Simulation Results for Linear Models (correlated errors)

2022-08-11

Summary

Results for error sd = 3 and corr = 0.5

mod	iprior	lasso	spikeslab	gprior
1000000	0.64	0.20	0.55	0.46
1100000	0.54	0.43	0.11	0.27
1101000	0.48	0.09	0.01	0.09
1110000	0.43	0.52	0.01	0.16
1110100	0.31	0.10	0.00	0.07
1111100	0.27	0.10	0.00	0.00
1111110	0.18	0.13	0.00	0.00
1111111	0.43	0.16	0.00	0.78

• 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
                                                                           6383 0.638
    1
           1
                                                                       1
##
    2
           1
                  1
                         0
                                 0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                            985 0.0985
##
                                 0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                            882 0.0882
    3
                  0
                         1
           1
##
    4
           1
                  1
                         0
                                 1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                            500 0.05
##
    5
                  0
                                 0
                                              0
                                                       0 1010100
                                                                       6
                                                                            473 0.0473
           1
                         1
                                       1
##
    6
           1
                  1
                         1
                                 0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                            120 0.012
    7
                                                       0 0010000
                                                                            100 0.01
##
           0
                  0
                         1
                                 0
                                       0
                                               0
                                                                       3
##
    8
                         0
                                 0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                             87 0.0087
           0
                  1
##
    9
                                 0
                                       0
                                                       0 1110010
                                                                             76 0.0076
           1
                  1
                         1
                                               1
                                                                      17
##
                                                                             67 0.0067
   10
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                       1 1111111
                                                                      10
##
   11
           1
                  1
                         1
                                 1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                             62 0.0062
##
   12
           1
                  1
                         1
                                 0
                                       1
                                               0
                                                       0 1110100
                                                                      16
                                                                             54 0.0054
##
   13
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                             46 0.0046
           1
                  1
                         1
                                 1
## 14
           1
                  1
                         1
                                 0
                                       1
                                               1
                                                       0 1110110
                                                                      14
                                                                             45 0.0045
## 15
                                                       0 1111110
                                                                             38 0.0038
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                                      11
##
   16
           1
                         1
                                1
                                       1
                                               0
                                                       0 1111100
                                                                      12
                                                                             34 0.0034
                  1
##
   17
           0
                  1
                         1
                                 0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                             31 0.0031
##
   18
           0
                  1
                         1
                                 0
                                       0
                                               1
                                                       0 0110010
                                                                       8
                                                                             17 0.0017
##
## $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
                  0
                         0
                                0
                                       0
                                              0
                                                       0 0000000
                                                                      19
                                                                          7439 0.744
           0
##
    2
                  0
                         0
                                 0
                                       0
                                              0
                                                       0 1000000
                                                                           2021 0.202
           1
                                                                       1
##
    3
                         0
                                0
                                       0
                                              0
                                                       1 1000001
                                                                             98 0.0098
                  0
                                                                      NA
           1
##
    4
                         0
                                 0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                             94 0.0094
           1
                  1
##
    5
                  0
                         1
                                 0
                                       0
                                              0
                                                       0 1010000
                                                                       7
                                                                             85 0.0085
           1
##
    6
           1
                  0
                         0
                                 0
                                       1
                                               0
                                                       0 1000100
                                                                      NA
                                                                             30 0.003
    7
                         0
##
                  0
                                       0
                                               0
                                                       0 1001000
                                                                      NA
                                                                             29 0.0029
           1
                                 1
                         0
                                 0
                                       0
                                               0
##
    8
           0
                  0
                                                       1 0000001
                                                                      NA
                                                                             21 0.0021
    9
##
           0
                         0
                                 0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                             20 0.002
                  1
## 10
           0
                  0
                         1
                                 0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                             19 0.0019
     ... with 46 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
                                                                          5539 0.554
                                                                       1
##
    2
           0
                  0
                         0
                                 0
                                       0
                                               0
                                                       0 0000000
                                                                      19
                                                                           3929 0.393
##
    3
                  0
                                 0
                                       0
                                              0
                                                       0 0010000
                                                                       3
                                                                            144 0.0144
           0
                         1
##
    4
           0
                  1
                         0
                                 0
                                       0
                                              0
                                                       0 0100000
                                                                       2
                                                                            142 0.0142
##
    5
                  0
                         0
                                0
                                       0
                                              0
                                                       1 0000001
                                                                            128 0.0128
           0
                                                                      NA
##
    6
                  0
                         0
                                 0
                                       1
                                               0
                                                       0 0000100
                                                                             20 0.002
           0
                                                                      NA
```

##	7	0	0	0	1	0	0	0	0001000	NA	16	0.0016
##	8	1	0	0	0	0	1	0	1000010	NA	16	0.0016
##	9	1	0	0	1	0	0	0	1001000	NA	15	0.0015
##	10	1	0	1	0	0	0	0	1010000	7	12	0.0012
##	11	0	0	0	0	0	1	0	0000010	NA	11	0.0011
##	12	1	1	0	0	0	0	0	1100000	5	10	0.001
##	13	1	0	0	0	1	0	0	1000100	NA	8	0.0008
##	14	1	0	0	0	0	0	1	1000001	NA	3	0.0003
##	15	0	1	0	1	0	0	0	0101000	NA	2	0.0002
##	16	0	0	0	0	1	1	0	0000110	NA	1	0.0001
##	17	0	0	0	1	1	0	0	0001100	NA	1	0.0001
##	18	0	0	1	0	0	1	0	0010010	NA	1	0.0001
##	19	0	0	1	1	0	0	0	0011000	NA	1	0.0001
##	20	1	1	1	0	0	0	0	1110000	18	1	0.0001
##												
##	\$gp	orior										
##	# /	A tibbl	e: 13	x 11								
##		x1	x2	xЗ	x1x2	x1x3	x2x3	x1x2x3	mod	no	n	prop
##		<dbl></dbl>	<chr></chr>	<int></int>	<int></int>	<dbl></dbl>						
##	1	1	0	0	0	0	0	0	1000000	1	4596	0.460
##	2	1	1	1	1	1	1	1	1111111	10	4445	0.444
##	3	0	0	0	0	0	0	0	0000000	19	525	0.0525
##	4	0	0	0	0	0	0	1	0000001	NA	144	0.0144
##	5	0	1	0	0	0	0	0	0100000	2	98	0.0098

##

##

10

11

12

13

0 0010000

0 1100000

0 1010000

1 1000001

0 1010100

0 1101000

0 0110000

1 1100001

93 0.0093

48 0.0048

25 0.0025

20 0.002

2 0.0002

2 0.0002

1 0.0001

1 0.0001

NA

NA

• True value: 1, 1, 0, 0, 0, 0, 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>
##
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                          5433 0.543
    1
           1
                  1
##
    2
           1
                  1
                         0
                                1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                          1397 0.140
##
                                0
                                       0
                                              0
                                                       0 1110000
                                                                            679 0.0679
    3
                         1
                                                                      18
           1
                  1
##
    4
           1
                  0
                         0
                                0
                                       0
                                               0
                                                       0 1000000
                                                                       1
                                                                            510 0.051
##
    5
                         0
                                0
                                       0
                                              0
                                                      0 0100000
                                                                       2
                                                                            486 0.0486
           0
                  1
                                                                            270 0.027
##
    6
           1
                  1
                         1
                                0
                                       1
                                               0
                                                       0 1110100
                                                                      16
    7
##
           1
                  1
                         1
                                0
                                       0
                                               1
                                                       0 1110010
                                                                      17
                                                                            269 0.0269
##
    8
                         1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                            174 0.0174
           1
                  1
                                1
##
    9
                                0
                                                      0 1110110
                                                                      14
                                                                            132 0.0132
           1
                  1
                         1
                                       1
                                               1
##
                                0
                                       0
                                              0
                                                       0 0110000
                                                                            124 0.0124
   10
           0
                  1
                         1
                                                                       9
##
   11
           1
                  1
                         1
                                1
                                       0
                                               1
                                                      0 1111010
                                                                      13
                                                                            107 0.0107
##
   12
           1
                  0
                         1
                                0
                                       0
                                               0
                                                      0 1010000
                                                                       7
                                                                            101 0.0101
