                                          0
                                                 0 1110000
                                                               18
                                                                      39 0.0039
## 12
                             0
          1
                 1
                       1
```

## 13

## 14

## 15

## 16

## 17

## 18

## 19

## 20

1 1100001

1 0010001

0 0110010

0 1110010

1 0110001

0 1110100

0 0000000

1 1101001

NA

NA

NA

NA

NA

38 0.0038

7 0.0007

3 0.0003

3 0.0003

2 0.0002

2 0.0002

1 0.0001

1 0.0001

• True value: 1, 1, 0, 0.5, 0, 0, 0

```
• nsim = 10000, n = 100, corr = 0.5, err.sd = 3
## $iprior
## # A tibble: 18 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                  prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                  <int> <int>
                                                                                 <dbl>
##
                         0
                                       0
                                              0
                                                       0 1101000
                                                                       4
                                                                          4761 0.476
    1
           1
                  1
                                1
##
    2
           1
                  1
                         0
                                0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                          2230 0.223
##
                                       0
                                              0
                                                       0 1111000
                                                                            442 0.0442
    3
                         1
                                                                      15
           1
                  1
                                1
##
    4
           1
                  0
                         0
                                0
                                       0
                                               0
                                                       0 1000000
                                                                       1
                                                                            331 0.0331
##
    5
                         0
                                0
                                       0
                                              0
                                                      0 0100000
                                                                       2
                                                                            314 0.0314
           0
                  1
                                                                            273 0.0273
##
    6
           1
                  1
                         1
                                1
                                       1
                                               0
                                                       0 1111100
                                                                      12
    7
                                                                            262 0.0262
##
           1
                  1
                         1
                                1
                                       1
                                               1
                                                       1 1111111
                                                                      10
##
    8
                         1
                                1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                            254 0.0254
           1
                  1
##
    9
                                0
                                       0
                                               0
                                                      0 1110000
                                                                      18
                                                                            225 0.0225
           1
                  1
                         1
                                0
                                       0
                                                      0 1110010
                                                                            211 0.0211
##
   10
           1
                  1
                         1
                                               1
                                                                      17
##
   11
           1
                  1
                         1
                                0
                                       1
                                              0
                                                      0 1110100
                                                                      16
                                                                            181 0.0181
##
   12
           1
                  1
                         1
                                1
                                       1
                                               1
                                                      0 1111110
                                                                      11
                                                                            145 0.0145
## 13
                                0
                                                      0 1110110
                                                                      14
                                                                            118 0.0118
           1
                  1
                         1
                                       1
                                               1
## 14
           0
                  1
                         1
                                0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                             70 0.007
## 15
                  0
                                0
                                               0
                                                       0 1010100
                                                                       6
                                                                             61 0.0061
           1
                         1
                                       1
##
   16
           0
                  1
                         1
                                0
                                       0
                                               1
                                                      0 0110010
                                                                       8
                                                                             60 0.006
## 17
           1
                  0
                         1
                                0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                             60 0.006
##
   18
           0
                  0
                         1
                                0
                                       0
                                              0
                                                       0 0010000
                                                                       3
                                                                              2 0.0002
##
## $lasso
## # A tibble: 92 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                  prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                  <int> <int>
                                                                                 <dbl>
##
    1
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                          3143 0.314
           1
                  1
##
    2
           0
                  0
                         0
                                0
                                       0
                                              0
                                                       0 0000000
                                                                          1247 0.125
                                                                      NA
##
    3
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                            982 0.0982
                  0
                                                                       1
           1
##
    4
                         0
                                0
                                       0
                                               0
                                                      0 0100000
                                                                       2
                                                                            950 0.095
           0
                  1
##
    5
                         0
                                       0
                                              0
                                                      0 1101000
                                                                       4
                                                                            831 0.0831
           1
                  1
                                1
##
    6
           1
                  1
                         0
                                0
                                       0
                                               0
                                                       1 1100001
                                                                      NA
                                                                            459 0.0459
    7
                                               0
                                                                            311 0.0311
##
                                0
                                       0
                                                      0 1110000
           1
                  1
                         1
                                                                      18
                         0
                                       0
##
    8
           1
                  1
                                1
                                               0
                                                       1 1101001
                                                                      NA
                                                                            231 0.0231
    9
##
                                       0
                                               0
                                                                            176 0.0176
           1
                  1
                         1
                                1
                                                      0 1111000
                                                                      15
## 10
           1
                  1
                         0
                                0
                                       0
                                               1
                                                      0 1100010
                                                                      NA
                                                                            123 0.0123
   # ... with 82 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 36 x 11
                           x1x2 x1x3 x2x3 x1x2x3 mod
##
                 x2
                        xЗ
          x1
                                                                                  prop
                                                                      no
                                                                              n
                                                                  <int> <int>
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                                 <dbl>
##
    1
           1
                  0
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                          2922 0.292
                                                                       1
##
    2
           0
                  1
                         0
                                0
                                       0
                                              0
                                                       0 0100000
                                                                       2
                                                                          2910 0.291
##
    3
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                          1665 0.166
           1
                  1
##
    4
           1
                  1
                         0
                                1
                                       0
                                              0
                                                       0 1101000
                                                                       4
                                                                          1417 0.142
##
    5
           0
                  0
                         0
                                0
                                       0
                                              0
                                                       1 0000001
                                                                      NA
                                                                            237 0.0237
##
    6
                  0
                         0
                                0
                                       0
                                               0
                                                       0 0000000
                                                                            135 0.0135
           0
                                                                      NA
```

```
## 7
                             0
                                                 0 0010000
                                                                      89 0.0089
                 0
