$\label{thm:continuous} \mbox{Table 1: Results for a survival outcome and restricted mean survival time in a hospitalized population.}$

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
Supp. 02	100	0	0.05	80.41	0.03	0.87
LASSO, B	100	0	0.06	82.84	0.01	0.90
Age & supp. 02	100	0	0.05	83.15	0.02	0.90
LASSO, A	100	0	0.06	83.26	0.01	0.90
LASSO, all	100	0	0.06	83.39	0.01	0.90
Set B	100	0	0.07	87.89	0.01	0.95
X-ray bilat. infilt.	100	0	0.05	88.59	0.03	0.96
Dyspnea	100	0	0.04	90.54	0.02	0.98
Sex	100	0	0.04	92.33	0.02	1.00
Unadjusted	100	0	0.04	92.48	0.03	1.00
No. symptoms	100	0	0.04	92.98	0.02	1.01
BMI	100	0	0.05	93.10	0.03	1.01
No. comorbid	100	0	0.05	93.14	0.03	1.01
Hypertension	100	0	0.05	94.12	0.02	1.02
Age	100	0	0.05	94.20	0.02	1.02
Smoking status	100	0	0.05	94.29	0.02	1.02
All	100	0	0.05	106.01	0.03	
						1.15
Set A	100	0	0.06	106.38	0.03	1.15
LASSO, A	250	0	0.06	82.42	0.03	0.89
LASSO, B	250	0	0.05	83.06	0.03	0.89
LASSO, all	250	0	0.06	83.16	0.03	0.90
Supp. 02	250	0	0.05	84.00	0.03	0.90
Age & supp. 02	250	0	0.05	84.48	0.03	0.91
Set B	250	0	0.05	85.23	0.03	0.92
X-ray bilat. infilt.	250	0	0.05	89.86	0.03	0.97
Set A	250	0	0.04	91.44	0.03	0.98
Age	250	0	0.05	92.05	0.04	0.99
Sex	250	0	0.05	92.06	0.04	0.99
Unadjusted	250	0	0.05	92.90	0.04	1.00
BMI	250	0	0.05	92.91	0.04	1.00
Dyspnea	250	0	0.05	92.93	0.04	1.00
No. comorbid	250	0	0.05	93.12	0.04	1.00
No. symptoms	250	0	0.05	93.37	0.04	1.01
Smoking status	250	0	0.06	93.88	0.04	1.01
Hypertension	250	0	0.05	93.95	0.04	1.01
All	250	0	0.04	96.29	0.03	1.04
LASSO, B	500	0	0.06	82.14	0.00	0.89
LASSO, all	500	0	0.05	82.33	0.00	0.89
Supp. 02	500	0	0.06	82.52	0.00	0.89
LASSO, A	500	0	0.05	82.64	0.00	0.89
Set B	500	0	0.06	82.90	0.00	0.89
Age & supp. 02	500	0	0.06	83.00	0.00	0.90
Set A	500	0	0.05	83.52	0.00	0.90
All	500	0	0.05	84.77	0.00	0.91
X-ray bilat. infilt.	500	0	0.05	88.75	-0.01	0.96
Sex	500	0	0.05	91.99	0.00	0.99
Dyspnea	500	0	0.05	92.26	0.00	1.00
Hypertension	500	0	0.05	92.36	0.00	1.00
No. symptoms	500	0	0.05	92.62	-0.01	1.00

Smoking status	500	0	0.06	92.63	-0.01	1.00
BMI	500	0	0.05	92.65	0.00	1.00
Unadjusted	500	0	0.05	92.70	0.00	1.00
Age	500	0	0.06	92.83	0.00	1.00
No. comorbid	500	0	0.05	92.96	-0.01	1.00
Set A	1500	0	0.04	77.88	0.00	0.84
LASSO, A	1500	0	0.05	78.14	0.00	0.84
LASSO, all	1500	0	0.05	78.37	0.00	0.84
All	1500	0	0.05	78.38	0.00	0.84
LASSO, B	1500	0	0.05	78.49	0.00	0.84
Set B	1500	0	0.05	78.52	0.00	0.85
Age & supp. 02	1500	0	0.05	79.34	0.00	0.85
Supp. 02	1500	0	0.05	81.17	0.00	0.87
X-ray bilat. infilt.	1500	0	0.06	88.70	0.00	0.95
Age	1500	0	0.06	90.99	0.00	0.98
Sex	1500	0	0.06	91.42	0.00	0.98
Dyspnea	1500	0	0.06	92.04	0.00	0.99
No. comorbid	1500	0	0.06	92.51	0.00	1.00
Smoking status	1500	0	0.06	92.55	0.00	1.00
Hypertension	1500	0	0.06	92.85	0.00	1.00
No. symptoms	1500	0	0.06	92.91	0.00	1.00
Unadjusted	1500	0	0.06	92.92	0.00	1.00
BMI	1500	0	0.06	92.95	0.00	1.00

Table 2: Results for a survival outcome and restricted mean survival time in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
Supp. 02	100	0.55	0.10	71.44	0.02	0.87
LASSO, B	100	0.55	0.12	72.86	0.01	0.89
LASSO, A	100	0.55	0.11	73.41	0.00	0.89
LASSO, all	100	0.55	0.11	73.85	0.00	0.90
Age & supp. 02	100	0.55	0.10	74.21	0.01	0.90
X-ray bilat. infilt.	100	0.55	0.10	79.04	0.01	0.96
Set B	100	0.55	0.12	80.29	0.00	0.98
Dyspnea	100	0.55	0.10	80.74	0.02	0.98
Unadjusted	100	0.55	0.10	82.16	0.02	1.00
Sex	100	0.55	0.10	82.32	0.01	1.00
No. comorbid	100	0.55	0.10	82.53	0.02	1.00
BMI	100	0.55	0.10	82.92	0.02	1.01
No. symptoms	100	0.55	0.10	83.06	0.01	1.01
Age	100	0.55	0.11	83.57	0.01	1.02
Hypertension	100	0.55	0.11	83.71	0.02	1.02
Smoking status	100	0.55	0.11	84.48	0.01	1.03
Set A	100	0.55	0.10	87.67	0.01	1.07
All	100	0.55	0.10	91.62	0.02	1.12
LASSO, B	250	0.55	0.21	74.50	0.03	0.90
LASSO, A	250	0.55	0.21	74.64	0.03	0.90
Supp. 02	250	0.55	0.20	74.68	0.03	0.90
Age & supp. 02	250	0.55	0.20	74.98	0.03	0.91
LASSO, all	250	0.55	0.21	75.05	0.03	0.91
Set B	250	0.55	0.20	76.63	0.02	0.93
Set A	250	0.55	0.18	78.22	0.03	0.95
X-ray bilat. infilt.	250	0.55	0.18	80.13	0.03	0.97
Sex	250	0.55	0.17	81.93	0.03	0.99
Age	250	0.55	0.18	82.26	0.03	1.00
Dyspnea	250	0.55	0.19	82.32	0.04	1.00
Unadjusted	250	0.55	0.17	82.57	0.03	1.00
No. comorbid	250	0.55	0.18	82.73	0.04	1.00
No. symptoms	250	0.55	0.17	82.93	0.03	1.00
BMI	250	0.55	0.17	82.94	0.04	1.00
All	250	0.55	0.17	83.02	0.03	1.01
Smoking status	250	0.55	0.18	83.57	0.03	1.01
Hypertension	250	0.55	0.18	83.58	0.03	1.01
LASSO, B	500	0.55	0.30	70.70	0.00	0.90
LASSO, all	500	0.55	0.30	70.74	0.00	0.90
Supp. 02	500	0.55	0.28	70.88	0.00	0.90
LASSO, A	500	0.55	0.31	71.09	0.00	0.90
Set B	500	0.55	0.30	71.17	0.00	0.90
Age & supp. 02	500	0.55	0.30	71.44	0.00	0.91
Set A	500	0.55	0.30	71.76	0.00	0.91
All	500	0.55	0.30	72.39	0.00	0.92
X-ray bilat. infilt.	500	0.55	0.28	75.62	0.00	0.96
Sex	500	0.55	0.26	78.19	0.00	0.99
Dyspnea	500	0.55	0.27	78.50	0.00	1.00
Hypertension	500	0.55	0.26	78.55	0.00	1.00
BMI	500	0.55	0.27	78.61	0.00	1.00
2111	500	0.55	0.27	,0.01	0.00	1.00

No. symptoms Age Unadjusted Smoking status	500 500 500 500	0.55 0.55 0.55 0.55	0.26 0.27 0.26 0.27	78.63 78.65 78.78 78.86	0.00 0.00 0.00 0.00	1.00 1.00 1.00 1.00
No. comorbid	500	0.55	0.27	79.03	0.00	1.00
LASSO, A	1500	0.55	0.72	67.81	0.00	0.85
Set A	1500	0.55	0.72	67.88	0.00	0.85
LASSO, all	1500	0.55	0.72	68.01	0.00	0.85
LASSO, B	1500	0.55	0.72	68.07	0.00	0.85
Set B	1500	0.55	0.71	68.38	0.00	0.86
All	1500	0.55	0.71	68.44	0.00	0.86
Age & supp. 02	1500	0.55	0.71	69.14	0.00	0.87
Supp. 02	1500	0.55	0.71	70.48	0.00	0.88
X-ray bilat. infilt.	1500	0.55	0.68	76.12	0.00	0.95
Age	1500	0.55	0.66	78.59	0.00	0.98
Sex	1500	0.55	0.66	78.74	0.00	0.99
Dyspnea	1500	0.55	0.66	79.20	0.00	0.99
Smoking status	1500	0.55	0.66	79.57	0.00	1.00
No. comorbid	1500	0.55	0.66	79.59	0.00	1.00
Hypertension	1500	0.55	0.66	79.91	0.00	1.00
Unadjusted	1500	0.55	0.66	79.91	0.00	1.00
No. symptoms	1500	0.55	0.66	79.95	0.00	1.00
BMI	1500	0.55	0.66	80.05	0.00	1.00

Table 3: Results for a survival outcome and restricted mean survival time in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
Supp. 02	100	1.07	0.27	64.24	0.03	0.88
LASSO, B	100	1.07	0.30	65.62	0.02	0.89
LASSO, A	100	1.07	0.29	66.08	0.02	0.90
Age & supp. 02	100	1.07	0.28	66.77	0.02	0.91
LASSO, all	100	1.07	0.30	66.83	0.02	0.91
X-ray bilat. infilt.	100	1.07	0.27	70.78	0.03	0.96
Dyspnea	100	1.07	0.27	72.23	0.03	0.98
Sex	100	1.07	0.26	73.26	0.03	1.00
No. comorbid	100	1.07	0.25	73.41	0.03	1.00
Unadjusted	100	1.07	0.26	73.42	0.03	1.00
Set B	100	1.07	0.27	73.72	0.02	1.00
No. symptoms	100	1.07	0.25	74.09	0.02	1.01
BMI	100	1.07	0.27	74.35	0.03	1.01
Hypertension	100	1.07	0.26	74.43	0.03	1.01
Age	100	1.07	0.27	75.14	0.03	1.02
Smoking status	100	1.07	0.27	75.64	0.01	1.03
Set A	100	1.07	0.24	78.76	0.05	1.07
All	100	1.07	0.22	87.57	0.02	1.19
						-
LASSO, A	250	1.07	0.62	63.71	0.03	0.90
LASSO, B	250	1.07	0.62	63.81	0.03	0.90
LASSO, all	250	1.07	0.61	64.13	0.03	0.90
Supp. 02	250	1.07	0.60	64.13	0.04	0.90
Age & supp. 02	250	1.07	0.60	64.32	0.03	0.90
Set B	250	1.07	0.59	64.49	0.03	0.91
Set A	250	1.07	0.58	68.00	0.03	0.96
X-ray bilat. infilt.	250	1.07	0.57	69.10	0.04	0.97
Age	250	1.07	0.56	70.39	0.04	0.99
Dyspnea	250	1.07	0.56	70.56	0.04	0.99
Sex	250	1.07	0.56	70.78	0.04	1.00
Unadjusted	250	1.07	0.55	71.07	0.04	1.00
No. comorbid	250	1.07	0.56	71.18	0.04	1.00
No. symptoms	250	1.07	0.55	71.19	0.04	1.00
BMI	250	1.07	0.55	71.26	0.04	1.00
All	250	1.07	0.54	71.67	0.05	1.01
Hypertension	250	1.07	0.56	71.89	0.04	1.01
Smoking status	250	1.07	0.57	72.03	0.04	1.01
LASSO, B	500	1.07	0.88	62.56	0.01	0.91
Supp. 02	500	1.07	0.86	62.64	0.01	0.91
Set B	500	1.07	0.87	62.77	0.00	0.91
LASSO, A	500	1.07	0.87	62.78	0.00	0.91
Age & supp. 02	500	1.07	0.87	62.81	0.01	0.91
LASSO, all	500	1.07	0.87	62.83	0.00	0.91
Set A	500	1.07	0.86	63.05	0.00	0.91
All	500	1.07	0.86	63.98	0.00	0.93
X-ray bilat. infilt.	500	1.07	0.83	66.17	0.00	0.96
Sex	500	1.07	0.83	68.52	0.00	0.99
Dyspnea	500	1.07	0.83	68.64	0.00	0.99
No. symptoms	500	1.07	0.83	68.81	0.00	1.00
Hypertension	500	1.07	0.82	68.86	0.00	1.00
, per cension	550	1.07	0.02	55100	0.00	1.00

BMI	500	1.07	0.83	68.92	0.00	1.00
Smoking status	500	1.07	0.82	68.98	0.00	1.00
Unadjusted	500	1.07	0.83	69.00	0.00	1.00
Age	500	1.07	0.83	69.07	0.00	1.00
No. comorbid	500	1.07	0.82	69.14	0.00	1.00
LASSO, A	1500	1.07	1.00	58.75	0.00	0.86
Set A	1500	1.07	1.00	58.78	0.00	0.86
LASSO, B	1500	1.07	1.00	58.92	0.00	0.86
LASSO, all	1500	1.07	1.00	58.96	0.00	0.86
Set B	1500	1.07	1.00	59.20	0.00	0.86
All	1500	1.07	1.00	59.25	0.00	0.86
Age & supp. 02	1500	1.07	1.00	60.00	0.00	0.88
Supp. 02	1500	1.07	1.00	60.99	0.00	0.89
X-ray bilat. infilt.	1500	1.07	1.00	65.30	0.00	0.95
Sex	1500	1.07	1.00	67.39	0.00	0.98
Age	1500	1.07	1.00	67.57	0.00	0.99
Dyspnea	1500	1.07	1.00	68.15	0.00	0.99
Smoking status	1500	1.07	1.00	68.17	0.00	1.00
No. comorbid	1500	1.07	1.00	68.28	0.00	1.00
No. symptoms	1500	1.07	1.00	68.49	0.00	1.00
Unadjusted	1500	1.07	1.00	68.51	0.00	1.00
Hypertension	1500	1.07	1.00	68.56	0.00	1.00
BMI	1500	1.07	1.00	68.68	0.00	1.00