##
   13
                                       1
                                               0
                                                      0 1111100
                                                                      12
                                                                             98 0.0098
           1
                  1
                         1
                                1
## 14
           1
                  1
                         1
                                1
                                       1
                                               1
                                                       1 1111111
                                                                      10
                                                                             93 0.0093
## 15
                  0
                                0
                                               0
                                                      0 1010100
                                                                       6
                                                                             51 0.0051
           1
                         1
                                       1
##
   16
           0
                  1
                         1
                                0
                                       0
                                               1
                                                       0 0110010
                                                                       8
                                                                             38 0.0038
## 17
           1
                  1
                         1
                                1
                                       1
                                               1
                                                       0 1111110
                                                                      11
                                                                             38 0.0038
##
## $lasso
##
   # A tibble: 60 x 11
                           x1x2 x1x3 x2x3 x1x2x3 mod
##
          x1
                 x2
                        xЗ
                                                                      no
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                 <dbl>
##
    1
           1
                  1
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                          4266 0.427
                                                                      19
##
    2
           Λ
                  0
                         0
                                0
                                       0
                                              0
                                                       0 0000000
                                                                          1340 0.134
##
    3
                  0
                         0
                                0
                                       0
                                               0
                                                       0 1000000
                                                                          1216 0.122
           1
                                                                       1
##
                         0
                                0
                                       0
                                              0
                                                       0 0100000
                                                                       2
                                                                          1156 0.116
    4
           0
                  1
##
    5
                         0
                                0
                                       0
                                              0
                                                       1 1100001
                                                                            591 0.0591
           1
                  1
                                                                      NA
##
    6
                         1
                                0
                                       0
                                              0
                                                      0 1110000
                                                                      18
                                                                            469 0.0469
           1
                  1
##
    7
           1
                  0
                         0
                                0
                                       0
                                               0
                                                       1 1000001
                                                                      NA
                                                                            131 0.0131
                         0
                                0
                                       0
                                               0
##
    8
           0
                                                       1 0100001
                                                                      NA
                                                                            127 0.0127
                  1
    9
                                       0
                                                       1 1110001
##
           1
                  1
                         1
                                0
                                               0
                                                                      NA
                                                                             95 0.0095
## 10
           0
                         1
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                             79 0.0079
                  1
   # ... with 50 more rows
   # i Use 'print(n = ...)' to see more rows
##
##
## $spikeslab
   # A tibble: 27 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
                                0
                                       0
                                              0
                                                       0 1000000
                                                                       1
                                                                          4222 0.422
##
    2
           0
                         0
                                0
                                       0
                                              0
                                                       0 0100000
                                                                       2
                                                                          4130 0.413
                  1
##
    3
                  1
                         0
                                0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                          1106 0.111
           1
##
    4
                  0
                         0
                                0
                                       0
                                              0
                                                       1 0000001
                                                                            158 0.0158
           0
                                                                      NA
##
    5
           0
                  0
                         0
                                0
                                       0
                                              0
                                                       0 0000000
                                                                      19
                                                                            130 0.013
##
    6
                  0
                                0
                                       0
                                              0
                                                      0 0010000
                                                                       3
                                                                            102 0.0102
           0
                         1
##
    7
                                0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                             27 0.0027
                  1
                         1
```

```
## 8
         1
              0
                    1
                         0
                               0
                                     0
                                           0 1010000
                                                        7
                                                             24 0.0024
## 9
                    0
                               0
                                           0 1001000
                                                             21 0.0021
         1
               0
                          1
                                     0
                                                       NA
                                           0 0101000
                                                             10 0.001
## 10
         0
               1
                    0
                          1
                               0
                                     0
                                                        NA
## # ... with 17 more rows
## # i Use 'print(n = ...)' to see more rows
##
## $gprior
## # A tibble: 21 x 11
##
        x1
             x2
                   x3 x1x2 x1x3 x2x3 x1x2x3 mod
                                                        no
                                                              n prop
     ##
                                                     <int> <int> <dbl>
                                           0 1100000
##
   1
         1
               1
                    0
                          0
                               0
                                     0
                                                         5
                                                           2696 0.270
##
   2
                    1
                          1
                               1
                                           1 1111111
                                                        10
                                                           2569 0.257
         1
               1
                                     1
                                           0 1000000
##
   3
         1
               0
                    0
                          0
                               0
                                     0
                                                        1
                                                           2131 0.213
                                           0 0100000
                                                        2 2014 0.201
##
  4
                    0
                          0
                               0
                                     0
         0
               1
##
  5
         0
               0
                    0
                          0
                               0
                                     0
                                           1 0000001
                                                       NA
                                                             89 0.0089
                                           1 0100001
                                                             84 0.0084
##
   6
         0
               1
                    0
                          0
                               0
                                     0
                                                        NA
##
   7
         1
               1
                    0
                          1
                               0
                                     0
                                           0 1101000
                                                        4
                                                             80 0.008
                                           1 1000001
                                                             68 0.0068
##
  8
               0
                    0
                          0
                               0
                                     0
         1
                                                        NA
##
  9
                               0
                                     0
                                           0 1010000
                                                             65 0.0065
         1
               0
                    1
                          0
                                                        7
                                           0 0110000
                                                             60 0.006
## 10
         0
                    1
                               0
                                     0
                                                        9
               1
                          0
## # ... with 11 more rows
## # i Use 'print(n = ...)' to see more rows
```

• True value: 1, 1, 0, 0.5, 0, 0, 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>
##
                         0
                                       0
                                              0
                                                       0 1101000
                                                                       4
                                                                          4824 0.482
    1
           1
                  1
                                1
##
    2
           1
                  1
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                          2256 0.226
##
                                       0
                                              0
                                                       0 1111000
                                                                            427 0.0427
    3
                         1
                                                                      15
           1
                  1
                                1
##
    4
           1
                  0
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                       1
                                                                            325 0.0325
##
    5
                         0
                                0
                                       0
                                              0
                                                      0 0100000
                                                                       2
                                                                            318 0.0318
           0
                  1
##
    6
           1
                  1
                         1
                                1
                                       0
                                              1
                                                       0 1111010
                                                                      13
                                                                            258 0.0258
    7
                                                                            246 0.0246
##
           1
                  1
                         1
                                1
                                       1
                                              0
                                                      0 1111100
                                                                      12
##
    8
                         1
                                1
                                                       1 1111111
                                                                      10
                                                                            242 0.0242
           1
                  1
                                       1
                                              1
##
    9
                                0
                                       0
                                              0
                                                      0 1110000
                                                                      18
                                                                            220 0.022
           1
                  1
                         1
##
                                0
                                       0
                                                      0 1110010
                                                                            191 0.0191
   10
           1
                  1
                         1