                       1
                                    0
                                          0
                                                                3
##
   8
          1
                 0
                       0
                             0
                                    0
                                          0
                                                  1 1000001
                                                               NA
                                                                      86 0.0086
                                                 1 0100001
                                                                      74 0.0074
##
   9
          0
                       0
                             0
                                    0
                                          0
                                                                NA
## 10
                                          0
                                                 0 1111000
                                                                      55 0.0055
          1
                       1
                                    0
                                                                15
                 1
                             1
## # ... with 26 more rows
## # i Use 'print(n = ...)' to see more rows
## $gprior
## # A tibble: 20 x 11
##
                      x3 x1x2 x1x3 x2x3 x1x2x3 mod
         x1
               x2
                                                                no
                                                                       n
                                                                          prop
      <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <
                                            <dbl> <chr>
                                                            <int> <int> <dbl>
##
                                                  1 1111111
    1
                 1
                       1
                             1
                                    1
                                          1
                                                                10 4628 0.463
          1
##
    2
                       0
                             0
                                    0
                                          0
                                                  0 1100000
                                                                5
                                                                    1435 0.144
          1
                 1
##
    3
                                                 0 1000000
          1
                 0
                       0
                             0
                                    0
                                          0
                                                                    1357 0.136
                                                                 1
##
    4
          0
                       0
                             0
                                    0
                                          0
                                                 0 0100000
                                                                2
                                                                    1335 0.134
                 1
##
    5
          1
                 1
                       0
                             1
                                    0
                                          0
                                                 0 1101000
                                                                4
                                                                     871 0.0871
##
    6
          0
                 0
                       0
                             0
                                    0
                                          0
                                                 1 0000001
                                                                NA
                                                                      72 0.0072
##
   7
                                                  1 1000001
                                                                      69 0.0069
          1
                 0
                       0
                             0
                                    0
                                          0
                                                                NA
                                                                      59 0.0059
##
   8
          0
                       0
                             0
                                    0
                                          0
                                                 1 0100001
                                                                NA
                 1
                                                 1 1100001
                                                                      35 0.0035
##
    9
          1
                 1
                       0
                             0
                                    0
                                          0
                                                                NA
## 10
          1
                 0
                       1
                             0
                                    0
                                          0
                                                 0 1010000
                                                                7
                                                                      31 0.0031
## 11
          0
                 1
                       1
                             0
                                    0
                                          0
                                                 0 0110000
                                                                9
                                                                      28 0.0028
                                                 0 0010000
                                                                3
                                                                      25 0.0025
## 12
          0
                 0
                             0
                                    0
                                          0
                       1
## 13
          1
                 1
                       1
                             0
                                    0
                                          0
                                                 0 1110000
                                                                18
                                                                      13 0.0013
```

0 1111000

0 1110010

0 0110010

0 1010100

0 1110100

1 1101001

1 0010001

NA

NA

10 0.001

9 0.0009

7 0.0007

5 0.0005

5 0.0005

4 0.0004

2 0.0002

## 14

## 15

## 16

## 17

## 18

## 19

## 20

• True value: 1, 1, 1, 0, 0, 0, 0

```
• nsim = 10000, n = 100, corr = 0.5, err.sd = 3
## $iprior
## # A tibble: 18 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                  prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                 <dbl>
##
                                0
                                       0
                                              0
                                                       0 1110000
                                                                      18
                                                                          4351 0.435
    1
           1
                  1
                         1
##
    2
           1
                  1
                         1
                                1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                            986 0.0986
##
                                0
                                              0
                                                       0 1110100
                                                                            948 0.0948
    3
                                       1
                                                                      16
           1
                  1
                         1
##
    4
           1
                  1
                         1
                                0
                                       0
                                               1
                                                       0 1110010
                                                                      17
                                                                            945 0.0945
##
    5
                         0
                                0
                                       0
                                              0
                                                      0 1100000
                                                                            563 0.0563
           1
                  1
                                                                       5
                                                                            506 0.0506
##
    6
           1
                  0
                         1
                                0
                                       0
                                               0
                                                       0 1010000
                                                                       7
    7
                                                      0 0110000
                                                                            489 0.0489
##
           0
                  1
                         1
                                0
                                       0
                                               0
                                                                       9
##
    8
                         1
                                                       1 1111111
                                                                      10
                                                                            269 0.0269
           1
                  1
                                1
                                       1
                                               1
##
    9
                                0
                                                      0 1110110
                                                                      14
                                                                            214 0.0214
           1
                  1
                         1
                                       1
                                               1
                                       0
                                                      0 1111010
                                                                            208 0.0208
##
   10
           1
                  1
                         1
                                1
                                               1
                                                                      13
                                                                      12
##
   11
           1
                  1
                         1
                                1
                                       1
                                              0
                                                      0 1111100
                                                                            194 0.0194
##
   12
           0
                  1
                         1
                                0
                                       0
                                               1
                                                      0 0110010
                                                                       8
                                                                             90 0.009
## 13
                         0
                                       0
                                               0
                                                      0 1101000
                                                                       4
                                                                             89 0.0089
           1
                  1
                                1
## 14
           1
                  0
                         1
                                0
                                       1
                                               0
                                                       0 1010100
                                                                       6
                                                                             79 0.0079
## 15
                                                       0 1111110
                                                                             40 0.004
           1
                  1
                         1
                                1
                                       1
                                               1
                                                                      11
##
   16
           1
                  0
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                       1
                                                                             11 0.0011
##
   17
           0
                  1
                         0
                                0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                             10 0.001
##
   18
           0
                  0
                         1
                                0
                                       0
                                              0
                                                       0 0010000
                                                                       3
                                                                              8 0.0008
##
## $lasso
## # A tibble: 56 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                  prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                 <dbl>
##
    1