Table 4: Results for the risk difference in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
Supp. 02	100	0	0.05	0.68	Θ	0.89
LASSO, B	100	0	0.06	0.70	0	0.92
LASSO, A	100	0	0.07	0.70	0	0.92
LASSO, all	100	0	0.06	0.70	0	0.92
Age & supp. 02	100	0	0.05	0.71	0	0.93
X-ray bilat. infilt.	100	0	0.05	0.74	0	0.96
Dyspnea	100	0	0.04	0.76	0	0.99
Sex	100	0	0.05	0.76	0	1.00
No. symptoms	100	0	0.04	0.76	Θ	1.00
Unadjusted	100	0	0.05	0.76	Θ	1.00
Set B	100	0	0.07	0.77	Θ	1.01
No. comorbid	100	0	0.05	0.77	0	1.01
BMI	100	0	0.05	0.77	0	1.01
Hypertension	100	0	0.05	0.78	0	1.02
Smoking status	100	0	0.06	0.78	0	1.02
Age	100	0	0.05	0.78	0	1.02
Set A	100	0	0.06	0.82	0	1.07
All	100	0	0.06	0.84	0	1.09
LASSO, A	250	0	0.05	0.69	0	0.91
LASSO, B	250	0	0.05	0.69	0	0.91
LASSO, all	250	0	0.05	0.69	0	0.91
Supp. 02	250	0	0.05	0.70	0	0.92
Age & supp. 02	250	0	0.04	0.71	0	0.93
Set B	250	0	0.05	0.71	0	0.94
Set A	250	0	0.04	0.72	0	0.96
X-ray bilat. infilt.	250	0	0.04	0.74	0	0.97
Sex	250	0	0.04	0.75	0	0.99
Age	250	0	0.05	0.75	0	1.00
All	250	0	0.05	0.76	0	1.00
BMI	250	0	0.04	0.76	0	1.00
No. symptoms	250	0	0.04	0.76	0	1.00
Unadjusted	250	0	0.04	0.76	0	1.00
No. comorbid	250	0	0.05	0.76	0	1.00
Dyspnea	250	0	0.05	0.76	0	1.00
Hypertension	250	0	0.04	0.77	0	1.01
Smoking status	250	0	0.05	0.77	0	1.01
LASSO, B	500	0	0.05	0.68	0	0.91
LASSO, all	500	0	0.06	0.68	0	0.91
Supp. 02	500	0	0.05	0.68	0	0.91
LASSO, A	500	0	0.06	0.68	0	0.91
Age & supp. 02	500	0	0.05	0.68	0	0.91
Set A	500	0	0.05	0.68	0	0.92
Set B	500	0	0.05	0.69	Θ	0.92
All	500	0	0.05	0.70	0	0.93
X-ray bilat. infilt.	500	0	0.05	0.72	0	0.97
Sex	500	0	0.05	0.74	Θ	0.99
No. symptoms	500	0	0.05	0.75	0	1.00
Hypertension	500	0	0.06	0.75	0	1.00
Dyspnea	500	0	0.06	0.75	0	1.00
Smoking status	500	0	0.05	0.75	Θ	1.00

BMI	500	0	0.06	0.75	0	1.00
Unadjusted	500	0	0.06	0.75	0	1.00
No. comorbid	500	0	0.06	0.75	0	1.00
Age	500	0	0.06	0.75	0	1.00
LASSO, A	1500	0	0.04	0.66	0	0.87
LASSO, all	1500	0	0.04	0.66	0	0.87
LASSO, B	1500	0	0.04	0.66	0	0.87
Set A	1500	0	0.04	0.66	0	0.87
Set B	1500	0	0.05	0.67	0	0.88
All	1500	0	0.04	0.67	0	0.88
Age & supp. 02	1500	0	0.05	0.67	0	0.89
Supp. 02	1500	0	0.05	0.68	0	0.90
X-ray bilat. infilt.	1500	0	0.06	0.73	0	0.96
Sex	1500	0	0.05	0.75	0	0.98
Age	1500	0	0.05	0.75	0	0.99
Dyspnea	1500	0	0.05	0.76	0	1.00
Smoking status	1500	0	0.05	0.76	0	1.00
No. comorbid	1500	0	0.06	0.76	0	1.00
No. symptoms	1500	0	0.05	0.76	0	1.00
Hypertension	1500	0	0.05	0.76	0	1.00
Unadjusted	1500	0	0.05	0.76	0	1.00
BMI	1500	0	0.05	0.76	0	1.00

Table 5: Results for the risk difference in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
Supp. 02	100	0.04	0.08	0.64	Θ	0.89
LASSO, B	100	0.04	0.10	0.65	0	0.90
LASSO, A	100	0.04	0.10	0.66	0	0.91
LASSO, all	100	0.04	0.10	0.67	0	0.92
Age & supp. 02	100	0.04	0.09	0.68	0	0.93
X-ray bilat. infilt.	100	0.04	0.09	0.70	0	0.96
Set B	100	0.04	0.10	0.71	0	0.97
Dyspnea	100	0.04	0.09	0.72	0	0.99
No. symptoms	100	0.04	0.09	0.72	0	1.00
Unadjusted	100	0.04	0.09	0.72	Θ	1.00
Sex	100	0.04	0.09	0.73	Θ	1.00
No. comorbid	100	0.04	0.10	0.73	0	1.00
Set A	100	0.04	0.10	0.74	0	1.01
Hypertension	100	0.04	0.09	0.74	0	1.02
BMI	100	0.04	0.09	0.74	0	1.02
Age	100	0.04	0.10	0.74	0	1.03
Smoking status	100	0.04	0.10	0.75	0	1.03
All	100	0.04	0.09	0.77	0	1.06
LASSO, B	250	0.04	0.17	0.65	0	0.93
Supp. 02	250	0.04	0.17	0.65	0	0.93
LASSO, A	250	0.04	0.17	0.65	0	0.93
LASSO, all	250	0.04	0.17	0.66	0	0.93
Age & supp. 02	250	0.04	0.16	0.66	0	0.93
Set A	250	0.04	0.15	0.67	0	0.96
Set B	250	0.04	0.16	0.68	0	0.96
X-ray bilat. infilt.	250	0.04	0.15	0.69	0	0.98
Sex	250	0.04	0.14	0.70	0	0.99
No. symptoms	250	0.04	0.14	0.70	0	1.00
Age	250	0.04	0.14	0.70	0	1.00
Dyspnea	250	0.04	0.15	0.71	0	1.00
Unadjusted	250	0.04	0.14	0.71	0	1.00
No. comorbid	250	0.04	0.14	0.71	0	1.00
BMI	250	0.04	0.14	0.71	0	1.00
All	250	0.04	0.15	0.71	0	1.01
Smoking status	250	0.04	0.13	0.71	0	1.01
Hypertension	250	0.04	0.14	0.72	0	1.01
Supp. 02	500	0.04	0.23	0.66	0	0.92
LASSO, B	500	0.04	0.24	0.66	Θ	0.93
LASSO, all	500	0.04	0.25	0.66	Θ	0.93
Set B	500	0.04	0.23	0.66	0	0.93
Age & supp. 02	500	0.04	0.23	0.66	0	0.93
LASSO, A	500	0.04	0.25	0.66	0	0.93
Set A	500	0.04	0.24	0.67	0	0.94
All	500	0.04	0.23	0.67	0	0.95
X-ray bilat. infilt.	500	0.04	0.24	0.69	0	0.97
Sex	500	0.04	0.22	0.71	0	0.99
Dyspnea	500	0.04	0.22	0.71	0	1.00
Hypertension	500	0.04	0.22	0.71	0	1.00
No. symptoms	500	0.04	0.22	0.71	0	1.00
BMI	500	0.04	0.22	0.71	0	1.00
			- -	=	-	

Unadjusted	500	0.04	0.22	0.71	0	1.00
No. comorbid	500	0.04	0.22	0.71	0	1.00
Smoking status	500	0.04	0.22	0.71	0	1.00
Age	500	0.04	0.22	0.71	0	1.00
LASSO, A	1500	0.04	0.58	0.63	0	0.88
LASSO, all	1500	0.04	0.58	0.63	0	0.88
LASSO, B	1500	0.04	0.58	0.63	0	0.88
Set A	1500	0.04	0.57	0.63	0	0.88
Set B	1500	0.04	0.56	0.63	0	0.89
All	1500	0.04	0.57	0.64	0	0.89
Age & supp. 02	1500	0.04	0.57	0.64	0	0.89
Supp. 02	1500	0.04	0.57	0.65	0	0.90
X-ray bilat. infilt.	1500	0.04	0.53	0.69	0	0.96
Sex	1500	0.04	0.53	0.71	0	0.99
Age	1500	0.04	0.52	0.71	0	0.99
Dyspnea	1500	0.04	0.53	0.71	0	1.00
No. comorbid	1500	0.04	0.52	0.71	0	1.00
Smoking status	1500	0.04	0.53	0.71	0	1.00
Unadjusted	1500	0.04	0.52	0.72	0	1.00
Hypertension	1500	0.04	0.52	0.72	0	1.00
No. symptoms	1500	0.04	0.52	0.72	0	1.00
BMI	1500	0.04	0.52	0.72	0	1.00

Table 6: Results for the risk difference in a hospitalized population.