                                              1
                                                                      17
                                                      0 1110100
##
   11
           1
                  1
                         1
                                0
                                       1
                                              0
                                                                      16
                                                                            188 0.0188
##
   12
           1
                  1
                         1
                                0
                                       1
                                              1
                                                      0 1110110
                                                                      14
                                                                            128 0.0128
##
   13
                                                       0 1111110
                                                                            122 0.0122
           1
                  1
                         1
                                1
                                       1
                                              1
                                                                      11
                                                                             72 0.0072
## 14
           0
                  1
                         1
                                0
                                       0
                                              0
                                                       0 0110000
                                                                       9
                                                                             62 0.0062
## 15
                  0
                                0
                                              0
                                                      0 1010100
                                                                       6
           1
                         1
                                       1
##
   16
           0
                  1
                         1
                                0
                                       0
                                              1
                                                       0 0110010
                                                                       8
                                                                             61 0.0061
## 17
           1
                  0
                         1
                                0
                                       0
                                              0
                                                       0 1010000
                                                                       7
                                                                             60 0.006
##
## $lasso
##
   # A tibble: 98 x 11
##
          x1
                 x2
                        xЗ
                           x1x2 x1x3 x2x3 x1x2x3 mod
                                                                                  prop
                                                                      no
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <
                                                  <dbl> <chr>
                                                                  <int> <int>
                                                                                 <dbl>
##
    1
           1
                  1
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                          3052 0.305
                                                                      19
##
    2
           Λ
                  0
                         0
                                0
                                       0
                                              0
                                                       0 0000000
                                                                          1272 0.127
##
    3
           0
                  1
                         0
                                0
                                       0
                                              0
                                                       0 0100000
                                                                       2
                                                                            972 0.0972
##
                  0
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                            967 0.0967
    4
                                                                       1
           1
##
    5
                         0
                                       0
                                              0
                                                      0 1101000
                                                                            852 0.0852
           1
                  1
                                1
                                                                       4
##
    6
                         0
                                0
                                       0
                                              0
                                                       1 1100001
                                                                            489 0.0489
           1
                  1
                                                                      NA
##
    7
           1
                  1
                         1
                                0
                                       0
                                              0
                                                       0 1110000
                                                                      18
                                                                            311 0.0311
                         0
                                              0
                                                                            245 0.0245
##
    8
                                       0
                                                       1 1101001
                                                                      NA
           1
                  1
                                1
    9
                                       0
##
           1
                  1
                         1
                                1
                                              0
                                                       0 1111000
                                                                      15
                                                                            148 0.0148
                         0
## 10
           1
                  0
                                       0
                                              0
                                                       1 1000001
                                                                            132 0.0132
                                                                      NA
   # ... with 88 more rows
   # i Use 'print(n = ...)' to see more rows
##
##
## $spikeslab
   # A tibble: 42 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
                         0
                                0
                                       0
                                              0
                                                       0 0100000
                                                                       2
                                                                          3694 0.369
##
    2
                  0
                         0
                                0
                                       0
                                              0
                                                       0 1000000
                                                                       1
                                                                          3649 0.365
           1
##
    3
           1
                  1
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                            879 0.0879
##
    4
                  0
                         0
                                       0
                                              0
                                                       0 1001000
                                                                            398 0.0398
           1
                                1
                                                                      NA
##
    5
           0
                  1
                         0
                                1
                                       0
                                              0
                                                       0 0101000
                                                                      NA
                                                                            366 0.0366
##
    6
           0
                  0
                         0
                                0
                                       0
                                              0
                                                       1 0000001
                                                                      NA
                                                                            198 0.0198
##
    7
                  0
                         0
                                0
                                       0
                                              0
                                                       0 0000000
                                                                      19
                                                                            171 0.0171
           0
```

```
## 8
                           1
                                0
                                       0
                                              0 1101000
                                                              120 0.012
               1
                     0
## 9
                           0
                                 0
                                       0
                                              0 0010000
                                                              101 0.0101
         0
               0
                     1
                                                           3
                                              0 1000010
                                                              72 0.0072
## 10
         1
               0
                     0
                           0
                                 0
                                       1
                                                          NA
## # ... with 32 more rows
## # i Use 'print(n = ...)' to see more rows
##
## $gprior
## # A tibble: 23 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 4582 0.458
##
   2
                     0
                           0
                                 0
                                       0
                                              0 1100000
                                                           5 1418 0.142
          1
               1
                                              0 0100000
##
   3
         0
               1
                     0
                           0
                                 0
                                       0
                                                           2 1389 0.139
                                              0 1000000
## 4
               0
                     0
                           0
                                 0
                                       0
                                                              1338 0.134
         1
                                                           1
## 5
         1
               1
                     0
                           1
                                 0
                                       0
                                              0 1101000
                                                           4
                                                               866 0.0866
                                              1 0000001
                                                                76 0.0076
## 6
         0
               0
                     0
                           0
                                 0
                                       0
                                                          NA
##
  7
         0
               1
                     0
                           0
                                 0
                                       0
                                              1 0100001
                                                          NA
                                                                71 0.0071
                                                                70 0.007
##
  8
         1
               0
                     0
                           0
                                 0
                                       0
                                              1 1000001
                                                          NA
##
                                 0
                                       0
                                              0 0110000
                                                          9
                                                                31 0.0031
  9
         0
               1
                     1
                           0
                                              1 1100001
                                                                30 0.003
## 10
                     0
                                 0
                                       0
                                                          NA
         1
               1
                           0
## # ... with 13 more rows
## # i Use 'print(n = ...)' to see more rows
```

• 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
                                                                          4322 0.432
    1
           1
                  1
                         1
##
    2
           1
                  1
                         1
                                0
                                       0
                                               1
                                                       0 1110010
                                                                      17
                                                                            974 0.0974
##
                                       0
                                               0
                                                       0 1111000
                                                                            973 0.0973
    3
                                                                      15
           1
                  1
                         1
                                1
##
    4
           1
                  1
                         1
                                0
                                       1
                                               0
                                                       0 1110100
                                                                      16
                                                                            954 0.0954
##
    5
                                0
                                       0
                                              0
                                                      0 0110000
                                                                       9
                                                                            541 0.0541
           0
                  1
                         1
##
    6
           1
                  1
                         0
                                0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                            515 0.0515
    7
                                                      0 1010000
                                                                       7
                                                                            506 0.0506
##
           1
                  0
                         1
                                0
                                       0
                                               0
##
    8
                         1
                                                       1 1111111
                                                                      10