                         1
                                0
                                       0
                                              0
                                                       0 1110000
                                                                      18
                                                                          5141 0.514
           1
                  1
##
    2
                  1
                         1
                                0
                                       0
                                              0
                                                       1 1110001
                                                                      NA
                                                                          1449 0.145
           1
##
    3
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                            689 0.0689
                                                                       5
           1
                  1
##
    4
                  0
                                0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                            639 0.0639
           1
                         1
##
    5
                         1
                                0
                                       0
                                              0
                                                      0 0110000
                                                                       9
                                                                            632 0.0632
           0
                  1
##
    6
           1
                  1
                         0
                                0
                                       0
                                               0
                                                       1 1100001
                                                                      NA
                                                                            190 0.019
    7
                                               0
##
           0
                                0
                                       0
                                                       1 0110001
                                                                            181 0.0181
                  1
                         1
                                                                      NA
                                       0
##
    8
           1
                  0
                         1
                                0
                                               0
                                                       1 1010001
                                                                      NA
                                                                            171 0.0171
    9
##
                                0
                                       0
                                                       0 1110010
                                                                             98 0.0098
           1
                  1
                         1
                                               1
                                                                      17
## 10
           1
                  1
                         1
                                0
                                       1
                                              0
                                                       0 1110100
                                                                      16
                                                                             97 0.0097
   # ... with 46 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 35 x 11
##
                 x2
                        xЗ
                           x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                                                                                  prop
                                                                      no
                                                                              n
                                                                  <int> <int>
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                                 <dbl>
##
    1
           1
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                          2235 0.224
                  1
                                                                       5
##
    2
           1
                  0
                         1
                                0
                                       0
                                              0
                                                       0 1010000
                                                                       7
                                                                          2216 0.222
##
    3
                                0
                                       0
                                              0
                                                      0 0110000
                                                                       9
                                                                          2134 0.213
           0
                  1
                         1
##
    4
           1
                  1
                         1
                                0
                                       0
                                              0
                                                       0 1110000
                                                                      18
                                                                          1279 0.128
##
    5
           0
                  0
                                0
                                       0
                                              0
                                                      0 0010000
                                                                       3
                                                                            447 0.0447
                         1
##
    6
                  0
                         0
                                0
                                       0
                                               0
                                                      0 1000000
                                                                            427 0.0427
           1
                                                                       1
```

```
## 7
                           0
                                0
                                       0
                                              0 0100000
                                                           2
                                                                387 0.0387
                     0
                                              1 0010001
                                                                99 0.0099
## 8
         0
               0
                     1
                           0
                                 0
                                       0
                                                           NA
## 9
                     0
                           0
                                              1 1000001
                                                                 91 0.0091
         1
               0
                                 0
                                       0
                                                           NA
## 10
                     1
                           0
                                 0
                                       1
                                              0 1110010
                                                           17
                                                                83 0.0083
         1
               1
## # ... with 25 more rows
## # i Use 'print(n = ...)' to see more rows
## $gprior
## # A tibble: 27 x 11
##
                    x3 x1x2 x1x3 x2x3 x1x2x3 mod
        x1
              x2
                                                           no
                                                                 n prop
      <dbl> <
                                                        <int> <int> <dbl>
##
                                              1 1111111
                                                          10 2352 0.235
   1
         1
               1
                     1
                           1
                                 1
                                       1
##
   2
                     0
                           0
                                 0
                                       0
                                              0 1100000
                                                            5 1634 0.163
         1
               1
## 3
                                              0 1110000
                                                           18 1609 0.161
         1
                     1
                           0
                                 0
                                       0
               1
## 4
         1
               0
                           0
                                 0
                                       0
                                              0 1010000
                                                            7 1565 0.156
                     1
## 5
         0
               1
                     1
                           0
                                 0
                                       0
                                              0 0110000
                                                            9
                                                               1530 0.153
##
  6
         1
               0
                     0
                           0
                                 0
                                       0
                                              0 1000000
                                                           1
                                                                226 0.0226
## 7
         0
                           0
                                       0
                                              0 0010000
                                                                223 0.0223
               0
                     1
                                 0
                                                            3
## 8
                                              0 0100000
                                                                215 0.0215
         0
                     0
                           0
                                 0
                                       0
                                                            2
               1
## 9
                                              0 1111000
                                                                76 0.0076
         1
               1
                     1
                           1
                                 0
                                       0
                                                           15
                                             0 1110010
## 10
         1
               1
                     1
                           0
                                 0
                                       1
                                                           17 75 0.0075
## # ... with 17 more rows
## # i Use 'print(n = ...)' to see more rows
```

• True value: 1, 1, 1, 0, 0.5, 0, 0

```
• nsim = 10000, n = 100, corr = 0.5, err.sd = 3
## $iprior
## # A tibble: 18 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
                                0
                                              0
                                                       0 1110100
                                                                           3083 0.308
    1
           1
                  1
                         1
                                       1
                                                                      16
##
    2
           1
                  1
                         1
                                0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                           1587 0.159
##
                                               0
                                                       0 1111100
                                                                      12
                                                                            832 0.0832
    3
                                       1
           1
                  1
                         1
                                1
##
    4
           1
                  1
                         1
                                0
                                       1
                                               1
                                                       0 1110110
                                                                      14
                                                                            795 0.0795
##
    5
                                                       1 1111111
                                                                      10
                                                                            664 0.0664
           1
                  1
                         1
                                1
                                       1
                                               1
##
    6
           1
                  1
                         1
                                1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                            573 0.0573
    7
##
           1
                  1
                         1
                                0
                                       0
                                               1
                                                       0 1110010
                                                                      17