Supp. 02 100 0.1 0.29 0.63 0.00 0.91 LASSO, A 100 0.1 0.29 0.63 0.00 0.94 LASSO, A 100 0.1 0.29 0.64 0.00 0.94 LASSO, all 100 0.1 0.28 0.65 0.00 0.94 X-ray bilat. infilt. 100 0.1 0.26 0.67 0.00 0.98 Dyspnea 100 0.1 0.26 0.68 0.00 1.00 Unadjusted 100 0.1 0.26 0.68 0.00 1.00 No. comorbid 100 0.1 0.26 0.68 0.00 1.00 Mo. symptoms 100 0.1 0.26 0.69 0.00 1.01 Hypertension 100 0.1 0.26 0.69 0.00 1.01 Hypertension 100 0.1 0.26 0.69 0.00 1.01 Hypertension 100 0.1	Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
LASSO, A	Supp. 02	100	0.1	0.28	0.62	0.00	0.91
LASSO, all 100 0.1 0.28 0.65 0.00 0.94 Age & supp. 02 100 0.1 0.28 0.65 0.00 0.94 X-ray bilat. infilt. 100 0.1 0.26 0.67 0.00 0.98 Dyspnea 100 0.1 0.26 0.68 0.00 0.99 Sex 100 0.1 0.26 0.68 0.00 1.00 No. comorbid 100 0.1 0.26 0.68 0.00 1.00 No. comorbid 100 0.1 0.27 0.69 0.00 1.00 No. symptoms 100 0.1 0.26 0.69 0.00 1.01 Hypertension 100 0.1 0.26 0.69 0.00 1.01 BMI 100 0.1 0.26 0.69 0.00 1.01 BMI 100 0.1 0.26 0.69 0.00 1.01 BMI 100 0.1 0.26 0.69 0.00 1.01 Set B 100 0.1 0.27 0.71 0.09 1.02 Smoking status 100 0.1 0.27 0.71 0.00 1.02 Smoking status 100 0.1 0.27 0.72 0.00 1.05 Set A 100 0.1 0.27 0.72 0.01 1.05 Set A 100 0.1 0.27 0.72 0.01 1.05 Set A 100 0.1 0.27 0.72 0.00 1.05 Set B 100 0.1 0.21 0.74 0.00 1.08 LASSO, B 250 0.1 0.59 0.60 0.00 0.93 LASSO, A 250 0.1 0.59 0.60 0.00 0.93 LASSO, A 250 0.1 0.59 0.60 0.00 0.93 Supp. 02 250 0.1 0.59 0.60 0.00 0.93 Supp. 02 250 0.1 0.59 0.60 0.00 0.93 Set B 250 0.1 0.55 0.63 0.00 0.93 Set B 250 0.1 0.55 0.60 0.00 0.99 Set B 250 0.1 0.55 0.60 0.00 0.99 Set B 250 0.1 0.54 0.64 0.00 1.00 No. symptoms 250 0.1 0.54 0.64 0.00 1.00 No. symptoms 250 0.1 0.54 0.64 0.00 1.00 Minatjusted 250 0.1 0.54 0.64 0.00 1.00 Minatjusted 250 0.1 0.54 0.64 0.00 1.00 Smoking status 250 0.1 0.53 0.65 0.00 1.01 Smoking status 250 0.1 0.54 0.64 0.00 1.00 Smoking status 250 0.1 0.84 0.59 0.00 0.93 LASSO, B 300 0.1 0.84 0.59 0.00 0.94 Set B 300 0.1 0.84 0.59 0.00 0.99 No. symptoms 500 0.1 0.81 0.83 0.59 0.00 0.99 No. symptoms 500 0.1 0.81 0.83 0.59 0.00 0.99 No. symptoms 500 0.1 0.81 0.83 0.59 0.00 0.99 No. symptoms 50	LASSO, B	100	0.1	0.29	0.63	0.00	0.93
Age & supp. 02 100 0.1 0.28 0.65 0.00 0.98 X-ray bilat. infilt. 100 0.1 0.26 0.67 0.00 0.98 Dyspnea 100 0.1 0.26 0.68 0.00 0.99 Sex 100 0.1 0.26 0.68 0.00 1.00 No. comorbid 100 0.1 0.26 0.68 0.00 1.00 No. symptoms 100 0.1 0.26 0.69 0.00 1.01 Hypertension 100 0.1 0.26 0.69 0.00 1.01 BMI 100 0.1 0.26 0.69 0.00 1.02 Age 100 0.1 0.26 0.69 0.00 1.02 Age 100 0.1 0.26 0.70 0.00 1.02 Set B 100 0.1 0.27 0.71 0.00 1.05 Age & LASSO, A 250 0.1 0	LASSO, A	100	0.1	0.29	0.64	0.00	0.94
N-ray bilat. infilt. 100	LASSO, all	100	0.1	0.28	0.65	0.00	0.94
Dyspnea 100 0.1 0.26 0.68 0.00 0.99 Sex 100 0.1 0.26 0.68 0.00 1.00 No. comorbid 100 0.1 0.26 0.68 0.00 1.00 No. comorbid 100 0.1 0.26 0.69 0.00 1.01 Hypertension 100 0.1 0.26 0.69 0.00 1.01 BMI 100 0.1 0.26 0.69 0.00 1.01 BMI 100 0.1 0.26 0.69 0.00 1.02 Age 100 0.1 0.26 0.70 0.00 1.02 Set B 100 0.1 0.27 0.71 0.00 1.05 Set B 100 0.1 0.27 0.72 0.00 1.05 Act B 100 0.1 0.24 0.72 0.01 1.05 Act B 100 0.1 0.59	Age & supp. 02	100	0.1	0.28	0.65	0.00	0.94
Sex	X-ray bilat. infilt.	100	0.1	0.26	0.67	0.00	0.98
Unadjusted	Dyspnea	100	0.1	0.26	0.68	0.00	0.99
No. comorbid No. symptoms No. log	Sex	100	0.1	0.26	0.68	0.00	1.00
No. symptoms	Unadjusted	100	0.1	0.26	0.68	0.00	1.00
Hypertension	No. comorbid	100	0.1	0.27	0.69	0.00	1.00
BMT	No. symptoms	100	0.1	0.26	0.69	0.00	1.01
BMT	Hypertension	100	0.1	0.26	0.69	0.00	1.01
Smoking status 100 0.1 0.27 0.71 0.00 1.04 Set B 100 0.1 0.27 0.72 0.00 1.05 Set A 100 0.1 0.24 0.72 0.01 1.05 All 100 0.1 0.21 0.74 0.00 1.08 LASSO, B 250 0.1 0.59 0.60 0.00 0.92 LASSO, A 250 0.1 0.59 0.60 0.00 0.93 LASSO, all 250 0.1 0.59 0.60 0.00 0.93 LASSO, all 250 0.1 0.57 0.60 0.00 0.93 Age & supp. 02 250 0.1 0.56 0.60 0.00 0.93 Set B 250 0.1 0.56 0.61 0.00 0.94 X-ray bilat. infilt. 250 0.1 0.54 0.63 0.00 0.99 Dyspnea 250 0.1 0.54		100	0.1	0.26	0.69	0.00	1.02
Smoking status 100 0.1 0.27 0.71 0.00 1.04 Set B 100 0.1 0.27 0.72 0.00 1.05 Set A 100 0.1 0.24 0.72 0.01 1.05 All 100 0.1 0.21 0.74 0.00 1.08 LASSO, B 250 0.1 0.59 0.60 0.00 0.92 LASSO, A 250 0.1 0.59 0.60 0.00 0.93 LASSO, all 250 0.1 0.59 0.60 0.00 0.93 LASSO, all 250 0.1 0.57 0.60 0.00 0.93 Age & supp. 02 250 0.1 0.56 0.61 0.00 0.93 Set B 250 0.1 0.56 0.61 0.00 0.94 X-ray bilat. infilt. 250 0.1 0.54 0.63 0.00 0.98 Set A 250 0.1 0.54 <	Age	100	0.1	0.26	0.70	0.00	1.02
Set B 100 0.1 0.27 0.72 0.00 1.05 Set A 100 0.1 0.24 0.72 0.01 1.05 All 100 0.1 0.21 0.74 0.00 1.08 LASSO, B 250 0.1 0.59 0.60 0.00 0.92 LASSO, all 250 0.1 0.59 0.60 0.00 0.93 LASSO, all 250 0.1 0.59 0.60 0.00 0.93 Supp. 02 250 0.1 0.57 0.60 0.00 0.93 Supp. 02 250 0.1 0.56 0.60 0.00 0.93 Set B 250 0.1 0.56 0.60 0.00 0.93 Set A 250 0.1 0.55 0.63 0.00 0.98 Set A 250 0.1 0.54 0.64 0.00 0.99 Dyspnea 250 0.1 0.54 0.64 0.0	_	100	0.1		0.71	0.00	1.04
Set A 100 0.1 0.24 0.72 0.01 1.05 All 100 0.1 0.21 0.74 0.00 1.08 LASSO, B 250 0.1 0.59 0.60 0.00 0.93 LASSO, Al 250 0.1 0.59 0.60 0.00 0.93 LASSO, all 250 0.1 0.59 0.60 0.00 0.93 Supp. 02 250 0.1 0.57 0.60 0.00 0.93 Age & supp. 02 250 0.1 0.56 0.61 0.00 0.93 Set B 250 0.1 0.56 0.61 0.00 0.94 X-ray bilat. infilt. 250 0.1 0.55 0.63 0.00 0.98 Set A 250 0.1 0.54 0.63 0.00 0.99 Dyspnea 250 0.1 0.54 0.64 0.00 1.00 Sex 250 0.1 0.54 0.64 0.			0.1		0.72	0.00	1.05
All 100 0.1 0.21 0.74 0.00 1.08 LASSO, B 250 0.1 0.59 0.60 0.00 0.93 LASSO, Al 250 0.1 0.59 0.60 0.00 0.93 LASSO, all 250 0.1 0.59 0.60 0.00 0.93 Supp. 02 250 0.1 0.56 0.60 0.00 0.93 Age & supp. 02 250 0.1 0.56 0.60 0.00 0.93 Set B 250 0.1 0.56 0.61 0.00 0.94 X-ray bilat. infilt. 250 0.1 0.55 0.63 0.00 0.98 Set A 250 0.1 0.54 0.63 0.00 0.99 Dyspnea 250 0.1 0.54 0.64 0.00 1.00 No. symptoms 250 0.1 0.54 0.64 0.00 1.00 No. comorbid 250 0.1 0.54 0.64 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
LASSO, A							
LASSO, A	LASSO, B	250	0.1	0.59	0.60	0.00	0.92
LASSO, all 250 0.1 0.59 0.60 0.00 0.93 Supp. 02 250 0.1 0.57 0.60 0.00 0.93 Age & supp. 02 250 0.1 0.56 0.60 0.00 0.93 Set B 250 0.1 0.56 0.61 0.00 0.94 X-ray bilat. infilt. 250 0.1 0.55 0.63 0.00 0.99 Dyspnea 250 0.1 0.55 0.64 0.00 0.99 Dyspnea 250 0.1 0.55 0.64 0.00 0.99 Age 250 0.1 0.54 0.64 0.00 0.99 Age 250 0.1 0.54 0.64 0.00 1.00 Sex 0.1 0.54 0.64 0.00 1.00 Unadjusted 250 0.1 0.54 0.64 0.00 1.00 Unadjusted 250 0.1 0.54 0.64 0.00 1.00 No. comorbid 250 0.1 0.54 0.64 0.00 1.00 No. comorbid 250 0.1 0.53 0.64 0.00 1.00 Hypertension 250 0.1 0.53 0.65 0.00 1.01 All 250 0.1 0.53 0.65 0.00 1.01 All 250 0.1 0.53 0.65 0.00 1.01 Smoking status 250 0.1 0.54 0.65 0.00 1.01 Smoking status 250 0.1 0.54 0.65 0.00 1.01 Smoking status 250 0.1 0.54 0.65 0.00 0.93 LASSO, A 500 0.1 0.84 0.59 0.00 0.93 LASSO, A 500 0.1 0.84 0.59 0.00 0.93 LASSO, all 500 0.1 0.84 0.59 0.00 0.93 LASSO, all 500 0.1 0.84 0.59 0.00 0.94 Age & supp. 02 500 0.1 0.84 0.59 0.00 0.94 Age & supp. 02 500 0.1 0.84 0.59 0.00 0.94 Age & supp. 02 500 0.1 0.84 0.59 0.00 0.94 Age & supp. 02 500 0.1 0.83 0.59 0.00 0.94 Set B 500 0.1 0.82 0.60 0.00 0.95 All 500 0.1 0.82 0.60 0.00 0.95 X-ray bilat. infilt. 500 0.1 0.81 0.82 0.60 0.00 0.99 No. symptoms 500 0.1 0.81 0.63 0.00 1.00 EMI							
Supp. 02 250 0.1 0.57 0.60 0.00 0.93 Age & supp. 02 250 0.1 0.56 0.60 0.00 0.93 Set B 250 0.1 0.55 0.63 0.00 0.98 X-ray bilat. infilt. 250 0.1 0.55 0.63 0.00 0.99 Set A 250 0.1 0.54 0.63 0.00 0.99 Dyspnea 250 0.1 0.55 0.64 0.00 0.99 Age 250 0.1 0.54 0.64 0.00 1.00 No. symptoms 250 0.1 0.54 0.64 0.00 1.00 No. comorbid 250 0.1 0.54 0.64 0.00 1.00 No. comorbid 250 0.1 0.53 0.65 0.00 1.00 Myertension 250 0.1 0.53 0.65 0.00 1.01 Smoking status 250 0.1 0.53 <t< td=""><td>•</td><td></td><td></td><td>0.59</td><td></td><td></td><td></td></t<>	•			0.59			
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Sex 250 0.1 0.54 0.64 0.00 1.00 No. symptoms 250 0.1 0.54 0.64 0.00 1.00 Unadjusted 250 0.1 0.54 0.64 0.00 1.00 No. comorbid 250 0.1 0.53 0.64 0.00 1.00 BMI 250 0.1 0.53 0.65 0.00 1.00 Hypertension 250 0.1 0.53 0.65 0.00 1.01 All 250 0.1 0.53 0.65 0.00 1.01 Smoking status 250 0.1 0.52 0.65 0.00 1.01 Smoking status 250 0.1 0.84 0.59 0.00 0.93 LASSO, B 500 0.1 0.84 0.59 0.00 0.93 LASSO, A 500 0.1 0.84 0.59 0.00 0.93 LASSO, all 500 0.1 0.83	= -						
No. symptoms 250 0.1 0.54 0.64 0.00 1.00 Unadjusted 250 0.1 0.54 0.64 0.00 1.00 No. comorbid 250 0.1 0.53 0.64 0.00 1.00 BMI 250 0.1 0.53 0.65 0.00 1.00 Hypertension 250 0.1 0.53 0.65 0.00 1.01 All 250 0.1 0.52 0.65 0.00 1.01 Smoking status 250 0.1 0.54 0.65 0.00 1.01 Smoking status 250 0.1 0.84 0.59 0.00 1.01 Smoking status 250 0.1 0.84 0.59 0.00 1.01 Smoking status 250 0.1 0.84 0.59 0.00 0.93 LASSO, B 500 0.1 0.84 0.59 0.00 0.93 LASSO, A 500 0.1 0.							
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Unadjusted 500 0.1 0.81 0.63 0.00 1.00	Unadjusted	500	0.1	0.81	0.63	0.00	1.00

Hypertension	500	0.1	0.81	0.63	0.00	1.00
No. comorbid	500	0.1	0.81	0.63	0.00	1.00
Age	500	0.1	0.80	0.64	0.00	1.00
Smoking status	500	0.1	0.81	0.64	0.00	1.00
LASSO, A	1500	0.1	1.00	0.55	0.00	0.89
LASSO, B	1500	0.1	1.00	0.55	0.00	0.89
LASSO, all	1500	0.1	1.00	0.55	0.00	0.89
Set A	1500	0.1	1.00	0.55	0.00	0.89
Set B	1500	0.1	1.00	0.55	0.00	0.90
All	1500	0.1	1.00	0.55	0.00	0.90
Age & supp. 02	1500	0.1	1.00	0.56	0.00	0.90
Supp. 02	1500	0.1	1.00	0.56	0.00	0.91
X-ray bilat. infilt.	1500	0.1	1.00	0.59	0.00	0.96
Sex	1500	0.1	1.00	0.61	0.00	0.99
Age	1500	0.1	1.00	0.61	0.00	0.99
Smoking status	1500	0.1	1.00	0.61	0.00	1.00
No. comorbid	1500	0.1	1.00	0.61	0.00	1.00
Dyspnea	1500	0.1	1.00	0.61	0.00	1.00
Unadjusted	1500	0.1	1.00	0.61	0.00	1.00
Hypertension	1500	0.1	1.00	0.61	0.00	1.00
No. symptoms	1500	0.1	1.00	0.62	0.00	1.00
BMI	1500	0.1	1.00	0.62	0.00	1.00

Table 7: Results for the difference in restricted mean survival time in a hospitalized population when covariates are not predictive of survival time.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
Unadjusted	100	Θ	0.05	91.66	0.00	1.00
Hypertension	100	0	0.05	92.39	0.00	1.01
No. comorbid	100	0	0.05	92.43	0.00	1.01
Sex	100	0	0.06	92.81	0.00	1.01
Supp. 02	100	0	0.06	92.86	0.00	1.01
X-ray bilat. infilt.	100	0	0.05	92.99	0.00	1.01
No. symptoms	100	0	0.06	93.29	0.00	1.02
Dyspnea	100	0	0.06	93.34	0.00	1.02
Age	100	0	0.06	94.42	-0.01	1.03
LASSO, B	100	0	0.06	94.54	0.00	1.03
BMI	100	0	0.06	94.93	0.00	1.04
Smoking status	100	0	0.06	95.11	-0.01	1.04
LASSO, A	100	0	0.06	95.37	0.00	1.04
LASSO, all	100	0	0.06	95.37	0.00	1.04
Age & supp. 02	100	0	0.06	96.10	-0.01	1.05
Set B	100	0	0.07	108.13	-0.01	1.18
Set A	100	0	0.06	122.70	-0.01	1.34
All	100	0	0.06	128.91	-0.01	1.41
						-
No. comorbid	250	0	0.05	87.04	0.02	1.00
BMI	250	0	0.04	87.12	0.02	1.00
Unadjusted	250	0	0.04	87.30	0.02	1.00
Sex	250	0	0.05	87.50	0.02	1.00
Dyspnea	250	0	0.04	87.57	0.02	1.00
No. symptoms	250	0	0.05	87.85	0.02	1.01
X-ray bilat. infilt.	250	0	0.04	87.89	0.03	1.01
Supp. 02	250	0	0.05	88.09	0.02	1.01
Smoking status	250	0	0.04	88.44	0.03	1.01
Age	250	0	0.05	88.51	0.02	1.01
LASSO, B	250	0	0.05	88.61	0.02	1.01
Hypertension	250	0	0.05	88.73	0.02	1.02
LASSO, A	250	0	0.06	88.74	0.02	1.02
Age & supp. 02	250	0	0.05	89.12	0.02	1.02
LASSO, all	250	0	0.06	89.24	0.02	1.02
Set B	250	0	0.05	92.62	0.02	1.06
Set A	250	0	0.04	98.61	0.02	1.13
All	250	0	0.04	104.31		
Smoking status	500	0	0.05	91.26	-0.01	1.00
No. symptoms	500	0	0.05	91.36	-0.01	1.00
Unadjusted	500	0	0.05	91.39	-0.01	1.00
X-ray bilat. infilt.	500	0	0.05	91.48	-0.01	1.00
Sex	500	0	0.05	91.48	-0.01	1.00
No. comorbid BMI	500	0 0	0.05 0.05	91.77 91.78	-0.01	1.00
	500				-0.01	1.00
Supp. 02	500	0	0.05	91.97	-0.01	1.01
Dyspnea	500	0	0.04	92.06	-0.01	1.01
Age	500	0	0.05	92.11	-0.01	1.01
Hypertension	500	0	0.05	92.12	-0.01	1.01
LASSO, A	500	0	0.05	92.17	-0.01	1.01
Age & supp. 02	500	0	0.05	92.59	-0.01	1.01

LASSO, all	500	0	0.05	92.66	-0.01	1.01
LASSO, B	500	0	0.05	92.81	-0.01	1.02
Set A	500	0	0.05	93.74	-0.01	1.03
Set B	500	0	0.05	94.31	-0.01	1.03
All	500	0	0.05	95.25	-0.01	1.04
Dyspnea	1500	0	0.04	90.34	0.00	1.00
BMI	1500	0	0.04	90.36	0.00	1.00
Sex	1500	0	0.04	90.49	0.00	1.00
No. symptoms	1500	0	0.04	90.49	0.00	1.00
Smoking status	1500	0	0.04	90.50	0.00	1.00
No. comorbid	1500	0	0.04	90.54	0.00	1.00
Unadjusted	1500	0	0.04	90.61	0.00	1.00
Supp. 02	1500	0	0.04	90.63	0.00	1.00
Set A	1500	0	0.04	90.66	0.00	1.00
X-ray bilat. infilt.	1500	0	0.04	90.69	0.00	1.00
All	1500	0	0.04	90.76	0.00	1.00
LASSO, A	1500	0	0.05	90.87	0.00	1.00
Hypertension	1500	0	0.04	90.92	0.00	1.00
LASSO, all	1500	0	0.05	91.19	0.00	1.01
Age	1500	0	0.04	91.19	0.00	1.01
Age & supp. 02	1500	0	0.04	91.24	0.00	1.01
Set B	1500	0	0.04	91.41	0.00	1.01
LASSO, B	1500	0	0.05	91.65	0.00	1.01