                                                                            296 0.0296
           1
                  1
                                1
                                       1
                                               1
##
    9
                                               0
                                                      0 1111100
                                                                      12
                                                                            220 0.022
           1
                  1
                         1
                                1
                                       1
                                0
                                                      0 1110110
                                                                            210 0.021
##
   10
           1
                  1
                         1
                                       1
                                               1
                                                                      14
##
   11
           1
                  1
                         1
                                1
                                       0
                                               1
                                                      0 1111010
                                                                      13
                                                                            198 0.0198
##
   12
           0
                  1
                         1
                                0
                                       0
                                               1
                                                      0 0110010
                                                                       8
                                                                             84 0.0084
## 13
                  0
                                0
                                       1
                                               0
                                                       0 1010100
                                                                       6
                                                                             72 0.0072
           1
                         1
## 14
           1
                  1
                         0
                                1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                             68 0.0068
## 15
                                                      0 1111110
                                                                             33 0.0033
           1
                  1
                         1
                                1
                                       1
                                               1
                                                                      11
##
   16
           0
                         0
                                0
                                       0
                                              0
                                                       0 0100000
                                                                       2
                                                                             13 0.0013
                  1
##
   17
           1
                  0
                         0
                                0
                                       0
                                               0
                                                       0 1000000
                                                                       1
                                                                             13 0.0013
##
   18
           0
                  0
                         1
                                0
                                       0
                                              0
                                                       0 0010000
                                                                       3
                                                                              8 0.0008
##
## $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
                         1
                                0
                                       0
                                              0
                                                       0 1110000
                                                                      18
                                                                          5200 0.52
           1
                  1
##
    2
                         1
                                0
                                       0
                                              0
                                                       1 1110001
                                                                      NA
                                                                          1400 0.14
           1
                  1
##
    3
                                0
                                       0
                                              0
                                                       0 0110000
                                                                       9
                                                                            645 0.0645
           0
                         1
                  1
##
    4
                         0
                                0
                                       0
                                               0
                                                      0 1100000
                                                                       5
                                                                            635 0.0635
           1
                  1
##
    5
                  0
                         1
                                0
                                       0
                                              0
                                                      0 1010000
                                                                       7
                                                                            632 0.0632
           1
##
    6
           0
                  1
                         1
                                0
                                       0
                                               0
                                                       1 0110001
                                                                      NA
                                                                            192 0.0192
    7
                         0
                                               0
##
                                0
                                       0
                                                       1 1100001
                                                                      NA
                                                                            188 0.0188
           1
                  1
                                       0
##
    8
           1
                  0
                         1
                                0
                                               0
                                                       1 1010001
                                                                      NA
                                                                            179 0.0179
    9
##
                                       0
                                               0
                                                                            103 0.0103
           1
                  1
                         1
                                1
                                                       0 1111000
                                                                      15
## 10
           1
                  1
                         1
                                0
                                       0
                                               1
                                                      0 1110010
                                                                      17
                                                                            101 0.0101
   # ... with 49 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
                  0
                         1
                                0
                                       0
                                              0
                                                       0 1010000
                                                                       7
                                                                          2251 0.225
##
    2
           1
                  1
                         0
                                0
                                       0
                                              0
                                                       0 1100000
                                                                       5
                                                                          2240 0.224
                                                                       9
##
    3
                                0
                                       0
                                              0
                                                       0 0110000
                                                                          2178 0.218
           0
                  1
                         1
##
    4
           0
                  1
                         0
                                0
                                       0
                                              0
                                                       0 0100000
                                                                          1015 0.102
##
    5
                  0
                         0
                                0
                                       0
                                              0
                                                      0 1000000
                                                                            943 0.0943
           1
                                                                       1
##
    6
           0
                  0
                                0
                                       0
                                               0
                                                      0 0010000
                                                                       3
                                                                            919 0.0919
                         1
```

```
0
                                0
                                              0 1110000
                                                           18
                                                                124 0.0124
               1
                     1
                                       0
                                              1 0010001
                                                                 68 0.0068
## 8
         0
               0
                     1
                           0
                                 0
                                       0
                                                           NA
## 9
                     0
                           0
                                              1 0000001
                                                           NA
                                                                 59 0.0059
         0
               0
                                 0
                                       0
## 10
         0
                     0
                           0
                                 0
                                       0
                                              1 0100001
                                                           NA
                                                                 56 0.0056
               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 2308 0.231
   1
         1
               1
                     1
                           1
                                 1
                                       1
##
   2
                     1
                           0
                                 0
                                       0
                                              0 1110000
                                                           18 1633 0.163
         1
               1
## 3
                                              0 1100000
                                                            5 1612 0.161
         1
               1
                     0
                           0
                                 0
                                       0
## 4
         1
               0
                     1
                           0
                                 0
                                       0
                                              0 1010000
                                                            7 1603 0.160
## 5
         0
               1
                     1
                           0
                                 0
                                       0
                                              0 0110000
                                                            9
                                                               1559 0.156
##
  6
         0
                     0
                           0
                                 0
                                       0
                                              0 0100000
                                                            2
                                                                212 0.0212
               1
## 7
         0
                           0
                                       0
                                              0 0010000
                                                                208 0.0208
               0
                     1
                                 0
                                                            3
## 8
                                              0 1000000
                                                                206 0.0206
         1
               0
                     0
                           0
                                 0
                                       0
                                                           1
## 9
                                              0 1110100
                                                                88 0.0088
         1
               1
                     1
                           0
                                 1
                                       0
                                                           16
                                                           17 76 0.0076
                                             0 1110010
## 10
         1
               1
                     1
                           0
                                 0
                                       1
## # ... 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
                                                                           3057 0.306
    1
           1
                  1
                         1
                                       1
                                                                      16
##
    2
           1
                  1
                         1
                                0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                           1545 0.154
##
                                0
                                                       0 1110110
                                                                      14
                                                                            815 0.0815
    3
                                       1
                                               1
           1
                  1
                         1
##
    4
           1
                  1
                         1
                                1
                                       1
                                               0
                                                       0 1111100
                                                                      12
                                                                            778 0.0778
##
    5
                                0
                                       0
                                               1
                                                      0 1110010
                                                                      17