                                                                            564 0.0564
##
    8
                  0
                         1
                                0
                                               0
                                                       0 1010100
                                                                       6
                                                                            363 0.0363
           1
                                       1
##
    9
                         0
                                0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                            309 0.0309
                  1
           1
                                0
                                               0
                                                       0 0110000
                                                                            307 0.0307
##
   10
           0
                  1
                         1
                                       0
                                                                       9
##
   11
           1
                  0
                         1
                                0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                            249 0.0249
##
   12
           1
                  1
                         1
                                1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                            212 0.0212
##
                                                       0 1111110
                                                                            187 0.0187
   13
           1
                  1
                         1
                                1
                                       1
                                               1
                                                                      11
## 14
           1
                  1
                         0
                                1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                            124 0.0124
                                0
                                       0
                                                       0 0110010
                                                                       8
                                                                            119 0.0119
## 15
           0
                  1
                         1
                                               1
##
   16
           0
                  1
                         0
                                0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                             13 0.0013
##
   17
           0
                  0
                         1
                                0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                             10 0.001
##
   18
           1
                  0
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                       1
                                                                              9 0.0009
##
## $lasso
## # A tibble: 76 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <
                                         <dbl>
                                                  <dbl> <chr>
                                                                   <int>
                                                                         <int>
                                                                                  <dbl>
##
    1
                         1
                                0
                                       0
                                              0
                                                       0 1110000
                                                                      18
                                                                           3626 0.363
           1
                  1
##
    2
                         1
                                0
                                       0
                                              0
                                                       1 1110001
                                                                      NA
                                                                           1130 0.113
           1
                  1
##
    3
                                0
                                              0
                                                       0 1110100
                                                                      16
                                                                           1046 0.105
                         1
                                       1
           1
                  1
##
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                            544 0.0544
    4
           0
                  1
                         1
                                0
##
    5
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                            523 0.0523
           1
                  1
##
    6
           1
                  0
                         1
                                0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                            473 0.0473
    7
##
                                0
                                               0
                                                       1 1110101
                                                                            461 0.0461
           1
                  1
                         1
                                       1
                                                                      NA
                         0
                                       0
##
    8
           1
                  1
                                0
                                               0
                                                       1 1100001
                                                                      NA
                                                                            175 0.0175
    9
##
           0
                                0
                                       0
                                               0
                  1
                         1
                                                       1 0110001
                                                                      NA
                                                                            157 0.0157
## 10
           1
                  1
                         1
                                1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                            155 0.0155
     ... with 66 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 36 x 11
##
                 x2
                        xЗ
                           x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                                                                                   prop
                                                                      no
                                                                              n
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
    1
           0
                         1
                                0
                                       0
                                              0
                                                       0 0110000
                                                                       9
                                                                          1705 0.170
                  1
##
    2
                  1
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                           1614 0.161
           1
                                                                       7
##
    3
                  0
                                0
                                       0
                                              0
                                                       0 1010000
                                                                          1548 0.155
           1
                         1
##
    4
           1
                  1
                         1
                                0
                                       1
                                              0
                                                       0 1110100
                                                                      16
                                                                           1095 0.110
##
    5
                                0
                                       0
                                              0
                                                       0 1110000
                                                                      18
                                                                            701 0.0701
           1
                  1
                         1
##
    6
                  0
                         1
                                0
                                       1
                                               0
                                                       0 1010100
                                                                       6
                                                                            585 0.0585
           1
```

```
## 7
                      0
                            0
                                 0
                                        0
                                               0 0100000
                                                                 434 0.0434
                                               0 0010000
                                                                 385 0.0385
## 8
          0
                0
                      1
                            0
                                  0
                                        0
                                                             3
## 9
                      0
                                               0 1000000
                                                                 381 0.0381
          1
                0
                            0
                                  0
                                        0
                                                            1
## 10
                      1
                                  0
                                        0
                                               0 1111000
                                                            15
                                                                 202 0.0202
          1
                1
                            1
## # ... with 26 more rows
## # i Use 'print(n = ...)' to see more rows
## $gprior
## # A tibble: 28 x 11
##
                     x3 x1x2 x1x3 x2x3 x1x2x3 mod
         x1
               x2
                                                            no
                                                                   n prop
      <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <
                                                         <int> <int> <dbl>
##
                                  1
                                               1 1111111
                                                            10 4424 0.442
   1
          1
                1
                      1
                            1
                                        1
##
   2
          0
                      1
                            0
                                  0
                                        0
                                               0 0110000
                                                             9
                                                                 958 0.0958
                1
##
   3
                                               0 1100000
                                                             5
                                                                 901 0.0901
          1
                1
                      0
                            0
                                  0
                                        0
## 4
          1
                0
                      1
                            0
                                  0
                                        0
                                               0 1010000
                                                             7
                                                                 889 0.0889
## 5
          1
                1
                      1
                            0
                                  0
                                        0
                                               0 1110000
                                                            18
                                                                 696 0.0696
##
   6
          1
                      1
                            0
                                  1
                                        0
                                               0 1110100
                                                            16
                                                                 664 0.0664
                1
##
  7
                                        0
                                               0 1010100
                                                                 267 0.0267
          1
                0
                      1
                            0
                                  1
                                                            6
##
                                               0 0100000
                                                                 178 0.0178
  8
          0
                      0
                            0
                                  0
                                        0
                                                             2
                1
## 9
                            0
                                        0
                                               0 0010000