Table 8: Results for the difference in restricted mean survival time in a hospitalized population when covariates are not predictive of survival time.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff
Unadjusted	100	0.55	0.09	80.07	0.00	1.00
No. comorbid	100	0.55	0.10	80.36	0.00	1.00
Hypertension	100	0.55	0.10	80.37	0.01	1.00
Sex	100	0.55	0.09	81.14	0.00	1.01
Supp. 02	100	0.55	0.09	81.32	0.00	1.02
No. symptoms	100	0.55	0.10	81.55	0.01	1.02
X-ray bilat. infilt.	100	0.55	0.10	81.55	0.00	1.02
Dyspnea	100	0.55	0.09	81.69	0.00	1.02
BMI	100	0.55	0.10	82.49	0.01	1.03
LASSO, B	100	0.55	0.11	82.78	0.00	1.03
Smoking status	100	0.55	0.09	82.93	-0.01	1.04
LASSO, all	100	0.55	0.12	83.05	0.01	1.04
LASSO, A	100	0.55	0.11	83.11	0.01	1.04
Age & supp. 02	100	0.55	0.10	87.07	0.01	1.09
Age	100	0.55	0.10	92.80	0.01	1.16
Set B	100	0.55	0.10	95.77	0.00	1.20
Set A	100	0.55	0.09	110.75	0.03	1.38
All	100	0.55	0.09	112.99	0.00	1.41
BMI	250	0.55	0.16	73.95	0.02	1.00
Jnadjusted	250	0.55	0.15	74.21	0.02	1.00
No. comorbid	250	0.55	0.15	74.26	0.02	1.00
Sex	250	0.55	0.15	74.36	0.02	1.00
Dyspnea	250	0.55	0.16	74.52	0.02	1.00
K-ray bilat. infilt.	250	0.55	0.15	74.72	0.02	1.01
No. symptoms	250	0.55	0.15	74.77	0.02	1.01
Supp. 02	250	0.55	0.15	74.89	0.02	1.01
LASSO, A	250	0.55	0.16	75.09	0.02	1.01
Smoking status	250	0.55	0.16	75.26	0.02	1.01
LASSO, all	250	0.55	0.16	75.38	0.02	1.02
LASSO, B	250	0.55	0.16	75.51	0.02	1.02
- Hypertension	250	0.55	0.15	75.53	0.02	1.02
Age	250	0.55	0.15	75.63	0.02	1.02
Age & supp. 02	250	0.55	0.15	76.82	0.02	1.04
Set B	250	0.55	0.15	78.76	0.02	1.06
Set A	250	0.55	0.14	79.83	0.02	1.08
All	250	0.55	0.14	87.26	0.01	1.18
lo. symptoms	500	0.55	0.27	78.33	-0.01	1.00
Jnadjusted	500	0.55	0.27	78.35	-0.01	1.00
Smoking status	500	0.55	0.27	78.35	-0.01	1.00
K-ray bilat. infilt.	500	0.55	0.27	78.35	-0.01	1.00
Sex	500	0.55	0.27	78.58	-0.01	1.00
BMI	500	0.55	0.28	78.59	-0.01	1.00
No. comorbid	500	0.55	0.27	78.65	-0.01	1.00
Supp. 02	500	0.55	0.27	78.76	-0.01	1.01
LASSO, A	500	0.55	0.27	78.97	-0.01	1.01
Dyspnea	500	0.55	0.27	79.05	-0.01	1.01
Hypertension	500	0.55	0.27	79.05	-0.01	1.01
Age	500	0.55	0.27	79.10	-0.01	1.01

LASSO, all LASSO, B	500 500	0.55 0.55	0.28 0.28	79.39 79.87	-0.01 -0.01	1.01 1.02
Set A	500	0.55	0.27	80.26	-0.01	1.02
Set B	500	0.55	0.28	81.04	-0.01	1.03
All	500	0.55	0.28	81.91	-0.01	1.05
Set A	1500	0.55	0.67	76.78	0.00	1.00
All	1500	0.55	0.66	76.83	0.00	1.00
Dyspnea	1500	0.55	0.66	76.90	0.00	1.00
BMI	1500	0.55	0.66	76.92	0.00	1.00
No. symptoms	1500	0.55	0.66	77.04	0.00	1.00
Sex	1500	0.55	0.66	77.06	0.00	1.00
Smoking status	1500	0.55	0.66	77.07	0.00	1.00
No. comorbid	1500	0.55	0.66	77.13	0.00	1.00
Unadjusted	1500	0.55	0.66	77.16	0.00	1.00
LASSO, A	1500	0.55	0.66	77.17	0.00	1.00
X-ray bilat. infilt.	1500	0.55	0.66	77.18	0.00	1.00
LASSO, all	1500	0.55	0.67	77.24	0.00	1.00
Supp. 02	1500	0.55	0.66	77.27	0.00	1.00
Age	1500	0.55	0.66	77.31	0.00	1.00
Hypertension	1500	0.55	0.66	77.40	0.00	1.00
Age & supp. 02	1500	0.55	0.67	77.44	0.00	1.00
Set B	1500	0.55	0.67	77.49	0.00	1.00
LASSO, B	1500	0.55	0.67	77.76	0.00	1.01

Table 9: Results for the difference in restricted mean survival time in a hospitalized population when covariates are not predictive of survival time.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
Unadjusted	100	1.07	0.23	69.59	0.00	1.00
Hypertension	100	1.07	0.24	70.06	0.01	1.01
No. comorbid	100	1.07	0.24	70.16	0.00	1.01
Supp. 02	100	1.07	0.23	70.42	0.00	1.01
Sex	100	1.07	0.24	70.48	0.00	1.01
No. symptoms	100	1.07	0.24	70.49	0.00	1.01
Dyspnea	100	1.07	0.24	70.51	0.00	1.01
X-ray bilat. infilt.	100	1.07	0.25	70.60	0.00	1.01
LASSO, B	100	1.07	0.25	71.20	0.01	1.02
BMI	100	1.07	0.24	72.07	0.01	1.04
Smoking status	100	1.07	0.24	72.32	-0.01	1.04
LASSO, A	100	1.07	0.26	72.34	0.01	1.04
LASSO, all	100	1.07	0.27	72.69	0.01	1.04
Age & supp. 02	100	1.07	0.25	73.13	0.00	1.05
Age	100	1.07	0.25	75.80	0.00	1.09
Set B	100	1.07	0.23	85.73	0.00	1.23
Set A	100	1.07	0.21	97.33	0.04	1.40
All	100	1.07	0.20	97.79	0.00	1.41
No. comorbid	250	1.07	0.53	66.61	0.02	1.00
Unadjusted	250	1.07	0.53	66.72	0.02	1.00
BMI	250	1.07	0.53	66.75	0.02	1.00
Sex	250	1.07	0.53	66.79	0.02	1.00
X-ray bilat. infilt.	250	1.07	0.53	66.87	0.02	1.00
Dyspnea	250	1.07	0.53	66.90	0.02	1.00
Supp. 02	250	1.07	0.53	67.12	0.02	1.01
No. symptoms	250	1.07	0.54	67.16	0.02	1.01
LASSO, A	250	1.07	0.54	67.43	0.01	1.01
Smoking status	250	1.07	0.53	67.64	0.02	1.01
Age	250	1.07	0.52	67.64	0.02	1.01
Hypertension	250	1.07	0.53	67.67	0.02	1.01
LASSO, B	250	1.07	0.53	67.74	0.02	1.02
LASSO, all	250	1.07	0.54	67.84	0.02	1.02
Age & supp. 02	250	1.07	0.53	67.92	0.02	1.02
Set B	250	1.07	0.53	69.90	0.02	1.05
Set A	250	1.07	0.49	72.33	0.02	1.08
All	250	1.07	0.47	76.02	0.03	1.14
X-ray bilat. infilt.	500	1.07	0.82	68.64	-0.01	1.00
No. symptoms	500	1.07	0.82	68.69	-0.01	1.00
Unadjusted	500	1.07	0.82	68.73	-0.01	1.00
Smoking status	500	1.07	0.83	68.80	-0.01	1.00
No. comorbid	500	1.07	0.83	68.91	-0.01	1.00
Sex	500	1.07	0.83	68.99	-0.01	1.00
BMI	500	1.07	0.82	69.10	-0.01	1.01
Supp. 02	500	1.07	0.82	69.11	-0.01	1.01
Age	500	1.07	0.82	69.12	-0.01	1.01
Hypertension	500	1.07	0.83	69.16	-0.01	1.01
Dyspnea	500	1.07	0.82	69.29	-0.01	1.01
LASSO, A	500	1.07	0.83	69.45	-0.01	1.01
Age & supp. 02	500	1.07	0.82	69.50	-0.01	1.01
rige a supply of	500	1.07	0.02	05.50	0.01	1.01

LASSO, all	500	1.07	0.83	69.56	-0.01	1.01
LASSO, B	500	1.07	0.82	70.01	-0.01	1.02
Set A	500	1.07	0.81	70.40	-0.01	1.02
Set B	500	1.07	0.82	70.64	-0.01	1.03
All	500	1.07	0.81	71.02	-0.01	1.03
All	1500	1.07	1.00	67.77	0.00	0.99
Set A	1500	1.07	1.00	67.83	0.00	0.99
Dyspnea	1500	1.07	1.00	67.96	0.00	1.00
LASSO, A	1500	1.07	1.00	68.01	0.00	1.00
BMI	1500	1.07	1.00	68.06	0.00	1.00
LASSO, all	1500	1.07	1.00	68.08	0.00	1.00
No. symptoms	1500	1.07	1.00	68.15	0.00	1.00
Sex	1500	1.07	1.00	68.16	0.00	1.00
Smoking status	1500	1.07	1.00	68.21	0.00	1.00
No. comorbid	1500	1.07	1.00	68.28	0.00	1.00
Supp. 02	1500	1.07	1.00	68.29	0.00	1.00
Unadjusted	1500	1.07	1.00	68.30	0.00	1.00
X-ray bilat. infilt.	1500	1.07	1.00	68.38	0.00	1.00
Set B	1500	1.07	1.00	68.40	0.00	1.00
Age & supp. 02	1500	1.07	1.00	68.43	0.00	1.00
Age	1500	1.07	1.00	68.43	0.00	1.00
LASSO, B	1500	1.07	1.00	68.52	0.00	1.00
Hypertension	1500	1.07	1.00	68.55	0.00	1.00

Table 10: Results for the risk difference in a hospitalized population when covariates are not predictive of survival time.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
Unadjusted	100	0	0.04	0.74	0	1.00
Sex	100	0	0.04	0.74	0	1.01
Hypertension	100	0	0.04	0.74	0	1.01
X-ray bilat. infilt.	100	0	0.04	0.75	0	1.01
No. comorbid	100	0	0.04	0.75	0	1.01
Supp. 02	100	0	0.04	0.75	0	1.01
No. symptoms	100	0	0.05	0.75	0	1.01
Dyspnea	100	0	0.04	0.75	0	1.02
BMI	100	0	0.05	0.76	0	1.03
Age	100	0	0.05	0.76	0	1.03
Smoking status	100	0	0.05	0.76	0	1.03
LASSO, B	100	0	0.05	0.76	0	1.04
LASSO, A	100	0	0.05	0.77	0	1.04
LASSO, all	100	0	0.06	0.77	0	1.05
Age & supp. 02	100	0	0.06	0.78	0	1.06
Set B	100	0	0.06	0.86	0	1.17
Set A	100	0	0.06	0.95	0	1.29
All	100	0	0.06	0.96	0	1.31
BMI	250	0	0.05	0.72	0	1.00
No. comorbid	250	0	0.05	0.72	0	1.00
Unadjusted	250	0	0.05	0.73	0	1.00
Dyspnea	250	0	0.05	0.73	0	1.00
Sex	250	0	0.05	0.73	0	1.00
No. symptoms	250	0	0.05	0.73	0	1.00
X-ray bilat. infilt.	250	0	0.05	0.73	0	1.01
Supp. 02	250	0	0.05	0.73	0	1.01
Age	250	0	0.05	0.74	0	1.01
LASSO, B	250	0	0.05	0.74	0	1.01
LASSO, A	250	0	0.05	0.74	0	1.02
Smoking status	250	0	0.05	0.74	0	1.02
Hypertension	250	0	0.05	0.74	0	1.02
LASSO, all	250	0	0.05	0.74	0	1.02
Age & supp. 02	250	0	0.05	0.74	0	1.02
Set B	250	0	0.05	0.77	0	1.06
Set A	250	0	0.06	0.80	0	1.11
All	250	0	0.05	0.83	0	1.15
Smoking status	500	0	0.05	0.75	0	1.00
Unadjusted	500	0	0.05	0.75	0	1.00
	500		0.05	0.76	0	
No. symptoms		0	0.05	0.76		1.00
X-ray bilat. infilt.	500	0			0	1.00
BMI	500	0	0.05	0.76	0	1.00
Sex	500	0	0.05	0.76	0	1.00
No. comorbid	500	0	0.05	0.76	0	1.01
Supp. 02	500	0	0.06	0.76	0	1.01
LASSO, A	500	0	0.06	0.76	0	1.01
Dyspnea	500	0	0.05	0.76	0	1.01
Age	500	0	0.05	0.76	0	1.01
Hypertension	500	0	0.05	0.76	0	1.01
LASSO, all	500	0	0.06	0.77	0	1.01

LASSO, B	500	0	0.05	0.77	Θ	1.02
Age & supp. 02	500	0	0.05	0.77	0	1.02
Set A	500	0	0.06	0.78	0	1.03
Set B	500	0	0.05	0.79	0	1.04
All	500	0	0.06	0.79	0	1.04
Set A	1500	0	0.05	0.73	0	0.99
All	1500	0	0.05	0.73	0	1.00
LASSO, A	1500	0	0.05	0.73	0	1.00
Dyspnea	1500	0	0.04	0.73	0	1.00
No. comorbid	1500	0	0.04	0.73	0	1.00
Sex	1500	0	0.05	0.73	0	1.00
No. symptoms	1500	0	0.04	0.73	0	1.00
Smoking status	1500	0	0.05	0.73	0	1.00
BMI	1500	0	0.04	0.73	0	1.00
Unadjusted	1500	0	0.05	0.73	0	1.00
LASSO, all	1500	0	0.05	0.74	0	1.00
Age	1500	0	0.05	0.74	0	1.00
Supp. 02	1500	0	0.05	0.74	0	1.00
X-ray bilat. infilt.	1500	0	0.05	0.74	0	1.00
Age & supp. 02	1500	0	0.05	0.74	0	1.00
Set B	1500	0	0.05	0.74	0	1.00
Hypertension	1500	0	0.05	0.74	0	1.00
LASSO, B	1500	0	0.05	0.74	0	1.00

Table 11: Results for the risk difference in a hospitalized population when covariates are not predictive of survival time.

riates are not predicti		Survivac	CIMC!			
Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE\ x\ N$	Bias	Rel. ef
Unadjusted	100	0.04	0.09	0.70	0	1.00
Hypertension	100	0.04	0.09	0.70	0	1.00
No. comorbid	100	0.04	0.09	0.70	0	1.00
Sex	100	0.04	0.09	0.70	0	1.01
X-ray bilat. infilt.	100	0.04	0.09	0.71	0	1.01
No. symptoms	100	0.04	0.09	0.71	0	1.02
Supp. 02	100	0.04	0.09	0.71	0	1.02
Dyspnea	100	0.04	0.09	0.71	0	1.02
BMI	100	0.04	0.09	0.72	0	1.03
Age	100	0.04	0.09	0.72	0	1.03
Smoking status	100	0.04	0.09	0.72	0	1.04
LASSO, B	100	0.04	0.10	0.73	0	1.04
LASSO, A	100	0.04	0.10	0.73	0	1.04
LASSO, all	100	0.04	0.10	0.73	0	1.05
Age & supp. 02	100	0.04	0.09	0.75	0	1.07
Set B	100	0.04	0.10	0.82	0	1.18
Set A	100	0.04	0.10	0.92	0	1.31
All	100	0.04	0.09	0.93	0	1.34
BMI	250	0.04	0.13	0.66	0	1.00
No. comorbid	250	0.04	0.12	0.66	0	1.00
Unadjusted	250	0.04	0.13	0.66	0	1.00
Sex	250	0.04	0.13	0.66	0	1.00
Dyspnea	250	0.04	0.13	0.66	0	1.00
No. symptoms	250	0.04	0.13	0.66	0	1.01
X-ray bilat. infilt.	250	0.04	0.13	0.66	0	1.01
Age	250	0.04	0.12	0.66	0	1.01
LASSO, A	250	0.04	0.14	0.66	0	1.01
Supp. 02	250	0.04	0.13	0.66	0	1.01
Smoking status	250	0.04	0.13	0.67	0	1.02
LASSO, all	250	0.04	0.13	0.67	0	1.02
LASSO, B	250	0.04	0.13	0.67	0	1.02
Hypertension	250	0.04	0.13	0.67	0	1.02
Age & supp. 02	250	0.04	0.12	0.68	0	1.04
Set B	250	0.04	0.13	0.70	0	1.07
Set A	250	0.04	0.12	0.72	0	1.10
All	250	0.04	0.12	0.75	0	1.15
Unadjusted	500	0.04	0.21	0.69	0	1.00
No. symptoms	500	0.04	0.21	0.69	0	1.00
X-ray bilat. infilt.	500	0.04	0.21	0.69	0	1.00
Smoking status	500	0.04	0.21	0.69	0	1.00
BMI	500	0.04	0.21	0.69	0	1.00
Sex	500	0.04	0.21	0.69	0	1.01
No. comorbid	500	0.04	0.21	0.69	0	1.01
Supp. 02	500	0.04	0.21	0.69	0	1.01
Dyspnea	500	0.04	0.21	0.69	0	1.01
Hypertension	500	0.04	0.21	0.69	0	1.01
LASSO, A	500	0.04	0.21	0.69	0	1.01
Age	500	0.04	0.21	0.70	0	1.01
LASSO, all	500	0.04	0.21	0.70	0	1.01