                                                                            649 0.0649
           1
                  1
                         1
                                                                            635 0.0635
##
    6
           1
                  1
                         1
                                1
                                       1
                                               1
                                                       1 1111111
                                                                      10
    7
##
           1
                  1
                         1
                                1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                            606 0.0606
##
    8
                  0
                         1
                                0
                                               0
                                                       0 1010100
                                                                       6
                                                                            399 0.0399
           1
                                       1
##
    9
                                0
                                       0
                                              0
                                                      0 0110000
                                                                       9
                                                                            339 0.0339
           0
                  1
                         1
                         0
                                0
                                       0
                                               0
                                                       0 1100000
                                                                            334 0.0334
##
   10
           1
                  1
                                                                       5
##
   11
           1
                  0
                         1
                                0
                                       0
                                               0
                                                      0 1010000
                                                                       7
                                                                            244 0.0244
##
   12
           1
                  1
                         1
                                1
                                       0
                                               1
                                                      0 1111010
                                                                      13
                                                                            205 0.0205
##
                                                       0 1111110
                                                                            173 0.0173
   13
           1
                  1
                         1
                                1
                                       1
                                               1
                                                                      11
## 14
           1
                  1
                         0
                                1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                             94 0.0094
## 15
                                0
                                       0
                                                       0 0110010
                                                                       8
                                                                             93 0.0093
           0
                  1
                         1
                                               1
##
   16
                  0
                         0
                                0
                                       0
                                               0
                                                       0 1000000
                                                                       1
                                                                             13 0.0013
           1
##
   17
           0
                  0
                         1
                                0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                             11 0.0011
##
   18
           0
                  1
                         0
                                0
                                       0
                                              0
                                                       0 0100000
                                                                       2
                                                                             10 0.001
##
## $lasso
## # A tibble: 67 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
                                                                           3596 0.360
           1
                  1
##
    2
                         1
                                0
                                       0
                                              0
                                                       1 1110001
                                                                      NA
                                                                           1095 0.110
           1
                  1
##
    3
                                0
                                              0
                                                       0 1110100
                                                                      16
                                                                            981 0.0981
                         1
                                       1
           1
                  1
##
                                       0
                                               0
                                                      0 0110000
                                                                       9
                                                                            550 0.055
    4
           0
                  1
                         1
                                0
##
    5
                         0
                                0
                                       0
                                              0
                                                      0 1100000
                                                                       5
                                                                            549 0.0549
           1
                  1
##
    6
           1
                  0
                         1
                                0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                            543 0.0543
    7
##
                                0
                                               0
                                                       1 1110101
                                                                            489 0.0489
           1
                  1
                         1
                                       1
                                                                      NA
                                       0
##
    8
           0
                  1
                         1
                                0
                                               0
                                                       1 0110001
                                                                      NA
                                                                            173 0.0173
    9
##
                  0
                                0
                                       0
                                               0
           1
                         1
                                                       1 1010001
                                                                      NA
                                                                            171 0.0171
## 10
           1
                  1
                         1
                                0
                                       0
                                               1
                                                       0 1110010
                                                                      17
                                                                            168 0.0168
     ... with 57 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 51 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
           0
                         1
                                0
                                       0
                                              0
                                                       0 0110000
                                                                          1864 0.186
                  1
                                                                       9
##
    2
                  1
                         0
                                0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                           1842 0.184
           1
                                                                       7
##
    3
                  0
                                0
                                       0
                                              0
                                                       0 1010000
                                                                           1831 0.183
           1
                         1
##
    4
           0
                  1
                         0
                                0
                                       0
                                              0
                                                       0 0100000
                                                                       2
                                                                           1017 0.102
##
    5
                  0
                                0
                                       0
                                              0
                                                      0 0010000
                                                                       3
                                                                            932 0.0932
           0
                         1
##
    6
                  0
                         0
                                0
                                       0
                                               0
                                                       0 1000000
                                                                            923 0.0923
           1
                                                                       1
```

```
0
                                1
                                              0 0110100
                                                                 197 0.0197
                     1
                                       0
                                                           NA
                                              0 1100100
                                                                197 0.0197
## 8
          1
                1
                     0
                            0
                                 1
                                       0
                                                           NA
## 9
                            0
                                 1
                                              0 1010100
                                                           6
                                                                191 0.0191
                0
                     1
                                       0
## 10
         1
                      1
                            0
                                 0
                                       0
                                              0 1110000
                                                            18
                                                                106 0.0106
                1
## # ... with 41 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 4444 0.444
   1
          1
                1
                     1
                            1
                                       1
##
   2
                1
                      0
                            0
                                 0
                                       0
                                              0 1100000
                                                            5
                                                                922 0.0922
          1
## 3
                                       0
                                              0 0110000
                                                            9
                                                                900 0.09
          0
                1
                      1
                            0
                                 0
                                                                874 0.0874
## 4
          1
                0
                      1
                            0
                                 0
                                       0
                                              0 1010000
                                                            7
## 5
                                                                695 0.0695
          1
                1
                      1
                            0
                                 0
                                       0
                                              0 1110000
                                                            18
##
  6
         1
                     1
                            0
                                 1
                                       0
                                              0 1110100
                                                            16
                                                                659 0.0659
                1
## 7
                            0
                                       0
                                              0 1010100
                                                                299 0.0299
         1
                0
                     1
                                 1
                                                          6
## 8
                                              0 0100000
                                                                180 0.018
          0
                     0
                            0
                                 0
                                       0
                                                            2
                1
## 9
                            0
                                       0
                                              0 0010000
                                                                166 0.0166
          0
                0
                      1
                                 0
                                                            3
                                              0 1000000
                                                                164 0.0164
## 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
                                                                           2686 0.269
    1
           1
                  1
                         1
                                 1
                                       1
##
    2
           1
                  1
                         1
                                 1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                           1408 0.141
##
                                 0
                                               0
                                                       0 1110100
                                                                           1365 0.136
    3
                         1
                                       1
                                                                      16
           1
                  1
##
    4
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                       1 1111111
                                                                      10
                                                                           1318 0.132
##
    5
                                               1
                                                       0 1111110
                                                                      11
                                                                            660 0.066