                                                                 160 0.016
          0
                0
                      1
                                  0
                                                             3
                                               0 1000000
                                                                 144 0.0144
## 10
         1
                0
                      0
                            0
                                  0
                                        0
                                                             1
## # ... with 18 more rows
## # i Use 'print(n = ...)' to see more rows
```

• True value: 1, 1, 1, 0.5, 0.5, 0, 0

```
• nsim = 10000, n = 100, corr = 0.5, err.sd = 3
## $iprior
## # A tibble: 18 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
                                              0
                                                       0 1111100
                                                                      12
                                                                           2820 0.282
    1
           1
                  1
                         1
                                 1
                                       1
##
    2
                  1
                         1
                                 1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                           1462 0.146
           1
##
                                 0
                                               0
                                                       0 1110100
                                                                           1407 0.141
    3
                         1
                                       1
                                                                      16
           1
                  1
##
    4
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                       1 1111111
                                                                      10
                                                                           1197 0.120
##
    5
                                                       0 1111110
                                                                      11
                                                                            622 0.0622
           1
                  1
                         1
                                 1
                                       1
                                               1
##
    6
           1
                  1
                         1
                                 0
                                       1
                                               1
                                                       0 1110110
                                                                      14
                                                                            549 0.0549
    7
##
           1
                  1
                         1
                                 1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                            535 0.0535
##
    8
                         0
                                 1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                            361 0.0361
           1
                  1
##
    9
                  0
                                 0
                                               0
                                                       0 1010100
                                                                       6
                                                                            352 0.0352
           1
                         1
                                       1
                                 0
                                       0
                                                       0 1110010
                                                                            207 0.0207
##
   10
           1
                  1
                         1
                                               1
                                                                      17
##
   11
           1
                  1
                         1
                                 0
                                       0
                                              0
                                                       0 1110000
                                                                      18
                                                                            186 0.0186
##
   12
           0
                  1
                         1
                                 0
                                       0
                                               1
                                                       0 0110010
                                                                       8
                                                                            116 0.0116
## 13
           0
                                 0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                             87 0.0087
                  1
                         1
                                               0
                                                                       7
## 14
           1
                  0
                         1
                                 0
                                       0
                                                       0 1010000
                                                                             48 0.0048
## 15
                         0
                                 0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                             44 0.0044
           1
                  1
##
   16
           0
                  0
                         1
                                0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                              3 0.0003
##
   17
           0
                  1
                         0
                                0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                              2 0.0002
##
   18
           1
                  0
                         0
                                 0
                                       0
                                              0
                                                       0 1000000
                                                                       1
                                                                              2 0.0002
##
## $lasso
## # A tibble: 94 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
    1
                         1
                                0
                                       0
                                              0
                                                       0 1110000
                                                                      18
                                                                          1311 0.131
           1
                  1
##
    2
                         1
                                              0
                                                       0 1111100
                                                                      12
                                                                           1102 0.110
           1
                  1
                                 1
                                       1
##
    3
                                       0
                                              0
                                                       0 1111000
                                                                           1009 0.101
                         1
                                 1
                                                                      15
           1
                  1
##
                                 0
                                               0
                                                       0 1110100
                                                                            968 0.0968
    4
           1
                  1
                         1
                                       1
                                                                      16
##
    5
                         1
                                              0
                                                       1 1111101
                                                                      NA
                                                                            598 0.0598
           1
                  1
                                 1
                                       1
##
    6
           1
                  1
                         1
                                 1
                                       0
                                               0
                                                       1 1111001
                                                                      NA
                                                                            470 0.047
    7
##
                                 0
                                       0
                                               0
                                                       1 1110001
                                                                      NA
                                                                            438 0.0438
           1
                  1
                         1
##
    8
           1
                  1
                         1
                                 0
                                       1
                                               0
                                                       1 1110101
                                                                      NA
                                                                            431 0.0431
##
    9
           0
                                 0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                            311 0.0311
                  1
                         1
## 10
           1
                  0
                         1
                                 0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                            260 0.026
   # ... with 84 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 35 x 11
##
                 x2
                        xЗ
                           x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                                                                                   prop
                                                                      no
                                                                              n
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
    1
           1
                         1
                                       0
                                              0
                                                       0 1111000
                                                                          1634 0.163
                  1
                                1
                                                                      15
##
    2
           1
                  1
                         1
                                 0
                                       1
                                              0
                                                       0 1110100
                                                                      16
                                                                           1581 0.158
##
    3
                                 0
                                              0
                                                       0 1010100
                                                                       6
                                                                          1115 0.112
           1
                  0
                         1
                                       1
##
    4
           1
                  1
                         0
                                 1
                                       0
                                              0
                                                       0 1101000
                                                                           1101 0.110
##
    5
           0
                                0
                                       0
                                              0
                                                       0 0110000
                                                                       9
                                                                            640 0.064
                  1
                         1
##
    6
                         0
                                 0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                            571 0.0571
           1
                  1
```

```
0
                                0
                                              0 1010000
                                                            7
                                                               517 0.0517
                     1
                                       0
                                              0 0110010
                                                                344 0.0344
## 8
          0
                1
                     1
                            0
                                 0
                                       1
                                                            8
## 9
                                       0
                                              0 0010000
                                                            3
                                                                286 0.0286
          0
                0
                     1
                            0
                                 0
## 10
         0
                     0
                            0
                                 0