LASSO, B	500	0.04	0.21	0.70	0	1.02
Age & supp. 02	500	0.04	0.21	0.70	0	1.02
Set A	500	0.04	0.22	0.71	0	1.03
Set B	500	0.04	0.21	0.72	0	1.04
All	500	0.04	0.21	0.73	0	1.06
Set A	1500	0.04	0.54	0.68	0	1.00
LASSO, A	1500	0.04	0.55	0.68	0	1.00
Dyspnea	1500	0.04	0.54	0.68	0	1.00
No. symptoms	1500	0.04	0.55	0.68	0	1.00
LASSO, all	1500	0.04	0.54	0.68	0	1.00
BMI	1500	0.04	0.55	0.68	0	1.00
No. comorbid	1500	0.04	0.54	0.68	0	1.00
Sex	1500	0.04	0.54	0.68	0	1.00
All	1500	0.04	0.54	0.68	0	1.00
X-ray bilat. infilt.	1500	0.04	0.55	0.68	0	1.00
Smoking status	1500	0.04	0.54	0.68	0	1.00
Unadjusted	1500	0.04	0.54	0.68	0	1.00
Supp. 02	1500	0.04	0.54	0.68	0	1.00
Age	1500	0.04	0.54	0.69	0	1.00
Hypertension	1500	0.04	0.54	0.69	0	1.00
Age & supp. 02	1500	0.04	0.54	0.69	0	1.00
LASSO, B	1500	0.04	0.55	0.69	0	1.00
Set B	1500	0.04	0.54	0.69	0	1.01

Table 12: Results for the risk difference in a hospitalized population when covariates are not predictive of survival time.

Unadjusted	Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
No. comorbid 100	Unadjusted	100	0.1	0.25	0.64	0	1.00
Sex	Hypertension	100	0.1	0.25	0.64	0	1.01
X-ray bilat infilt.	No. comorbid	100	0.1	0.25	0.64	0	1.01
No. Symptoms 100	Sex	100	0.1	0.25	0.64	0	1.01
Supp. 02 100 0.1 0.25 0.65 0 1.02 Dyspnea 100 0.1 0.25 0.65 0 1.03 LASSO, B 100 0.1 0.26 0.66 0 1.03 Smoking status 100 0.1 0.25 0.66 0 1.04 LASSO, A 100 0.1 0.27 0.66 0 1.04 LASSO, all 100 0.1 0.27 0.67 0 1.05 Age \$supp. 02 100 0.1 0.25 0.67 0 1.05 Age \$100 0.1 0.25 0.67 0 1.06 Set B 100 0.1 0.25 0.68 0 1.06 Set B 100 0.1 0.25 0.76 0 1.20 All 100 0.1 0.22 0.83 0 1.31 No. comorbid 250 0.1 0.51 0.60 0	X-ray bilat. infilt.	100	0.1	0.25	0.65	0	1.01
Supp. 02 100 0.1 0.25 0.65 0 1.02 Dyspnea 100 0.1 0.25 0.65 0 1.03 LASSO, B 100 0.1 0.26 0.66 0 1.03 Smoking status 100 0.1 0.25 0.66 0 1.04 LASSO, A 100 0.1 0.27 0.66 0 1.04 LASSO, all 100 0.1 0.27 0.67 0 1.05 Age \$supp. 02 100 0.1 0.25 0.67 0 1.05 Age \$supp. 02 100 0.1 0.25 0.67 0 1.05 Age \$100 0.1 0.25 0.67 0 1.20 All 1.06 0 1.06 0 1.06 0 1.06 0 1.06 0 1.06 0 1.06 0 1.06 0 1.06 0 1.00 0	No. symptoms	100	0.1	0.24	0.65	0	1.01
Dyspnea	- · · · · · · · · · · · · · · · · · · ·	100	0.1	0.25	0.65	0	1.02
BMT		100	0.1	0.25	0.65	0	1.02
LASSO, B							
Smoking status	LASSO, B	100	0.1	0.26	0.66	0	1.03
LASSO, A 100 0.1 0.27 0.66 0 1.04 LASSO, all 100 0.1 0.27 0.67 0 1.05 Age & supp. 02 100 0.1 0.25 0.67 0 1.05 Age 100 0.1 0.25 0.68 0 1.06 Set B 100 0.1 0.25 0.68 0 1.06 Set B 100 0.1 0.25 0.68 0 1.06 Set B 100 0.1 0.20 0.83 0 1.31 Set A 100 0.1 0.22 0.83 0 1.31 No. comorbid 250 0.1 0.51 0.60 0 1.00 Unadjusted 250 0.1 0.51 0.60 0 1.00 Sex 250 0.1 0.51 0.60 0 1.00 Sex 250 0.1 0.51 0.60 0 1.00 X-ray bilat. infilt. 250 0.1 0.51 0.60 0 1.00 No. symptoms 250 0.1 0.51 0.60 0 1.00 BMI 250 0.1 0.51 0.60 0 1.00 Supp. 02 250 0.1 0.51 0.60 0 1.00 LASSO, A 250 0.1 0.51 0.60 0 1.01 LASSO, B 250 0.1 0.50 0.61 0 1.02 Smoking status 250 0.1 0.50 0.61 0 1.02 Set B 250 0.1 0.49 0.62 0 1.04 Set A 250 0.1 0.49 0.62 0 1.04 Set A 250 0.1 0.49 0.62 0 1.04 X-ray bilat. infilt. 500 0.1 0.79 0.62 0 1.00 No. symptoms 500 0.1 0.79 0.63 0 1.10 Mo. comorbid 500 0.1 0.79 0.63 0 1.01 LASSO, A 500 0.1 0.79 0.63 0 1.01 LASSO, all 500 0.1 0.79 0.63 0 1.01							
LASSO, all 100 0.1 0.27 0.67 0 1.05 Age & supp. 02 100 0.1 0.25 0.67 0 1.05 Age & supp. 02 100 0.1 0.25 0.68 0 1.06 Set B 100 0.1 0.25 0.76 0 1.20 All 100 0.1 0.25 0.76 0 1.20 All 100 0.1 0.20 0.83 0 1.31 Set A 100 0.1 0.22 0.83 0 1.31 No. comorbid 250 0.1 0.51 0.60 0 1.00 Unadjusted 250 0.1 0.51 0.60 0 1.00 Sex 250 0.1 0.51 0.60 0 1.00 Dyspnea 250 0.1 0.51 0.60 0 1.00 Dyspnea 250 0.1 0.51 0.60 0 1.00 No. symptoms 250 0.1 0.51 0.60 0 1.00 BMI 250 0.1 0.51 0.60 0 1.00 BMI 250 0.1 0.51 0.60 0 1.00 LASSO, A 250 0.1 0.51 0.60 0 1.01 LASSO, B 250 0.1 0.51 0.60 0 1.01 LASSO, all 250 0.1 0.51 0.60 0 1.01 LASSO, B 250 0.1 0.51 0.60 0 1.01 LASSO, B 250 0.1 0.51 0.60 1.01 Age 250 0.1 0.51 0.60 0 1.01 Age 250 0.1 0.50 0.61 0 1.01 Age 250 0.1 0.50 0.61 0 1.01 Age 250 0.1 0.50 0.61 0 1.02 Age & supp. 02 250 0.1 0.50 0.61 0 1.02 Age & supp. 02 250 0.1 0.50 0.61 0 1.02 Age & supp. 02 250 0.1 0.50 0.61 0 1.02 Age & supp. 02 250 0.1 0.49 0.61 0 1.02 Age & supp. 02 250 0.1 0.49 0.61 0 1.02 Age & supp. 02 250 0.1 0.49 0.61 0 1.02 Age & supp. 02 250 0.1 0.49 0.61 0 1.02 Age & supp. 03 250 0.1 0.49 0.62 0 1.00 No. symptoms 500 0.1 0.79 0.62 0 1.00 No. symptoms 500 0.1 0.79 0.63 0 1.00 No. comorbid 500 0.1 0.79 0.63 0 1.00 No. comorbid 500 0.1 0.79 0.63 0 1.00 BMI 500 0.1 0.79 0.63 0 1.01 LASSO, A 500 0.1 0.79 0.63 0 1.01 LASSO, A 500 0.1 0.79 0.63 0 1.01 LASSO, all 500 0.1 0.79 0.63 0 1.01							
Age Supp. 02 100 0.1 0.25 0.67 0 1.05 Age 100 0.1 0.25 0.68 0 1.06 Set B 100 0.1 0.25 0.76 0 1.20 All 100 0.1 0.20 0.83 0 1.31 Set A 100 0.1 0.22 0.83 0 1.31 No. comorbid 250 0.1 0.51 0.60 0 1.00 Unadjusted 250 0.1 0.51 0.60 0 1.00 Sex 250 0.1 0.51 0.60 0 1.00 X-ray bilat. infilt. 250 0.1 0.51 0.60 0 1.00 X-ray bilat. infilt. 250 0.1 0.51 0.60 0 1.00 X-ray bilat. infilt. 250 0.1 0.51 0.60 0 1.01 LASSO, A 250 0.1 0.51							
Age 100 0.1 0.25 0.68 0 1.06 Set B 100 0.1 0.25 0.76 0 1.20 All 100 0.1 0.20 0.83 0 1.31 No. comorbid 250 0.1 0.51 0.60 0 1.00 Unadjusted 250 0.1 0.51 0.60 0 1.00 Sex 250 0.1 0.51 0.60 0 1.00 Sex 250 0.1 0.51 0.60 0 1.00 Syspnea 250 0.1 0.51 0.60 0 1.00 No. symptoms 250 0.1 0.51 0.60 0 1.00 No. symptoms 250 0.1 0.51 0.60 0 1.00 Supp. 02 250 0.1 0.51 0.60 0 1.01 LASSO, A 250 0.1 0.51 0.60 0 1.01							
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Sex 500 0.1 0.79 0.63 0 1.01 LASSO, A 500 0.1 0.79 0.63 0 1.01 Supp. 02 500 0.1 0.79 0.63 0 1.01 Hypertension 500 0.1 0.79 0.63 0 1.01 LASSO, all 500 0.1 0.79 0.63 0 1.01 Dyspnea 500 0.1 0.79 0.63 0 1.01	No. comorbid	500	0.1	0.79	0.63	0	1.00
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Supp. 02 500 0.1 0.79 0.63 0 1.01 Hypertension 500 0.1 0.79 0.63 0 1.01 LASSO, all 500 0.1 0.79 0.63 0 1.01 Dyspnea 500 0.1 0.79 0.63 0 1.01	Sex	500	0.1	0.79	0.63	0	1.01
Supp. 02 500 0.1 0.79 0.63 0 1.01 Hypertension 500 0.1 0.79 0.63 0 1.01 LASSO, all 500 0.1 0.79 0.63 0 1.01 Dyspnea 500 0.1 0.79 0.63 0 1.01		500	0.1	0.79	0.63		1.01
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LASSO, all 500 0.1 0.79 0.63 0 1.01 Dyspnea 500 0.1 0.79 0.63 0 1.01	• •						
Dyspnea 500 0.1 0.79 0.63 0 1.01	LASSO, all	500	0.1	0.79	0.63	Θ	1.01
		500	0.1	0.79	0.63	Θ	1.01
	Age	500	0.1	0.77	0.63	Θ	1.01

Set A	500	0.1	0.79	0.64	0	1.02
LASSO, B	500	0.1	0.80	0.64	0	1.02
Age & supp. 02	500	0.1	0.77	0.64	0	1.02
All	500	0.1	0.78	0.64	0	1.02
Set B	500	0.1	0.78	0.65	0	1.03
Dyspnea	1500	0.1	1.00	0.62	0	1.00
BMI	1500	0.1	1.00	0.62	0	1.00
LASSO, A	1500	0.1	0.99	0.62	0	1.00
Smoking status	1500	0.1	1.00	0.62	0	1.00
No. symptoms	1500	0.1	1.00	0.62	0	1.00
Supp. 02	1500	0.1	1.00	0.62	0	1.00
LASSO, all	1500	0.1	0.99	0.62	0	1.00
Unadjusted	1500	0.1	1.00	0.62	0	1.00
Sex	1500	0.1	1.00	0.62	0	1.00
No. comorbid	1500	0.1	1.00	0.62	0	1.00
X-ray bilat. infilt.	1500	0.1	1.00	0.62	0	1.00
Hypertension	1500	0.1	1.00	0.62	Θ	1.00
Set A	1500	0.1	0.99	0.62	Θ	1.00
All	1500	0.1	0.99	0.62	Θ	1.00
LASSO, B	1500	0.1	0.99	0.62	Θ	1.01
Age & supp. 02	1500	0.1	0.99	0.62	Θ	1.01
Age	1500	0.1	0.99	0.62	Θ	1.01
Set B	1500	0.1	0.99	0.63	0	1.01

Table 13: Results for the log odds ratio in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE\ x\ N$	Bias	Rel. eff.
LASSO, A	100	0	0.08	19.14	-0.01	0.54
LASSO, all	100	0	0.09	20.19	-0.01	0.57
LASSO, B	100	0	0.08	20.32	0.00	0.58
Set A	100	0	0.08	29.72	-0.01	0.84
Age & supp. 02	100	0	0.05	32.38	-0.01	0.92
Age	100	0	0.06	34.91	-0.01	0.99
Unadjusted	100	0	0.06	35.23	-0.01	1.00
Supp. 02	100	0	0.05	36.14	-0.01	1.03
Dyspnea	100	0	0.06	37.54	-0.01	1.07
Sex	100	0	0.06	37.81	-0.01	1.07
X-ray bilat. infilt.	100	0	0.06	37.95	-0.01	1.08
Hypertension	100	0	0.06	38.27	-0.01	1.09
No. symptoms	100	0	0.06	38.57	-0.01	1.09
No. comorbid	100	0	0.06	38.61	-0.01	1.10
Smoking status	100	0	0.06	39.16	-0.01	1.11
BMI	100	0	0.06	39.29	-0.01	1.12
Set B	100	0	0.07	40.68	0.00	1.15
All	100	0	0.11	42.21	0.01	1.20
Set A	250	0	0.07	14.22	0.00	0.79
LASSO, A	250	0	0.08	14.26	0.00	0.79
LASSO, all	250	0	0.08	14.29	0.00	0.79
Age & supp. 02	250	0	0.06	14.32	0.00	0.79
LASSO, B	250	0	0.08	14.40	0.00	0.80
Set B	250	0	0.06	14.46	0.00	0.80
All	250	0	0.07	14.51	0.00	0.81
Age	250	0	0.06	16.01	0.00	0.89
Supp. 02	250	0	0.06	16.19	0.00	0.90
No. symptoms	250	0	0.06	17.64	0.00	0.98
No. comorbid	250	0	0.06	17.69	0.00	0.98
Hypertension	250	0	0.06	17.73	0.00	0.98
X-ray bilat. infilt.	250	0	0.06	17.82	0.00	0.99
BMI	250	0	0.06	17.88	0.00	0.99
Sex	250	0	0.06	17.91	0.00	0.99
Smoking status	250	0	0.06	17.91	0.00	0.99
Unadjusted	250	0	0.06	18.02	0.00	1.00
Dyspnea	250	0	0.06	18.15	0.00	1.01
LASSO, A	500	0	0.06	13.20	0.00	0.83
LASSO, A	500	0	0.06	13.22	0.00	0.84
Set A	500	0	0.05	13.22	0.00	0.84
		0	0.05	13.23	0.00	0.84
Age & supp. 02 All	500					
	500	0	0.06	13.37	0.01	0.84
Set B	500	0	0.05	13.39	0.00	0.85
LASSO, B	500	0	0.05	13.43	0.00	0.85
Supp. 02	500	0	0.04	14.42	0.00	0.91
Age	500	0	0.04	14.52	0.01	0.92
X-ray bilat. infilt.	500	0	0.04	15.46	0.00	0.98
No. symptoms	500	0	0.03	15.61	0.00	0.99
No. comorbid	500	0	0.03	15.63	0.00	0.99
Hypertension	500	0	0.04	15.74	0.00	0.99
Dyspnea	500	0	0.04	15.81	0.00	1.00