           1
                  1
                         1
                                 1
                                       1
##
    6
           1
                  1
                         1
                                 1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                            592 0.0592
    7
##
           1
                  1
                         1
                                 0
                                       1
                                               1
                                                       0 1110110
                                                                      14
                                                                            526 0.0526
##
    8
                         0
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                            380 0.038
           1
                  1
                                 1
##
    9
                  0
                                 0
                                               0
                                                       0 1010100
                                                                       6
                                                                            364 0.0364
           1
                         1
                                       1
                                 0
                                       0
                                                       0 1110010
                                                                            197 0.0197
##
   10
           1
                  1
                         1
                                               1
                                                                      17
##
   11
           1
                  1
                         1
                                 0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                            182 0.0182
##
   12
           0
                  1
                         1
                                 0
                                       0
                                               1
                                                       0 0110010
                                                                       8
                                                                            114 0.0114
##
   13
           0
                                 0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                             82 0.0082
                  1
                         1
                                               0
## 14
           1
                  1
                         0
                                 0
                                       0
                                                       0 1100000
                                                                       5
                                                                             55 0.0055
## 15
                                                                       7
                  0
                                 0
                                       0
                                               0
                                                       0 1010000
                                                                             54 0.0054
           1
                         1
##
   16
           0
                  0
                         1
                                 0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                              7 0.0007
##
   17
           0
                  1
                         0
                                 0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                              6 0.0006
##
   18
           1
                  0
                         0
                                 0
                                       0
                                               0
                                                       0 1000000
                                                                       1
                                                                              4 0.0004
##
## $lasso
## # A tibble: 90 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
                                                                           1367 0.137
           1
                  1
##
    2
                  1
                         1
                                 1
                                               0
                                                       0 1111100
                                                                      12
                                                                           1017 0.102
           1
                                       1
##
    3
                                 0
                                               0
                                                       0 1110100
                                                                            998 0.0998
                         1
                                       1
                                                                      16
           1
                  1
##
    4
                                       0
                                               0
                                                       0 1111000
                                                                            993 0.0993
           1
                  1
                         1
                                 1
                                                                      15
##
    5
                         1
                                               0
                                                       1 1111101
                                                                      NA
                                                                            506 0.0506
           1
                  1
                                 1
                                       1
##
    6
           1
                  1
                         1
                                 0
                                       1
                                               0
                                                       1 1110101
                                                                      NA
                                                                            456 0.0456
    7
##
                                       0
                                               0
                                                       1 1111001
                                                                      NA
                                                                            435 0.0435
           1
                  1
                         1
                                 1
                                       0
##
    8
           1
                  1
                         1
                                 0
                                               0
                                                       1 1110001
                                                                      NA
                                                                            418 0.0418
    9
##
           0
                                 0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                            301 0.0301
                  1
                         1
## 10
           1
                  1
                         0
                                 0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                            289 0.0289
     ... with 80 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 58 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
                                                                            943 0.0943
                  1
##
    2
                  0
                         1
                                 0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                            911 0.0911
           1
##
    3
                         0
                                 0
                                       0
                                               0
                                                       0 1100000
                                                                       5
                                                                            907 0.0907
           1
                  1
##
    4
           1
                  0
                         0
                                 0
                                       0
                                               0
                                                       0 1000000
                                                                       1
                                                                            686 0.0686
##
    5
           0
                  0
                                0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                            645 0.0645
                         1
##
    6
                         0
                                 0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                            627 0.0627
           0
                  1
```

```
## 7
                        1
                                0
                                              0 0111000
                                                                505 0.0505
               1
                     1
                                       0
                                                           NA
                                              0 1011000
                                                                499 0.0499
## 8
         1
                0
                     1
                           1
                                 0
                                       0
                                                           NA
## 9
                     0
                            0
                                              0 1100100
                                                           NA
                                                                492 0.0492
                1
                                 1
                                       0
## 10
         1
                0
                     1
                            0
                                 1
                                       0
                                              0 1010100
                                                          6
                                                                484 0.0484
## # ... with 48 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
                                                               6456 0.646
   1
          1
               1
                     1
                           1
                                       1
                                                           10
##
   2
                      1
                                 0
                                       0
                                              0 1111000
                                                                686 0.0686
          1
                1
                            1
                                                           15
## 3
                                                                628 0.0628
          1
                1
                      1
                            0
                                 1
                                       0
                                              0 1110100
                                                           16
## 4
          1
                      0
                            1
                                 0
                                       0
                                              0 1101000
                                                            4
                                                                402 0.0402
                1
## 5
                                                                394 0.0394
          1
                0
                      1
                            0
                                 1
                                       0
                                              0 1010100
                                                            6
##
  6
          0
                     1
                            0
                                 0
                                       0
                                              0 0110000
                                                            9
                                                                259 0.0259
                1
## 7
                            0
                                       0
                                              0 1100000
                                                           5
                                                                223 0.0223
          1
                     0
                                 0
## 8
                                              0 1010000
                                                                201 0.0201
                0
                     1
                            0
                                 0
                                       0
                                                           7
          1
## 9
                            0
                                              0 1110000
                                                                134 0.0134
          1
                1
                      1
                                 0
                                       0
                                                           18
                                              0 1110010
                                                                129 0.0129
## 10
         1
                1
                      1
                            0
                                 0
                                       1
                                                           17
## # ... 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: 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>
##
                                                                      10
                                                                           1887 0.189
    1
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                       1 1111111
##
    2
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                       0 1111110
                                                                      11
                                                                           1795 0.180
##
                                 0
                                                       0 1110110
                                                                      14
                                                                          1459 0.146
    3
                         1
                                       1
                                               1
           1
                  1
##
    4
           1
                  1
                         1
                                 1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                          1415 0.142
##
    5
                         1
                                               0
                                                       0 1111100
                                                                      12
                                                                          1403 0.140
           1
                  1
                                 1
                                       1
##
    6
           1
                  1
                         1
                                 0
                                       1
                                               0
                                                       0 1110100
                                                                      16
                                                                            472 0.0472
    7
                                                                            458 0.0458
##
           1
                  1
                         1
                                 0
                                       0
                                               1
                                                       0 1110010
                                                                      17
##
    8
                         1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                            458 0.0458