                                       0
                                              0 0100000
                                                            2
                                                                284 0.0284
                1
## # ... with 25 more rows
## # i Use 'print(n = ...)' to see more rows
## $gprior
## # A tibble: 31 x 11
##
                     x3 x1x2 x1x3 x2x3 x1x2x3 mod
         x1
              x2
                                                           no
                                                                  n prop
      <dbl> <
                                                        <int> <int> <dbl>
##
                                 1
                                              1 1111111
                                                               6431 0.643
   1
         1
               1
                     1
                           1
                                       1
                                                           10
##
   2
                      1
                                 0
                                       0
                                              0 1111000
                                                                704 0.0704
          1
                1
                            1
                                                            15
## 3
                                                                682 0.0682
          1
                      1
                            0
                                 1
                                       0
                                              0 1110100
                                                            16
                1
## 4
          1
                      0
                            1
                                 0
                                       0
                                              0 1101000
                                                            4
                                                                392 0.0392
                1
## 5
         1
                0
                      1
                            0
                                 1
                                       0
                                              0 1010100
                                                            6
                                                                366 0.0366
##
  6
          0
                1
                     1
                            0
                                 0
                                       0
                                              0 0110000
                                                            9
                                                                247 0.0247
## 7
                                       0
                                              0 1010000
                                                           7
                                                                226 0.0226
         1
                0
                     1
                            0
                                 0
## 8
                                              0 1100000
                                                                211 0.0211
                     0
                            0
                                 0
                                       0
                                                            5
          1
                1
## 9
                                              0 1110000
                                                                141 0.0141
          1
                1
                      1
                            0
                                 0
                                       0
                                                           18
                                                                120 0.012
## 10
         0
                1
                     1
                            0
                                 0
                                       1
                                              0 0110010
                                                            8
## # ... with 21 more rows
## # i Use 'print(n = ...)' to see more rows
```

• True value: 1, 1, 1, 0.5, 0.5, 0.5, 0

```
• nsim = 10000, n = 100, corr = 0.5, err.sd = 3
## $iprior
## # A tibble: 17 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                  prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                  <int> <int>
                                                                                 <dbl>
##
                                                                      10
                                                                          1907 0.191
    1
           1
                  1
                         1
                                1
                                       1
                                              1
                                                      1 1111111
##
    2
                  1
                         1
                                1
                                       1
                                              1
                                                      0 1111110
                                                                      11
                                                                          1729 0.173
##
                                       0
                                                      0 1111010
                                                                      13
                                                                          1442 0.144
    3
                         1
                                1
                                              1
           1
                  1
##
    4
           1
                  1
                         1
                                0
                                       1
                                              1
                                                      0 1110110
                                                                      14
                                                                          1419 0.142
##
    5
                         1
                                              0
                                                      0 1111100
                                                                      12
                                                                          1371 0.137
           1
                  1
                                1
                                       1
##
    6
           1
                  1
                         1
                                1
                                       0
                                              0
                                                      0 1111000
                                                                      15
                                                                           478 0.0478
    7
                                                      0 1110100
                                                                           463 0.0463
##
           1
                  1
                         1
                                0
                                       1
                                              0
                                                                      16
##
    8
                         1
                                0
                                       0
                                              1
                                                      0 1110010
                                                                      17
                                                                            457 0.0457
           1
                  1
##
    9
           0
                                0
                                       0
                                                      0 0110010
                                                                       8
                                                                            245 0.0245
                  1
                         1
                                              1
##
                         0
                                       0
                                              0
                                                      0 1101000
                                                                            227 0.0227
   10
           1
                  1
                                1
                                                                       4
                                                                           222 0.0222
                                                      0 1010100
##
   11
           1
                  0
                         1
                                0
                                       1
                                              0
                                                                       6
##
   12
           1
                  1
                         1
                                0
                                       0
                                              0
                                                      0 1110000
                                                                      18
                                                                             14 0.0014
##
   13
           0
                                0
                                       0
                                              0
                                                      0 0110000
                                                                       9
                                                                             10 0.001
                  1
                         1
                                              0
                                                                       5
## 14
           1
                  1
                         0
                                0
                                       0
                                                      0 1100000
                                                                              9 0.0009
                                                                       7
## 15
                  0
                                0
                                       0
                                              0
                                                      0 1010000
                                                                              4 0.0004
           1
                         1
##
   16
           0
                  1
                         0
                                0
                                       0
                                              0
                                                      0 0100000
                                                                       2
                                                                              2 0.0002
## 17
           0
                  0
                         1
                                0
                                       0
                                              0
                                                      0 0010000
                                                                       3
                                                                              1 0.0001
##
## $lasso
   # A tibble: 108 x 11
##
                            x1x2 x1x3 x2x3 x1x2x3 mod
##
                 x2
                        xЗ
                                                                                  prop
                                                                      no
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <
                                                  <dbl> <chr>
                                                                  <int> <int>
                                                                                 <dbl>
##
    1
           1
                  1
                         1
                                1
                                       1
                                              1
                                                      0 1111110
                                                                      11
                                                                          1191 0.119
##
    2
                         1
                                0
                                       1
                                              1
                                                      0 1110110
                                                                      14
                                                                            810 0.081
           1
                  1
##
    3
                  1
                         1
                                1
                                       0
                                              1
                                                      0 1111010
                                                                      13
                                                                            799 0.0799
           1
##
                                              0
                                                      0 1111100
                                                                           767 0.0767
    4
                         1
                                1
                                       1
                                                                      12
           1
                  1
##
    5
                                                      1 1111111
                                                                           747 0.0747
           1
                  1
                         1
                                1
                                       1
                                              1