Smoking status	500	0	0.04	15.81	0.00	1.00
Unadjusted	500	0	0.04	15.83	0.00	1.00
Sex	500	0	0.04	15.87	0.00	1.00
BMI	500	0	0.04	15.91	0.00	1.00
LASSO, A	1500	0	0.05	12.20	0.00	0.78
LASSO, all	1500	0	0.05	12.21	0.00	0.78
All	1500	0	0.04	12.21	0.00	0.78
Set A	1500	0	0.05	12.21	0.00	0.78
LASSO, B	1500	0	0.05	12.45	0.00	0.79
Set B	1500	0	0.05	12.45	0.00	0.79
Age & supp. 02	1500	0	0.05	12.47	0.00	0.79
Age	1500	0	0.04	13.99	0.00	0.89
Supp. 02	1500	0	0.04	14.05	0.00	0.89
X-ray bilat. infilt.	1500	0	0.04	15.27	0.00	0.97
No. symptoms	1500	0	0.04	15.42	0.01	0.98
No. comorbid	1500	0	0.04	15.66	0.00	1.00
Smoking status	1500	0	0.05	15.68	0.01	1.00
Dyspnea	1500	0	0.04	15.68	0.01	1.00
Hypertension	1500	0	0.05	15.69	0.00	1.00
Unadjusted	1500	0	0.04	15.73	0.00	1.00
Sex	1500	0	0.04	15.80	0.01	1.00
BMI	1500	0	0.04	15.82	0.00	1.01

Table 14: Results for the log odds ratio in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
LASSO, A	100	0.22	0.14	26.22	0.02	0.23
LASSO, all	100	0.22	0.16	27.68	0.02	0.24
LASSO, B	100	0.22	0.16	36.09	0.05	0.32
Set A	100	0.22	0.15	83.55	0.13	0.73
Set B	100	0.22	0.13	90.96	0.14	0.79
All	100	0.22	0.17	95.98	0.15	0.84
Age & supp. 02	100	0.22	0.12	102.00	0.15	0.89
Age	100	0.22	0.12	105.72	0.15	0.92
Supp. 02	100	0.22	0.12	111.67	0.16	0.98
Unadjusted	100	0.22	0.10	114.45	0.17	1.00
X-ray bilat. infilt.	100	0.22	0.11	114.83	0.16	1.00
Hypertension	100	0.22	0.10	115.11	0.16	1.01
Smoking status	100	0.22	0.11	115.27	0.17	1.01
No. comorbid	100	0.22	0.11	115.83	0.16	1.01
No. symptoms	100	0.22	0.10	115.88	0.16	1.01
BMI	100	0.22	0.10	117.08	0.17	1.02
Dyspnea	100	0.22	0.10	117.28	0.16	1.02
Sex	100	0.22	0.10	117.52	0.16	1.03
Age & supp. 02	250	0.22	0.15	15.21	0.01	0.80
Set A	250	0.22	0.15	15.36	0.01	0.81
Set B	250	0.22	0.15	15.39	0.00	0.81
LASSO, B	250	0.22	0.16	15.42	0.00	0.81
LASSO, all	250	0.22	0.18	15.42	0.00	0.82
LASSO, A	250	0.22	0.17	15.46	0.00	0.82
All	250	0.22	0.15	15.53	0.01	0.82
Age	250	0.22	0.15	16.89	0.01	0.89
Supp. 02	250	0.22	0.14	17.17	0.01	0.91
No. symptoms	250	0.22	0.13	18.57	0.01	0.98
No. comorbid	250	0.22	0.13	18.60	0.01	0.98
Hypertension	250	0.22	0.13	18.63	0.01	0.98
BMI	250	0.22	0.13	18.73	0.01	0.99
X-ray bilat. infilt.	250	0.22	0.14	18.79	0.01	0.99
Sex	250	0.22	0.13	18.80	0.01	0.99
Smoking status	250	0.22	0.14	18.84	0.01	1.00
Unadjusted	250	0.22	0.14	18.92	0.01	1.00
Dyspnea	250	0.22	0.14	19.03	0.01	1.01
LASSO, A	500	0.22	0.28	14.09	0.01	0.85
LASSO, all	500	0.22	0.28	14.12	0.01	0.85
Set A	500	0.22	0.27	14.22	0.01	0.86
Age & supp. 02	500	0.22	0.26	14.26	0.01	0.86
LASSO, B	500	0.22	0.27	14.28	0.01	0.86
All	500	0.22	0.27	14.35	0.01	0.86
Set B	500	0.22	0.27	14.36	0.01	0.87
Supp. 02	500	0.22	0.23	15.28	0.01	0.92
Age	500	0.22	0.24	15.36	0.01	0.93
X-ray bilat. infilt.	500	0.22	0.23	16.29	0.01	0.98
No. comorbid	500	0.22	0.22	16.40	0.01	0.99
No. symptoms	500	0.22	0.23	16.40	0.01	0.99
Hypertension	500	0.22	0.22	16.52	0.01	1.00
Smoking status	500	0.22	0.22	16.59	0.01	1.00

Unadjusted	500	0.22	0.22	16.60	0.01	1.00
BMI	500	0.22	0.23	16.62	0.01	1.00
Dyspnea	500	0.22	0.22	16.62	0.01	1.00
Sex	500	0.22	0.22	16.65	0.01	1.00
LASSO, A	1500	0.22	0.65	12.97	0.00	0.79
LASSO, all	1500	0.22	0.64	13.00	0.00	0.79
Set A	1500	0.22	0.65	13.03	0.00	0.79
All	1500	0.22	0.64	13.08	0.00	0.80
LASSO, B	1500	0.22	0.63	13.23	0.00	0.80
Age & supp. 02	1500	0.22	0.63	13.28	0.00	0.81
Set B	1500	0.22	0.63	13.28	0.00	0.81
Age	1500	0.22	0.59	14.73	0.00	0.90
Supp. 02	1500	0.22	0.59	14.88	0.00	0.90
X-ray bilat. infilt.	1500	0.22	0.54	16.06	0.00	0.98
No. symptoms	1500	0.22	0.55	16.10	0.01	0.98
No. comorbid	1500	0.22	0.55	16.37	0.00	1.00
Smoking status	1500	0.22	0.54	16.37	0.01	1.00
Dyspnea	1500	0.22	0.54	16.40	0.00	1.00
Hypertension	1500	0.22	0.54	16.41	0.00	1.00
Unadjusted	1500	0.22	0.54	16.44	0.00	1.00
Sex	1500	0.22	0.55	16.50	0.01	1.00
BMI	1500	0.22	0.54	16.53	0.00	1.01

Table 15: Results for the log odds ratio in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
LASSO, all	100	0.6	0.48	60.00	0.18	0.10
LASSO, A	100	0.6	0.48	66.97	0.19	0.11
LASSO, B	100	0.6	0.48	104.69	0.31	0.17
Set A	100	0.6	0.46	409.33	0.88	0.67
Set B	100	0.6	0.45	449.47	0.94	0.73
All	100	0.6	0.47	464.99	0.95	0.76
Age & supp. 02	100	0.6	0.44	543.20	1.14	0.89
Age	100	0.6	0.43	556.61	1.16	0.91
X-ray bilat. infilt.	100	0.6	0.43	584.75	1.19	0.95
No. symptoms	100	0.6	0.43	590.57	1.21	0.96
Smoking status	100	0.6	0.44	591.79	1.21	0.96
BMI	100	0.6	0.43	594.34	1.20	0.97
Supp. 02	100	0.6	0.43	595.81	1.21	0.97
No. comorbid	100	0.6	0.42	596.22	1.21	0.97
Sex	100	0.6	0.43	603.52	1.23	0.98
Dyspnea	100	0.6	0.42	607.04	1.23	0.99
Hypertension	100	0.6	0.43	609.18	1.23	0.99
Unadjusted	100	0.6	0.42	613.68	1.25	1.00
LASSO, all	250	0.6	0.71	38.66	0.06	0.13
LASSO, A	250	0.6	0.70	41.80	0.06	0.15
LASSO, B	250	0.6	0.69	55.75	0.08	0.19
All	250	0.6	0.63	211.27	0.20	0.74
Set A	250	0.6	0.63	213.58	0.21	0.74
Set B	250	0.6	0.62	251.96	0.23	0.88
Smoking status	250	0.6	0.60	258.53	0.24	0.90
Age & supp. 02	250	0.6	0.62	271.44	0.25	0.94
Age	250	0.6	0.59	272.85	0.25	0.95
No. comorbid	250	0.6	0.59	284.59	0.25	0.99
Supp. 02	250	0.6	0.62	285.74	0.25	0.99
No. symptoms	250	0.6	0.60	286.90	0.26	1.00
BMI	250	0.6	0.59	287.01	0.25	1.00
Hypertension	250	0.6	0.59	287.04	0.25	1.00
Sex	250	0.6	0.58	287.32	0.25	1.00
Unadjusted	250	0.6	0.59	287.38	0.25	1.00
X-ray bilat. infilt.	250	0.6	0.59	287.51	0.26	1.00
Dyspnea	250	0.6	0.59	287.76	0.25	1.00
LASSO, A	500	0.6	0.93	20.55	0.02	0.34
LASSO, all	500	0.6	0.93	20.96	0.02	0.35
LASSO, B	500	0.6	0.92	22.37	0.03	0.37
Age & supp. 02	500	0.6	0.92	57.38	0.04	0.95
All	500	0.6	0.92	57.43	0.05	0.95
Set B	500	0.6	0.91	57.50	0.04	0.95
Set A	500	0.6	0.92	57.61	0.05	0.95
Supp. 02	500	0.6	0.90	58.51	0.04	0.97
Age	500	0.6	0.89	58.68	0.04	0.97
No. symptoms	500	0.6	0.88	60.10	0.04	0.99
X-ray bilat. infilt.	500	0.6	0.88	60.13	0.04	0.99
No. comorbid	500	0.6	0.87	60.37	0.04	1.00
Hypertension	500	0.6	0.87	60.43	0.04	1.00
Unadjusted	500	0.6	0.87	60.45	0.04	1.00

Dyspnea	500	0.6	0.87	60.45	0.04	1.00
BMI	500	0.6	0.87	60.46	0.04	1.00
Sex	500	0.6	0.87	60.50	0.04	1.00
Smoking status	500	0.6	0.88	60.55	0.04	1.00
LASSO, all	1500	0.6	1.00	16.49	0.01	0.81
LASSO, A	1500	0.6	1.00	16.54	0.01	0.81
All	1500	0.6	1.00	16.71	0.01	0.82
Set A	1500	0.6	1.00	16.72	0.01	0.82
LASSO, B	1500	0.6	1.00	16.83	0.01	0.83
Age & supp. 02	1500	0.6	1.00	16.88	0.01	0.83
Set B	1500	0.6	1.00	16.97	0.01	0.83
Supp. 02	1500	0.6	1.00	18.41	0.01	0.90
Age	1500	0.6	1.00	18.68	0.01	0.92
X-ray bilat. infilt.	1500	0.6	1.00	19.92	0.01	0.98
No. symptoms	1500	0.6	1.00	19.99	0.01	0.98
Dyspnea	1500	0.6	1.00	20.29	0.01	1.00
Smoking status	1500	0.6	1.00	20.34	0.01	1.00
Unadjusted	1500	0.6	1.00	20.35	0.01	1.00
No. comorbid	1500	0.6	1.00	20.38	0.01	1.00
Hypertension	1500	0.6	1.00	20.42	0.01	1.00
Sex	1500	0.6	1.00	20.43	0.01	1.00
BMI	1500	0.6	1.00	20.46	0.01	1.01

Table 16: Results for the Mann-Whitney statistic in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
LASSO, A	100	0.5	0.08	0.23	0.00	0.84
LASSO, all	100	0.5	0.09	0.23	0.00	0.84
LASSO, B	100	0.5	0.08	0.23	0.00	0.87
Unadjusted	100	0.5	0.06	0.27	0.00	1.00
BMI	100	0.5	0.07	0.32	0.00	1.18
No. comorbid	100	0.5	0.09	0.36	0.00	1.34
Age	100	0.5	0.09	0.36	0.00	1.34
No. symptoms	100	0.5	0.11	0.45	0.00	1.69
X-ray bilat. infilt.	100	0.5	0.22	0.89	0.00	3.29
Age & supp. 02	100	0.5	0.22	0.91	-0.01	3.37
Supp. 02	100	0.5	0.23	0.97	0.00	3.62
Hypertension	100	0.5	0.24	1.14	0.00	4.23
Sex	100	0.5	0.26	1.18	0.00	4.39
Dyspnea	100	0.5	0.28	1.20	0.00	4.47
Smoking status	100	0.5	0.35	1.54	0.00	5.72
Set B	100	0.5	0.39	1.73	-0.01	6.45
Set A	100	0.5	0.38	1.95	0.00	7.26
All	100	0.5	0.42	2.34	0.00	8.71
LASSO, A	250	0.5	0.08	0.22	0.00	0.79
LASSO, all	250	0.5	0.08	0.22	0.00	0.79
LASSO, B	250	0.5	0.08	0.23	0.00	0.81
Age	250	0.5	0.06	0.26	0.00	0.91
No. symptoms	250	0.5	0.06	0.27	0.00	0.98
No. comorbid	250	0.5	0.06	0.27	0.00	0.98
BMI	250	0.5	0.06	0.28	0.00	1.00
Unadjusted	250	0.5	0.06	0.28	0.00	1.00
X-ray bilat. infilt.	250	0.5	0.08	0.37	0.00	1.31
Age & supp. 02	250	0.5	0.09	0.48	0.00	1.70
Hypertension	250	0.5	0.09	0.59	0.00	2.09
Supp. 02	250	0.5	0.10	0.63	0.00	2.26
Dyspnea	250	0.5	0.10	0.68	0.00	2.44
Sex	250	0.5	0.12	0.80	0.00	2.85
Smoking status	250	0.5	0.14	1.02	0.00	3.65
Set B	250	0.5	0.19	1.49	0.00	5.32
Set A	250	0.5	0.20	1.69	0.00	6.02
All	250	0.5	0.23	2.02	0.00	7.23
LASSO, all	500	0.5	0.06	0.21	0.00	0.83
LASSO, A	500	0.5	0.06	0.21	0.00	0.83
LASSO, B	500	0.5	0.06	0.21	0.00	0.85
Age	500	0.5	0.04	0.21	0.00	0.94
No. symptoms	500	0.5	0.04	0.25	0.00	0.99
No. comorbid	500	0.5	0.04	0.25	0.00	0.99
Unadjusted BMI	500 500	0.5 0.5	0.04 0.04	0.25	0.00	1.00 1.00
		0.5		0.25	0.00	
X-ray bilat. infilt.	500	0.5	0.04	0.26	0.00	1.04
Supp. 02	500	0.5	0.05	0.26	0.00	1.06
Hypertension	500	0.5	0.04	0.27	0.00	1.08
Sex	500	0.5	0.04	0.27	0.00	1.10
Set B	500	0.5	0.06	0.28	0.00	1.10
Dyspnea	500	0.5	0.04	0.29	0.00	1.16