           1
                  1
                                 1
##
    9
                  0
                                 0
                                               0
                                                       0 1010100
                                                                       6
                                                                            213 0.0213
           1
                         1
                                       1
##
                         0
                                       0
                                               0
                                                       0 1101000
                                                                            203 0.0203
   10
           1
                  1
                                 1
                                                                       4
##
   11
           0
                  1
                         1
                                0
                                       0
                                               1
                                                       0 0110010
                                                                       8
                                                                            200 0.02
##
   12
           1
                  1
                         1
                                 0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                             14 0.0014
## 13
                  0
                                 0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                              9 0.0009
           1
                         1
                                               0
## 14
           1
                  1
                         0
                                 0
                                       0
                                                       0 1100000
                                                                       5
                                                                              7 0.0007
## 15
                                 0
                                       0
                                               0
                                                       0 0110000
                                                                       9
                                                                              3 0.0003
           0
                  1
                         1
##
   16
           0
                  0
                         1
                                0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                              2 0.0002
## 17
           0
                  1
                         0
                                0
                                       0
                                               0
                                                       0 0100000
                                                                       2
                                                                              1 0.0001
##
   18
           1
                  0
                         0
                                 0
                                       0
                                               0
                                                       0 1000000
                                                                       1
                                                                              1 0.0001
##
## $lasso
## # A tibble: 108 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
                                                       0 1111110
                                                                      11
                                                                           1273 0.127
           1
                  1
                                1
##
    2
                  1
                         1
                                 1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                            818 0.0818
           1
##
    3
                                               0
                                                       0 1111100
                                                                      12
                                                                            813 0.0813
           1
                  1
                         1
                                 1
                                       1
##
    4
                                 0
                                                       0 1110110
                                                                            777 0.0777
           1
                  1
                         1
                                       1
                                               1
                                                                      14
##
    5
                         1
                                               1
                                                       1 1111111
                                                                      10
                                                                            760 0.076
           1
                  1
                                 1
                                       1
##
    6
           1
                  1
                         1
                                 1
                                       0
                                               1
                                                       1 1111011
                                                                      NA
                                                                            445 0.0445
    7
                                                                            444 0.0444
##
                                0
                                               0
                                                       0 1110100
                                                                      16
           1
                  1
                         1
                                       1
                                       0
                                               0
##
    8
           1
                  1
                         1
                                 1
                                                       0 1111000
                                                                      15
                                                                            425 0.0425
    9
##
                                 0
                                       0
                                                       0 1110010
                                                                            424 0.0424
           1
                  1
                         1
                                               1
                                                                      17
## 10
           1
                  1
                         1
                                 0
                                       1
                                               1
                                                       1 1110111
                                                                      NA
                                                                            405 0.0405
     ... with 98 more rows
##
   # i Use 'print(n = ...)' to see more rows
##
## $spikeslab
##
   # A tibble: 73 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
                         0
                                1
                                       0
                                              0
                                                       0 1101000
                                                                       4
                                                                            605 0.0605
                  1
##
    2
           0
                  1
                         1
                                 0
                                       0
                                               1
                                                       0 0110010
                                                                       8
                                                                            587 0.0587
##
    3
                  0
                                 0
                                       1
                                               0
                                                       0 1010100
                                                                       6
                                                                            583 0.0583
           1
                         1
##
    4
           0
                  1
                         1
                                 0
                                       1
                                               0
                                                       0 0110100
                                                                      NA
                                                                            572 0.0572
##
    5
                         0
                                0
                                       0
                                                       0 1100010
                                                                      NA
                                                                            565 0.0565
           1
                  1
                                               1
##
    6
           0
                                       0
                                               0
                                                       0 0111000
                                                                            550 0.055
                  1
                         1
                                 1
                                                                      NA
```

```
0
                                1
                                              0 1100100
                                                                545 0.0545
               1
                     0
                                       0
                                                           NA
                                              0 1010010
                                                                533 0.0533
## 8
          1
                0
                     1
                            0
                                 0
                                       1
                                                           NA
## 9
                                       0
                                              0 1011000
                                                                508 0.0508
         1
                0
                     1
                            1
                                 0
                                                           NA
## 10
         1
                0
                     0
                            0
                                 0
                                       1
                                              0 1000010
                                                           NA
                                                                397 0.0397
## # ... with 63 more rows
## # i Use 'print(n = ...)' to see more rows
## $gprior
## # A tibble: 31 x 11
              x2
##
                     x3 x1x2 x1x3 x2x3 x1x2x3 mod
         x1
                                                           no
                                                                  n prop
      <dbl> <
                                                        <int> <int> <dbl>
##
                                 1
                                              1 1111111
                                                           10 7966 0.797
   1
         1
               1
                     1
                           1
                                       1
##
   2
                1
                      1
                                 0
                                       0
                                              0 1111000
                                                                314 0.0314
          1
                            1
                                                           15
## 3
                                              0 1110100
                                                                311 0.0311
          1
                1
                      1
                            0
                                 1
                                       0
                                                           16
                                                                281 0.0281
## 4
          1
                      1
                            0
                                 0
                                       1
                                              0 1110010
                                                           17
                1
## 5
                                                                242 0.0242
          1
                0
                      1
                            0
                                 1
                                       0
                                              0 1010100
                                                            6
##
  6
         1
                1
                     0
                            1
                                 0
                                       0
                                              0 1101000
                                                            4
                                                                242 0.0242
## 7
          0
                            0
                                              0 0110010
                                                                234 0.0234
                     1
                                 0
                                       1
                                                           8
## 8
                                              0 1111010
                                                                68 0.0068
          1
                     1
                            1
                                 0
                                       1
                                                           13
                1
## 9
                            0
                                              0 1110110
                                                                 55 0.0055
          1
                1
                      1
                                 1
                                       1
                                                           14
                                                               50 0.005
## 10
         1
                1
                     1
                            1
                                 1
                                       0
                                              0 1111100
                                                           12
## # ... 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: 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
                                                                           4335 0.434
    1
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                       1 1111111
##
    2
           1
                  1
                         1
                                 0
                                       1
                                               1
                                                       0 1110110
                                                                      14
                                                                            997 0.0997
##
                                       0
                                                       0 1111010
                                                                            995 0.0995
    3
                         1
                                               1
                                                                      13
           1
                  1
                                 1
##
    4
           1
                  1
                         1
                                 1
                                       1
                                               0
                                                       0 1111100
                                                                      12
                                                                            969 0.0969
##
    5