                                                                      10
##
    6
                         1
                                0
                                              0
                                                      0 1110100
                                                                      16
                                                                            446 0.0446
           1
                  1
                                       1
##
    7
           1
                  1
                         1
                                1
                                       0
                                              0
                                                      0 1111000
                                                                      15
                                                                            443 0.0443
                                       0
                                                      0 1110010
##
    8
                                0
                                                                      17
                                                                            440 0.044
           1
                  1
                         1
                                              1
    9
                                       0
##
           1
                  1
                         1
                                1
                                              1
                                                      1 1111011
                                                                      NA
                                                                            438 0.0438
## 10
           1
                         1
                                       1
                                                      1 1110111
                                                                            387 0.0387
                  1
                                              1
                                                                      NA
## # ... with 98 more rows
   # i Use 'print(n = ...)' to see more rows
##
##
## $spikeslab
## # A tibble: 36 x 11
##
          x1
                 x2
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
                                                                      no
                                                                              n
                                                                                  prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <
                                         <dbl>
                                                  <dbl> <chr>
                                                                  <int> <int>
                                                                                 <dbl>
##
    1
                         1
                                0
                                       0
                                              1
                                                      0 1110010
                                                                      17
                                                                          1139 0.114
##
    2
                         1
                                1
                                       0
                                              0
                                                      0 1111000
                                                                      15
                                                                          1114 0.111
           1
                  1
##
    3
           1
                  1
                         1
                                0
                                       1
                                              0
                                                      0 1110100
                                                                      16
                                                                          1110 0.111
##
    4
                                0
                                       0
                                              1
                                                      0 0110010
                                                                       8
                                                                          1048 0.105
           0
                  1
                         1
##
    5
           1
                  1
                         0
                                1
                                       0
                                              0
                                                      0 1101000
                                                                       4
                                                                          1028 0.103
##
    6
                  0
                                0
                                              0
                                                      0 1010100
                                                                       6
                                                                          1005 0.100
           1
                         1
                                       1
##
    7
                                0
                                       1
                                                      0 1110110
                                                                           569 0.0569
```

```
1
                           1
                                1
                                       0
                                              0 1111100
                                                           12
                                                                559 0.0559
               1
                     1
## 9
                           1
                                 0
                                              0 1111010
                                                                546 0.0546
         1
               1
                     1
                                       1
                                                           13
## 10
               1
                     1
                           1
                                 1
                                       1
                                              1 1111111
                                                           10
                                                                263 0.0263
         1
## # ... with 26 more rows
## # i Use 'print(n = ...)' to see more rows
##
## $gprior
## # A tibble: 31 x 11
##
        x1
              x2
                    x3 x1x2 x1x3 x2x3 x1x2x3 mod
                                                           no
                                                                 n prop
##
      <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <
                                                        <int> <int> <dbl>
##
   1
         1
               1
                     1
                           1
                                 1
                                       1
                                              1 1111111
                                                           10 7967 0.797
##
   2
                           0
                                 0
                                              0 1110010
                                                           17
                                                                304 0.0304
         1
               1
                     1
                                       1
##
   3
         1
               1
                     1
                           0
                                 1
                                       0
                                              0 1110100
                                                           16
                                                                303 0.0303
## 4
                                 0
                                       0
                                              0 1111000
                                                           15
                                                                295 0.0295
         1
               1
                     1
                           1
## 5
         0
               1
                     1
                           0
                                 0
                                       1
                                              0 0110010
                                                           8
                                                                272 0.0272
## 6
                                              0 1101000
                                                                237 0.0237
         1
               1
                     0
                           1
                                 0
                                       0
                                                            4
##
  7
         1
               0
                     1
                           0
                                 1
                                       0
                                              0 1010100
                                                           6
                                                                229 0.0229
                                                                55 0.0055
## 8
         1
                           0
                                 1
                                              0 1110110
               1
                     1
                                       1
                                                           14
##
  9
                                              0 1111010
                                                                 50 0.005
         1
               1
                     1
                           1
                                 0
                                       1
                                                           13
                                              0 1111100
                                                                 49 0.0049
## 10
         1
                     1
                                       0
                                                           12
               1
                           1
                                 1
## # ... with 21 more rows
## # i Use 'print(n = ...)' to see more rows
```

• True value: 1, 1, 1, 0.5, 0.5, 0.5, 0.25

```
• nsim = 10000, n = 100, corr = 0.5, err.sd = 3
## $iprior
## # A tibble: 18 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
                                                       1 1111111
                                                                      10
                                                                           4286 0.429
    1
           1
                  1
                         1
                                 1
                                       1
                                               1
##
    2
           1
                  1
                         1
                                 1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                           1002 0.100
##
                                 0
                                                       0 1110110
                                                                            996 0.0996
    3
                         1
                                       1
                                               1
                                                                      14
           1
                  1
##
    4
           1
                  1
                         1
                                 1
                                       1
                                               0
                                                       0 1111100
                                                                      12
                                                                            974 0.0974
##
    5
                         1
                                               1
                                                       0 1111110
                                                                            884 0.0884
           1
                  1
                                 1
                                       1
                                                                      11
                                                       0 1111000
                                                                            453 0.0453
##
    6
           1
                  1
                         1
                                 1
                                       0
                                               0
                                                                      15
    7
                                                                      17
                                                                            442 0.0442
##
           1
                  1
                         1
                                 0
                                       0
                                               1
                                                       0 1110010
##
    8
                         1
                                 0
                                               0
                                                       0 1110100
                                                                      16
                                                                            426 0.0426
           1
                  1
                                       1
##
    9
                  0
                                 0
                                               0
                                                       0 1010100
                                                                       6
                                                                            182 0.0182