Age & supp. 02 All	500 500	0.5 0.5	0.06 0.07	0.31 0.52	0.00 0.00	1.23 2.08
Smoking status	500	0.5	0.05	0.53	0.00	2.12
Set A	500	0.5	0.07	0.53	0.00	2.13
LASSO, A	1500	0.5	0.04	0.20	0.00	0.80
LASSO, all	1500	0.5	0.05	0.20	0.00	0.80
Set A	1500	0.5	0.05	0.20	0.00	0.80
All	1500	0.5	0.05	0.20	0.00	0.80
LASSO, B	1500	0.5	0.05	0.20	0.00	0.81
Set B	1500	0.5	0.05	0.20	0.00	0.81
Age & supp. 02	1500	0.5	0.04	0.20	0.00	0.81
Supp. 02	1500	0.5	0.04	0.22	0.00	0.88
Age	1500	0.5	0.05	0.23	0.00	0.91
X-ray bilat. infilt.	1500	0.5	0.04	0.24	0.00	0.97
No. symptoms	1500	0.5	0.05	0.25	0.00	0.99
Dyspnea	1500	0.5	0.05	0.25	0.00	1.00
No. comorbid	1500	0.5	0.04	0.25	0.00	1.00
Smoking status	1500	0.5	0.05	0.25	0.00	1.00
Hypertension	1500	0.5	0.04	0.25	0.00	1.00
Unadjusted	1500	0.5	0.05	0.25	0.00	1.00
Sex	1500	0.5	0.04	0.25	0.00	1.00
BMI	1500	0.5	0.05	0.25	0.00	1.01

Table 17: Results for the Mann-Whitney statistic in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE\ x\ N$	Bias	Rel. eff.
LASSO, A	100	0.49	0.09	0.23	-0.01	0.83
LASSO, all	100	0.49	0.10	0.23	-0.01	0.84
LASSO, B	100	0.49	0.09	0.24	-0.01	0.87
Unadjusted	100	0.49	0.07	0.27	-0.01	1.00
BMI	100	0.49	0.07	0.29	-0.01	1.07
No. comorbid	100	0.49	0.08	0.33	-0.01	1.20
Age	100	0.49	0.09	0.34	-0.01	1.23
No. symptoms	100	0.49	0.09	0.35	-0.01	1.28
Age & supp. 02	100	0.49	0.22	0.79	-0.01	2.91
X-ray bilat. infilt.	100	0.49	0.22	0.88	-0.01	3.24
Hypertension	100	0.49	0.21	0.90	-0.01	3.32
Supp. 02	100	0.49	0.23	0.90	-0.01	3.33
Sex	100	0.49	0.23	0.98	0.00	3.60
Dyspnea	100	0.49	0.24	1.06	-0.01	3.90
Smoking status	100	0.49	0.33	1.42	-0.01	5.24
Set B	100	0.49	0.37	1.67	0.00	6.15
Set A	100	0.49	0.41	1.99	0.00	7.31
All	100	0.49	0.44	2.40	0.00	8.82
LASSO, all	250	0.49	0.11	0.23	-0.01	0.81
LASSO, A	250	0.49	0.11	0.23	-0.01	0.81
LASSO, B	250	0.49	0.10	0.23	-0.01	0.82
Age	250	0.49	0.10	0.26	-0.01	0.92
No. comorbid	250	0.49	0.10	0.28	-0.01	0.98
No. symptoms	250	0.49	0.10	0.28	-0.01	0.98
BMI	250	0.49	0.10	0.28	-0.01	1.00
Unadjusted	250	0.49	0.10	0.28	-0.01	1.00
Age & supp. 02	250	0.49	0.10	0.29	-0.01	1.01
Hypertension	250	0.49	0.10	0.30	-0.01	1.06
Supp. 02	250	0.49	0.12	0.38	-0.01	1.33
Sex	250	0.49	0.10	0.40	-0.01	1.41
X-ray bilat. infilt.	250	0.49	0.12	0.40	-0.01	1.42
Dyspnea	250	0.49	0.12	0.53	-0.01	1.88
Set B	250	0.49	0.13	0.61	-0.01	2.15
Smoking status	250	0.49	0.14	0.79	-0.01	2.79
Set A	250	0.49	0.15	0.86	-0.01	3.05
All	250	0.49	0.17	1.09	0.00	3.85
LASSO, all	500	0.49	0.14	0.23	-0.01	0.85
LASSO, ACC	500	0.49	0.14	0.23	-0.01	0.85
LASSO, B	500	0.49	0.14	0.23	-0.01	0.86
Age & supp. 02	500	0.49		0.23	-0.01	0.87
	500		0.13	0.23		
Supp. 02		0.49	0.13		-0.01	0.90
All	500	0.49	0.14	0.26	-0.01	0.95
Age	500	0.49	0.12	0.26	-0.01	0.95
Set B	500	0.49	0.14	0.26	-0.01	0.96
No. symptoms	500	0.49	0.12	0.27	-0.01	0.99
Hypertension	500	0.49	0.13	0.27	-0.01	1.00
No. comorbid	500	0.49	0.13	0.27	-0.01	1.00
Unadjusted	500	0.49	0.13	0.27	-0.01	1.00
Dyspnea	500	0.49	0.13	0.27	-0.01	1.00
BMI	500	0.49	0.12	0.27	-0.01	1.00

Sex	500	0.49	0.13	0.27	-0.01	1.00
X-ray bilat. infilt.	500	0.49	0.13	0.28	-0.01	1.05
Set A	500	0.49	0.15	0.30	-0.01	1.12
Smoking status	500	0.49	0.13	0.33	-0.01	1.21
LASSO, A	1500	0.49	0.36	0.28	-0.01	0.85
LASSO, all	1500	0.49	0.36	0.28	-0.01	0.85
Set A	1500	0.49	0.36	0.28	-0.01	0.85
All	1500	0.49	0.35	0.28	-0.01	0.86
LASSO, B	1500	0.49	0.34	0.28	-0.01	0.86
Set B	1500	0.49	0.34	0.28	-0.01	0.86
Age & supp. 02	1500	0.49	0.34	0.28	-0.01	0.86
Supp. 02	1500	0.49	0.32	0.30	-0.01	0.91
Age	1500	0.49	0.32	0.31	-0.01	0.94
X-ray bilat. infilt.	1500	0.49	0.31	0.32	-0.01	0.97
No. symptoms	1500	0.49	0.30	0.32	-0.01	0.99
No. comorbid	1500	0.49	0.30	0.32	-0.01	1.00
Dyspnea	1500	0.49	0.30	0.32	-0.01	1.00
Hypertension	1500	0.49	0.30	0.32	-0.01	1.00
Unadjusted	1500	0.49	0.30	0.33	-0.01	1.00
Smoking status	1500	0.49	0.31	0.33	-0.01	1.00
BMI	1500	0.49	0.30	0.33	-0.01	1.00
Sex	1500	0.49	0.31	0.33	-0.01	1.01

Table 18: Results for the Mann-Whitney statistic in a hospitalized population.

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
LASSO, A	100	0.46	0.18	0.22	0.00	0.85
LASSO, all	100	0.46	0.19	0.23	0.00	0.86
LASSO, B	100	0.46	0.18	0.23	0.00	0.87
Unadjusted	100	0.46	0.12	0.26	0.00	1.00
No. symptoms	100	0.46	0.14	0.30	0.00	1.13
BMI	100	0.46	0.14	0.30	0.00	1.14
No. comorbid	100	0.46	0.14	0.30	0.00	1.15
Age	100	0.46	0.16	0.35	0.00	1.33
Supp. 02	100	0.46	0.26	0.71	0.00	2.66
Age & supp. 02	100	0.46	0.26	0.76	0.00	2.85
Hypertension	100	0.46	0.22	0.79	0.00	3.00
X-ray bilat. infilt.	100	0.46	0.28	0.85	-0.01	3.22
Sex	100	0.46	0.25	0.88	0.00	3.33
Dyspnea	100	0.46	0.27	0.92	-0.01	3.47
Smoking status	100	0.46	0.32	1.28	0.00	4.84
Set B	100	0.46	0.42	1.66	0.01	6.27
Set A	100	0.46	0.43	1.87	0.01	7.08
All	100	0.46	0.44	2.11	0.00	7.97
LASSO, A	250	0.46	0.32	0.22	0.00	0.82
LASSO, all	250	0.46	0.33	0.22	0.00	0.82
LASSO, B	250	0.46	0.31	0.22	0.00	0.83
Age	250	0.46	0.25	0.25	0.00	0.94
No. symptoms	250	0.46	0.26	0.26	0.00	0.98
No. comorbid	250	0.46	0.26	0.26	0.00	0.99
BMI	250	0.46	0.26	0.26	0.00	1.00
Unadjusted	250	0.46	0.25	0.26	0.00	1.00
Age & supp. 02	250	0.46	0.30	0.29	0.00	1.08
Sex	250	0.46	0.26	0.31	0.00	1.15
Supp. 02	250	0.46	0.27	0.32	0.00	1.20
Hypertension	250	0.46	0.27	0.32	0.00	1.23
X-ray bilat. infilt.	250	0.46	0.27	0.37	0.00	1.40
Dyspnea	250	0.46	0.26	0.38	0.00	1.43
Set B	250	0.46	0.32	0.51	0.00	1.94
Smoking status	250	0.46	0.27	0.52	0.00	1.97
Set A	250	0.46	0.34	0.68	-0.01	2.56
All	250	0.46	0.34	0.90	-0.01	3.41
LASSO, all	500	0.46	0.55	0.21	0.00	0.84
LASSO, A	500	0.46	0.55	0.21	0.00	0.85
LASSO, B	500	0.46	0.53	0.21	0.00	0.85
Set B	500	0.46	0.53	0.21	0.00	0.85
All	500	0.46	0.54	0.21	0.00	0.86
Age & supp. 02	500	0.46	0.52	0.21	0.00	0.86
Supp. 02	500	0.46	0.50	0.22	0.00	0.89
Set A	500	0.46	0.55	0.23	0.00	0.93
Age	500	0.46	0.47	0.23	0.00	0.95
No. symptoms	500	0.46	0.45	0.24	0.00	0.99
Hypertension	500	0.46	0.45	0.24	0.00	1.00
No. comorbid	500	0.46	0.46	0.24	0.00	1.00
Dyspnea	500	0.46	0.45	0.25	0.00	1.00
Unadjusted	500	0.46	0.45	0.25	0.00	1.00

BMI	500	0.46	0.45	0.25	0.00	1.00
Sex	500	0.46	0.46	0.25	0.00	1.00
Smoking status	500	0.46	0.46	0.25	0.00	1.03
X-ray bilat. infilt.	500	0.46	0.47	0.26	0.00	1.06
LASSO, A	1500	0.46	0.94	0.22	0.00	0.83
LASSO, all	1500	0.46	0.94	0.22	0.00	0.83
Set A	1500	0.46	0.94	0.22	0.00	0.83
All	1500	0.46	0.94	0.22	0.00	0.83
LASSO, B	1500	0.46	0.94	0.22	0.00	0.83
Set B	1500	0.46	0.93	0.22	0.00	0.84
Age & supp. 02	1500	0.46	0.93	0.22	0.00	0.84
Supp. 02	1500	0.46	0.92	0.23	0.00	0.89
Age	1500	0.46	0.90	0.24	0.00	0.93
X-ray bilat. infilt.	1500	0.46	0.90	0.25	0.00	0.96
No. symptoms	1500	0.46	0.90	0.26	0.00	0.99
Dyspnea	1500	0.46	0.90	0.26	0.00	1.00
Smoking status	1500	0.46	0.89	0.26	0.00	1.00
Unadjusted	1500	0.46	0.89	0.26	0.00	1.00
No. comorbid	1500	0.46	0.89	0.26	0.00	1.00
Hypertension	1500	0.46	0.89	0.26	0.00	1.00
BMI	1500	0.46	0.89	0.26	0.00	1.00
Sex	1500	0.46	0.89	0.26	0.00	1.01

Table 19: Results for the log odds ratio in a hospitalized population when covariates are not predictive of the 14-day ordinal outcome.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
LASSO, A	100	0	0.09	18.95	-0.01	0.52
LASSO, B	100	0	0.09	19.30	-0.01	0.53
LASSO, all	100	0	0.09	19.46	-0.01	0.53
Unadjusted	100	0	0.05	36.53	0.01	1.00
Age	100	0	0.05	37.25	0.01	1.02
Set B	100	0	0.06	37.59	0.01	1.03
No. symptoms	100	0	0.05	38.50	0.01	1.05
No. comorbid	100	0	0.05	38.71	0.01	1.06
BMI	100	0	0.04	38.73	0.01	1.06
Supp. 02	100	0	0.04	38.91	0.01	1.07
All	100	0	0.07	38.92	0.01	1.07
Hypertension	100	0	0.05	38.95	0.01	1.07
Sex	100	0	0.05	39.15	0.01	1.07
Dyspnea	100	0	0.05	39.13	0.01	1.08
Set A	100	0	0.03	39.28	0.00	1.08
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Smoking status	100		0.06	39.61	0.01	1.08
X-ray bilat. infilt.	100	0	0.05	39.67	0.00	1.09
Age & supp. 02	100	0	0.05	42.48	0.00	1.16
BMI	250	0	0.04	16.20	0.01	0.99
LASSO, all	250	0	0.06	16.21	0.01	0.99
LASSO, A	250	0	0.06	16.26	0.01	1.00
No. symptoms	250	0	0.04	16.28	0.01	1.00
Sex	250	0	0.04	16.30	0.01	1.00
Unadjusted	250	0	0.04	16.30	0.01	1.00
X-ray bilat. infilt.	250	0	0.04	16.33	0.01	1.00
Dyspnea	250	0	0.04	16.35	0.01	1.00
LASSO, B	250	0	0.06	16.35	0.01	1.00
Supp. 02	250	0	0.04	16.39	0.01	1.01
No. comorbid	250	0	0.04	16.40	0.01	1.01
Hypertension	250	0	0.04	16.41	0.01	1.01
Age	250	0	0.04	16.45	0.01	1.01
Age & supp. 02	250	0	0.04	16.52	0.01	1.01
Smoking status	250	0	0.04	16.56	0.01	1.02
Set B	250	0	0.04	16.73	0.01	1.03
Set A	250	0	0.05	16.91	0.01	1.04
All	250	0	0.04	17.05	0.01	
LASSO, all	500	0	0.05	15.03	0.00	0.98
LASSO, A	500	0	0.05	15.06	0.00	0.99
Set A	500	0	0.04	15.11	0.00	0.99
All	500	0	0.04	15.12	0.00	0.99
Smoking status	500	0	0.04	15.14	0.00	0.99
No. symptoms	500	0	0.04	15.15	0.00	0.99
LASSO, B	500	0	0.05	15.17	0.00	0.99
Dyspnea	500	0	0.04	15.22	0.00	1.00
Age	500	0	0.04	15.24	0.00	1.00
Age & supp. 02	500	0	0.04	15.26	0.00	1.00
Sex	500	0	0.04	15.26	0.00	1.00
Unadjusted	500	0	0.04	15.26	0.00	1.00
Set B	500	0	0.04	15.26	0.00	1.00
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Supp. 02	500	Θ	0.04	15.26	0.00	1.00
X-ray bilat. infilt.	500	0	0.04	15.27	0.00	1.00
No. comorbid	500	0	0.04	15.28	0.00	1.00
Hypertension	500	0	0.04	15.28	0.00	1.00
BMI	500	0	0.04	15.34	0.00	1.00
All	1500	0	0.05	16.68	0.00	0.99
LASSO, A	1500	0	0.05	16.69	0.00	0.99
LASSO, all	1500	0	0.06	16.70	0.00	1.00
Set A	1500	0	0.05	16.72	0.00	1.00
Smoking status	1500	0	0.05	16.72	0.00	1.00
No. comorbid	1500	0	0.05	16.73	0.00	1.00
Supp. 02	1500	0	0.05	16.73	0.00	1.00
X-ray bilat. infilt.	1500	0	0.05	16.73	0.00	1.00
Hypertension	1500	0	0.05	16.74	0.00	1.00
Set B	1500	0	0.05	16.77	0.00	1.00
Dyspnea	1500	0	0.05	16.77	0.00	1.00
Unadjusted	1500	0	0.05	16.78	0.00	1.00
LASSO, B	1500	0	0.05	16.78	0.00	1.00
Sex	1500	0	0.05	16.80	0.00	1.00
Age & supp. 02	1500	0	0.05	16.80	0.00	1.00
BMI	1500	0	0.05	16.81	0.00	1.00
No. symptoms	1500	0	0.05	16.81	0.00	1.00
Age	1500	0	0.05	16.85	0.00	1.00