                         1
                                               1
                                                       0 1111110
                                                                            852 0.0852
           1
                  1
                                 1
                                       1
                                                                      11
##
    6
           1
                  1
                         1
                                 1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                            460 0.046
    7
                                                                            450 0.045
##
           1
                  1
                         1
                                 0
                                       1
                                               0
                                                       0 1110100
                                                                      16
##
    8
                         1
                                 0
                                       0
                                               1
                                                       0 1110010
                                                                      17
                                                                            443 0.0443
           1
                  1
##
    9
                  0
                                 0
                                               0
                                                       0 1010100
                                                                       6
                                                                            166 0.0166
           1
                         1
                                       1
##
                                 0
                                       0
                                                       0 0110010
                                                                            143 0.0143
   10
           0
                  1
                         1
                                               1
                                                                       8
##
   11
           1
                  1
                         0
                                 1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                            137 0.0137
##
   12
           1
                  1
                         1
                                 0
                                       0
                                               0
                                                       0 1110000
                                                                      18
                                                                             20 0.002
##
   13
                  0
                                 0
                                       0
                                               0
                                                       0 1010000
                                                                       7
                                                                             12 0.0012
           1
                         1
                                               0
## 14
           0
                  1
                         1
                                 0
                                       0
                                                       0 0110000
                                                                       9
                                                                             11 0.0011
                                                                       5
## 15
                         0
                                0
                                       0
                                               0
                                                       0 1100000
                                                                              8 0.0008
           1
                  1
##
   16
           0
                  0
                         1
                                0
                                       0
                                               0
                                                       0 0010000
                                                                       3
                                                                              1 0.0001
## 17
           1
                  0
                         0
                                 0
                                       0
                                               0
                                                       0 1000000
                                                                       1
                                                                              1 0.0001
##
## $lasso
##
   # A tibble: 93 x 11
                                          x2x3 x1x2x3 mod
##
          x1
                 x2
                        xЗ
                           x1x2 x1x3
                                                                      no
                                                                                   prop
##
       <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <
                                                  <dbl> <chr>
                                                                   <int> <int>
                                                                                 <dbl>
##
    1
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                       1 1111111
                                                                      10
                                                                           1574 0.157
##
    2
                         1
                                1
                                       1
                                               0
                                                       1 1111101
                                                                      NA
                                                                            797 0.0797
           1
                  1
##
    3
                  1
                         1
                                 0
                                       1
                                               1
                                                       1 1110111
                                                                      NA
                                                                            777 0.0777
           1
##
                                       0
                                                       1 1111011
                                                                            771 0.0771
    4
                         1
                                 1
                                               1
                                                                      NA
           1
                  1
##
    5
                                                       0 1111110
                                                                            553 0.0553
           1
                  1
                         1
                                 1
                                       1
                                               1
                                                                      11
##
    6
                         1
                                       0
                                               1
                                                       0 1111010
                                                                      13
                                                                            441 0.0441
           1
                  1
                                 1
##
    7
           1
                  1
                         1
                                 1
                                       1
                                               0
                                                       0 1111100
                                                                      12
                                                                            428 0.0428
                                 0
##
    8
                                       1
                                                       0 1110110
                                                                      14
                                                                            413 0.0413
           1
                  1
                         1
                                               1
    9
                                       0
                                               0
                                                       0 1110000
##
           1
                  1
                         1
                                 0
                                                                      18
                                                                            373 0.0373
## 10
           1
                         1
                                       0
                                               0
                                                       0 1111000
                                                                      15
                                                                            361 0.0361
                  1
                                 1
   # ... with 83 more rows
   # i Use 'print(n = ...)' to see more rows
##
##
## $spikeslab
   # A tibble: 83 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 0110010
                                                                       8
                                                                            675 0.0675
##
    2
                  0
                         1
                                 0
                                       1
                                               0
                                                       0 1010100
                                                                       6
                                                                            665 0.0665
           1
##
    3
           1
                  1
                         0
                                 1
                                       0
                                               0
                                                       0 1101000
                                                                       4
                                                                            610 0.061
##
    4
                         1
                                 0
                                       1
                                               0
                                                       0 0110100
                                                                            605 0.0605
           0
                  1
                                                                      NA
##
    5
           1
                  1
                         0
                                 0
                                       0
                                               1
                                                       0 1100010
                                                                      NA
                                                                            604 0.0604
##
    6
           0
                                       0
                                               0
                                                       0 0111000
                                                                      NA
                                                                            590 0.059
                  1
                         1
                                1
##
    7
                         0
                                 0
                                       1
                                               0
                                                       0 1100100
                                                                            583 0.0583
           1
                  1
                                                                      NA
```

```
## 8
         1
               0
                           1
                                0
                                       0
                                              0 1011000
                                                           NA
                                                                572 0.0572
                     1
## 9
                           0
                                 0
                                              0 1010010
                                                           NA
                                                                555 0.0555
         1
               0
                     1
                                       1
                                              0 1010000
                                                                338 0.0338
## 10
               0
                     1
                           0
                                 0
                                       0
                                                           7
         1
## # ... with 73 more rows
## # i Use 'print(n = ...)' to see more rows
##
## $gprior
## # A tibble: 33 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 7822 0.782
##
   2
                           0
                                 1
                                       0
                                              0 1110100
                                                                336 0.0336
          1
               1
                      1
                                                           16
##
   3
         1
               1
                     1
                           1
                                 0
                                       0
                                              0 1111000
                                                           15
                                                                326 0.0326
                                                                325 0.0325
## 4
                           0
                                 0
                                              0 1110010
         1
               1
                      1
                                       1
                                                           17
## 5
         1
               0
                     1
                           0
                                 1
                                       0
                                              0 1010100
                                                           6
                                                                192 0.0192
                                              0 0110010
                                                                180 0.018
## 6
         0
               1
                      1
                           0
                                 0
                                       1
                                                            8
##
  7
         1
               1
                     0
                           1
                                 0
                                       0
                                              0 1101000
                                                           4
                                                                154 0.0154
                                                                82 0.0082
##
  8
         1
                                 0
                                              0 1111010
               1
                     1
                           1
                                       1
                                                           13
##
                                              0 1111100
                                                                 80 0.008
  9
         1
               1
                     1
                           1
                                 1
                                       0
                                                           12
## 10
                                              0 1110110
                                                                 62 0.0062
         1
                      1
                           0
                                 1
                                       1
                                                           14
               1
## # ... with 23 more rows
## # i Use 'print(n = ...)' to see more rows
```