           1
                         1
                                       1
##
                                 0
                                       0
                                                       0 0110010
                                                                            171 0.0171
   10
           0
                  1
                         1
                                               1
                                                                       8
##
   11
           1
                  1
                         0
                                 1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                            143 0.0143
##
   12
           1
                  1
                         1
                                 0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                             16 0.0016
## 13
                         0
                                 0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                              9 0.0009
           1
                  1
                                               0
                                                                       7
## 14
           1
                  0
                         1
                                 0
                                       0
                                                       0 1010000
                                                                              5 0.0005
## 15
                                 0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                              4 0.0004
           0
                  1
                         1
##
   16
           0
                  0
                         1
                                 0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                              3 0.0003
##
   17
           0
                  1
                         0
                                 0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                              2 0.0002
##
   18
           1
                  0
                         0
                                 0
                                       0
                                               0
                                                       0 1000000
                                                                       1
                                                                              2 0.0002
##
## $lasso
## # A tibble: 94 x 11
##
                        x3 x1x2 x1x3 x2x3 x1x2x3 mod
          x1
                 x2
                                                                      no
                                                                              n
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
    1
                         1
                                       1
                                               1
                                                       1 1111111
                                                                      10
                                                                           1524 0.152
           1
                  1
                                1
##
    2
                  1
                         1
                                 0
                                       1
                                               1
                                                       1 1110111
                                                                      NA
                                                                            784 0.0784
           1
##
    3
                                       0
                                                       1 1111011
                                                                            773 0.0773
                         1
                                 1
                                               1
                                                                      NA
           1
                  1
##
    4
                                               0
                                                       1 1111101
                                                                            773 0.0773
           1
                  1
                         1
                                 1
                                       1
                                                                      NA
##
    5
                         1
                                               1
                                                       0 1111110
                                                                            616 0.0616
           1
                  1
                                 1
                                       1
                                                                      11
##
    6
           1
                  1
                         1
                                 1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                            434 0.0434
    7
                                                                            422 0.0422
##
                                       1
                                               0
                                                       0 1111100
                                                                      12
           1
                  1
                         1
                                 1
                                                                            404 0.0404
##
    8
           1
                  1
                         1
                                 0
                                       1
                                               1
                                                       0 1110110
                                                                      14
    9
##
                                 0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                            380 0.038
           1
                  1
                         1
## 10
           1
                  1
                         1
                                 0
                                       0
                                               1
                                                       1 1110011
                                                                      NA
                                                                            356 0.0356
     ... with 84 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 36 x 11
                           x1x2 x1x3 x2x3 x1x2x3 mod
##
          x1
                 x2
                        xЗ
                                                                                   prop
                                                                      no
                                                                              n
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                  <dbl>
##
    1
           1
                         1
                                0
                                       0
                                                       0 1110010
                                                                      17
                                                                          1142 0.114
                  1
                                               1
##
    2
           1
                  1
                         1
                                 1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                           1094 0.109
##
    3
                                 0
                                       1
                                               0
                                                       0 1110100
                                                                      16
                                                                           1088 0.109
           1
                  1
                         1
##
    4
           0
                  1
                         1
                                 0
                                       0
                                               1
                                                       0 0110010
                                                                       8
                                                                            658 0.0658
##
    5
                         0
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                            656 0.0656
           1
                  1
                                1
##
    6
                  0
                                 0
                                       1
                                               0
                                                       0 1010100
                                                                       6
                                                                            654 0.0654
```

```
1 1111111
                                                               564 0.0564
                     1
                          1
                              1 1
                                                          10
                           0
                                             0 1110110
                                                               505 0.0505
## 8
         1
               1
                     1
                                 1
                                       1
                                                          14
## 9
                                 0
                                             0 1111010
                                                          13
                                                               488 0.0488
               1
                     1
                           1
                                       1
## 10
                     1
                                 1
                                       0
                                             0 1111100
                                                          12
                                                               431 0.0431
         1
               1
                           1
## # ... with 26 more rows
## # i Use 'print(n = ...)' to see more rows
## $gprior
## # A tibble: 33 x 11
##
                    x3 x1x2 x1x3 x2x3 x1x2x3 mod
        x1
              x2
                                                          no
                                                                 n prop
      <dbl> <
                                                       <int> <int> <dbl>
## 1
                           1
                                 1
                                             1 1111111
                                                          10 7737 0.774
         1
               1
                     1
                                       1
##
   2
         1
               1
                     1
                           1
                                 0
                                       0
                                             0 1111000
                                                               355 0.0355
                                                          15
## 3
                                             0 1110010
                                                               337 0.0337
         1
               1
                     1
                           0
                                 0
                                       1
                                                          17
## 4
         1
                     1
                           0
                                 1
                                       0
                                             0 1110100
                                                          16
                                                               307 0.0307
               1
## 5
                                             0 0110010
         0
               1
                     1
                           0
                                 0
                                       1
                                                           8
                                                               187 0.0187
## 6
         1
               0
                     1
                           0
                                 1
                                       0
                                             0 1010100
                                                          6
                                                               183 0.0183
## 7
                     0
                                       0
                                             0 1101000
                                                               176 0.0176
         1
                           1
                                 0
                                                           4
## 8
                                             0 1110110
         1
                     1
                           0
                                 1
                                       1
                                                          14
                                                               78 0.0078
               1
## 9
                                             0 1111010
                                                               73 0.0073
         1
               1
                     1
                           1
                                 0
                                       1
                                                          13
                                                              66 0.0066
## 10
         1
               1
                     1
                           1
                                 1
                                       0
                                             0 1111100
                                                          12
## # ... with 23 more rows
```

## # i Use 'print(n = ...)' to see more rows