README.md 5/30/2022

Bootstrap selection comparison: sparisty and accuracy

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File structure

the Python packages and simulation for bolasso and bsolar sparisty and accuracy comparison at Section 4 of the paper.

supporting functions

- ./numerical_result : the folder of all numerical results, saved as ".p";
- bolasso_parallel.py: the Python package "bolasso" (parallel computing);
- bsolar_parallel.py: the Python package "bsolar" (parallel computing);
- o costcom.py: the package to compute the regression error;
- debug.sh: (for macOS and Linux only) the bash file for bug testing of all .py files here.
 - in Mac OS or Linux, open terminal and switch to this folder; run "bash debug.sh" command
 - it will produces all the test plots, results and tables;
 - if you find no error during the procedure and the bash file ends normally, there is no bug of all the packages in this folder.
- solar.py: the Python package "solar";
- simul_plot_parallel.py: all the simulation functions (computation and plotting functions) that bsolar and bolasso require in the simulation;

simulations

 sparsity_accuracy_bolasso_bsolar.ipynb : the simulation for bolasso-bsolar comparison on selection sparsity and accuracy;