Table 20: Results for the log odds ratio in a hospitalized population when covariates are not predictive of the 14-day ordinal outcome.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
LASSO, A	100	0.22	0.14	30.37	0.03	0.32
LASSO, all	100	0.22	0.15	32.15	0.03	0.34
LASSO, B	100	0.22	0.14	38.50	0.05	0.40
Set B	100	0.22	0.11	75.02	0.09	0.78
Set A	100	0.22	0.11	83.27	0.10	0.87
No. symptoms	100	0.22	0.10	94.52	0.11	0.99
Age	100	0.22	0.10	95.15	0.10	1.00
Unadjusted	100	0.22	0.10	95.62	0.11	1.00
All	100	0.22	0.12	95.91	0.08	1.00
Sex	100	0.22	0.10	96.24	0.12	1.01
Dyspnea	100	0.22	0.10	96.96	0.11	1.01
Age & supp. 02	100	0.22	0.10	97.07	0.11	1.02
BMI	100	0.22	0.10	97.09	0.11	1.02
Supp. 02	100	0.22	0.10	97.54	0.12	1.02
Hypertension	100	0.22	0.10	98.52	0.11	1.03
Smoking status	100	0.22	0.10	98.76	0.11	1.03
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No. comorbid	100	0.22	0.10	98.76	0.11	1.03
X-ray bilat. infilt.	100	0.22	0.10	99.36	0.11	1.04
LASSO, all	250	0.22	0.17	17.76	0.01	0.79
LASSO, A	250	0.22	0.17	17.79	0.01	0.79
LASSO, B	250	0.22	0.17	17.88	0.01	0.80
BMI	250	0.22	0.13	22.35	0.02	1.00
X-ray bilat. infilt.	250	0.22	0.13	22.41	0.02	1.00
Sex	250	0.22	0.13	22.44	0.02	1.00
Unadjusted	250	0.22	0.13	22.45	0.02	1.00
No. symptoms	250	0.22	0.13	22.46	0.02	1.00
Dyspnea	250	0.22	0.13	22.56	0.02	1.00
Supp. 02	250	0.22	0.13	22.60	0.02	1.01
Age	250	0.22	0.13	22.60	0.02	1.01
No. comorbid	250	0.22	0.13	22.61	0.02	1.01
Hypertension	250	0.22	0.13	22.63	0.02	1.01
Age & supp. 02	250	0.22	0.13	22.71	0.02	1.01
Smoking status	250	0.22	0.15	22.81	0.02	1.02
Set B	250	0.22	0.15	23.00	0.02	1.02
Set A	250	0.22	0.15	23.06	0.02	1.03
All	250	0.22	0.15	23.49		
LASSO, A	500	0.22	0.23	16.01	0.00	0.99
LASSO, all	500	0.22	0.23	16.04	0.00	0.99
Set A	500	0.22	0.22	16.06	0.01	0.99
All	500	0.22	0.22	16.07	0.01	0.99
Smoking status	500	0.22	0.22	16.12	0.01	0.99
No. symptoms	500	0.22	0.21	16.16	0.01	0.99
Sex	500	0.22	0.21	16.22	0.01	1.00
LASSO, B	500	0.22	0.23	16.22	0.00	1.00
Set B	500	0.22	0.21	16.22	0.01	1.00
Age	500	0.22	0.21	16.23	0.01	1.00
Age & supp. 02	500	0.22	0.21	16.25	0.00	1.00
Dyspnea	500	0.22	0.20	16.25	0.01	1.00
X-ray bilat. infilt.	500	0.22	0.20	16.25	0.00	1.00

Unadjusted	500	0.22	0.20	16.26	0.01	1.00
Supp. 02	500	0.22	0.21	16.26	0.00	1.00
No. comorbid	500	0.22	0.21	16.26	0.01	1.00
Hypertension	500	0.22	0.21	16.29	0.01	1.00
BMI	500	0.22	0.21	16.31	0.00	1.00
All	1500	0.22	0.54	17.13	0.00	1.00
LASSO, all	1500	0.22	0.56	17.14	0.00	1.00
No. comorbid	1500	0.22	0.54	17.14	0.00	1.00
Smoking status	1500	0.22	0.55	17.15	0.00	1.00
Set A	1500	0.22	0.54	17.15	0.00	1.00
X-ray bilat. infilt.	1500	0.22	0.54	17.16	0.00	1.00
LASSO, A	1500	0.22	0.55	17.16	0.00	1.00
Hypertension	1500	0.22	0.53	17.16	0.00	1.00
Supp. 02	1500	0.22	0.54	17.16	0.00	1.00
Dyspnea	1500	0.22	0.54	17.18	0.00	1.00
Set B	1500	0.22	0.54	17.18	0.00	1.00
LASSO, B	1500	0.22	0.55	17.20	0.00	1.00
Unadjusted	1500	0.22	0.54	17.20	0.00	1.00
Sex	1500	0.22	0.54	17.21	0.00	1.00
Age & supp. 02	1500	0.22	0.54	17.22	0.00	1.00
BMI	1500	0.22	0.54	17.23	0.00	1.00
No. symptoms	1500	0.22	0.54	17.24	0.00	1.00
Age	1500	0.22	0.54	17.27	0.00	1.00

Table 21: Results for the log odds ratio in a hospitalized population when covariates are not predictive of the 14-day ordinal outcome.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
LASSO, A	100	0.6	0.46	96.98	0.28	0.17
LASSO, all	100	0.6	0.44	102.83	0.28	0.18
LASSO, B	100	0.6	0.45	134.52	0.34	0.24
Set A	100	0.6	0.40	364.78	0.72	0.64
All	100	0.6	0.40	386.36	0.78	0.68
Set B	100	0.6	0.40	412.87	0.84	0.72
Age & supp. 02	100	0.6	0.41	555.16	1.12	0.97
Age	100	0.6	0.41	555.64	1.13	0.97
No. symptoms	100	0.6	0.40	556.39	1.12	0.97
Smoking status	100	0.6	0.41	556.96	1.12	
BMI	100	0.6	0.41	561.79	1.13	0.98
X-ray bilat. infilt.	100	0.6	0.41	565.56	1.14	0.99
No. comorbid	100	0.6	0.40	565.65	1.14	0.99
Dyspnea Dyspnea	100	0.6	0.40	569.24	1.15	1.00
Unadjusted	100	0.6	0.40	571.10	1.16	1.00
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Hypertension	100	0.6		572.21	1.15	1.00
Supp. 02	100	0.6	0.41	573.73	1.16	1.00
Sex	100	0.6	0.41	573.96	1.16	1.01
LASSO, all	250	0.6	0.66	42.84	0.08	0.16
LASSO, A	250	0.6	0.65	59.28	0.09	0.22
LASSO, B	250	0.6	0.65	76.47	0.10	0.29
All	250	0.6	0.61	229.46	0.22	0.87
Set A	250	0.6	0.61	243.79	0.23	0.92
Smoking status	250	0.6	0.60	255.04	0.24	0.96
Set B	250	0.6	0.60	262.92	0.25	0.99
Dyspnea	250	0.6	0.59	264.90	0.24	1.00
X-ray bilat. infilt.	250	0.6	0.60	264.97	0.24	1.00
No. symptoms	250	0.6	0.60	265.06	0.24	1.00
BMI	250	0.6	0.60	265.11	0.24	1.00
No. comorbid	250	0.6	0.60	265.23	0.24	1.00
Unadjusted	250	0.6	0.59	265.26	0.24	1.00
Sex	250	0.6	0.59	265.41	0.24	1.00
Hypertension	250	0.6	0.60	265.46	0.24	1.00
Supp. 02	250	0.6	0.59	265.51	0.24	1.00
Age	250	0.6	0.60	265.66	0.24	1.00
Age & supp. 02	250		0.60	265.90		
LASSO, all	500	0.6	0.90	22.53	0.02	0.55
LASSO, A	500	0.6	0.90	23.13	0.02	0.57
LASSO, B	500	0.6	0.89	30.56	0.02	0.75
Smoking status	500	0.6	0.88	40.37	0.03	0.99
No. symptoms	500	0.6	0.87	40.63	0.03	1.00
Sex	500	0.6	0.87	40.63	0.03	1.00
No. comorbid	500	0.6	0.87	40.72	0.03	1.00
Dyspnea	500	0.6	0.87	40.72	0.03	1.00
Hypertension	500	0.6	0.87	40.73	0.03	1.00
Unadjusted	500	0.6	0.87	40.74	0.03	1.00
All	500	0.6	0.88	40.75	0.03	1.00
BMI	500	0.6	0.87	40.76	0.03	1.00
X-ray bilat. infilt.	500	0.6	0.87	40.77	0.03	1.00
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Age	500	0.6	0.87	40.82	0.03	1.00
Set B	500	0.6	0.88	40.88	0.03	1.00
Supp. 02	500	0.6	0.88	40.92	0.03	1.00
Set A	500	0.6	0.88	40.95	0.03	1.01
Age & supp. 02	500	0.6	0.88	40.99	0.03	1.01
LASSO, all	1500	0.6	1.00	20.50	0.00	0.99
All	1500	0.6	1.00	20.50	0.01	0.99
Set A	1500	0.6	1.00	20.54	0.01	1.00
LASSO, B	1500	0.6	1.00	20.55	0.00	1.00
LASSO, A	1500	0.6	1.00	20.55	0.00	1.00
Smoking status	1500	0.6	1.00	20.55	0.00	1.00
No. comorbid	1500	0.6	1.00	20.57	0.00	1.00
Set B	1500	0.6	1.00	20.58	0.01	1.00
X-ray bilat. infilt.	1500	0.6	1.00	20.59	0.01	1.00
Supp. 02	1500	0.6	1.00	20.60	0.00	1.00
Hypertension	1500	0.6	1.00	20.60	0.00	1.00
Dyspnea	1500	0.6	1.00	20.60	0.00	1.00
Sex	1500	0.6	1.00	20.62	0.00	1.00
No. symptoms	1500	0.6	1.00	20.63	0.00	1.00
Unadjusted	1500	0.6	1.00	20.63	0.00	1.00
Age & supp. 02	1500	0.6	1.00	20.64	0.00	1.00
Age	1500	0.6	1.00	20.68	0.00	1.00
BMI	1500	0.6	1.00	20.70	0.00	1.00

Table 22: Results for the Mann-Whitney statistic in a hospitalized population when covariates are not predictive of the 14-day ordinal outcome.

LASSO, all LASSO, A LASSO, B BMI Age No. symptoms No. comorbid Supp. 02 Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100 100 100 100 100 100	0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	0.04 0.06 0.06 0.05 0.06 0.07 0.11 0.19 0.23 0.22 0.23	0.23 0.24 0.24 0.24 0.30 0.31 0.35 0.50 1.02 1.08 1.11	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1.00 1.04 1.05 1.05 1.27 1.34 1.50 2.16 4.36 4.65
LASSO, A LASSO, B BMI Age No. symptoms No. comorbid Supp. 02 Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100 100 100 100 100 100	0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	0.06 0.06 0.05 0.06 0.07 0.11 0.19 0.23	0.24 0.24 0.30 0.31 0.35 0.50 1.02	0.00 0.00 0.00 0.00 0.00 0.00 0.00	1.05 1.05 1.27 1.34 1.50 2.16 4.36
LASSO, B BMI Age No. symptoms No. comorbid Supp. 02 Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100 100 100 100 100 100	0.5 0.5 0.5 0.5 0.5 0.5 0.5	0.06 0.05 0.06 0.07 0.11 0.19 0.23 0.22	0.24 0.30 0.31 0.35 0.50 1.02	0.00 0.00 0.00 0.00 0.00 0.00	1.05 1.27 1.34 1.50 2.16 4.36
BMI Age No. symptoms No. comorbid Supp. 02 Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100 100 100 100 100 100	0.5 0.5 0.5 0.5 0.5 0.5	0.05 0.06 0.07 0.11 0.19 0.23 0.22	0.30 0.31 0.35 0.50 1.02 1.08	0.00 0.00 0.00 0.00 0.00	1.27 1.34 1.50 2.16 4.36
Age No. symptoms No. comorbid Supp. 02 Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100 100 100 100	0.5 0.5 0.5 0.5 0.5 0.5	0.06 0.07 0.11 0.19 0.23 0.22	0.31 0.35 0.50 1.02 1.08	0.00 0.00 0.00 0.00 0.00	1.34 1.50 2.16 4.36
No. symptoms No. comorbid Supp. 02 Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100 100 100	0.5 0.5 0.5 0.5 0.5	0.07 0.11 0.19 0.23 0.22	0.35 0.50 1.02 1.08	0.00 0.00 0.00 0.00	1.50 2.16 4.36
No. comorbid Supp. 02 Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100 100 100	0.5 0.5 0.5 0.5	0.11 0.19 0.23 0.22	0.50 1.02 1.08	0.00 0.00 0.00	2.16 4.36
No. comorbid Supp. 02 Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100 100	0.5 0.5 0.5 0.5	0.19 0.23 0.22	1.02 1.08	0.00 0.00	4.36
Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100	0.5 0.5 0.5 0.5	0.23 0.22	1.08	0.00	
Age & supp. 02 Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100 100	0.5 0.5 0.5	0.23 0.22	1.08	0.00	
Hypertension Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100 100	0.5 0.5	0.22			
Sex X-ray bilat. infilt. Dyspnea Smoking status	100 100 100	0.5			- O . O I	4.76
X-ray bilat. infilt. Dyspnea Smoking status	100 100		vv	1.15	0.00	4.92
Dyspnea Smoking status	100	0.0	0.25	1.21	0.00	5.17
Smoking status		0.5	0.27	1.24	0.00	5.33
_		0.5	0.32	1.62	-0.01	6.93
Set B	100	0.5	0.35	1.76	0.00	7.55
	100	0.5	0.37	2.06	0.00	8.84
	100	0.5	0.42	2.39	-0.01	10.25
	250	0.5	0.03	0.25	0.00	1.00
	250 250	0.5	0.03	0.25	0.00	1.00
=						
	250	0.5	0.05	0.25	0.00	1.00
	250	0.5	0.05	0.25	0.00	1.00
	250	0.5	0.04	0.25	0.00	1.00
	250	0.5	0.03	0.25	0.00	1.01
- ·	250	0.5	0.03	0.26	0.00	1.04
	250	0.5	0.04	0.28	0.00	1.12
• •	250	0.5	0.05	0.45	0.00	1.78
	250	0.5	0.05	0.50	0.00	1.98
	250	0.5	0.06	0.54	0.00	2.16
	250	0.5	0.07	0.60	0.00	2.39
, ·	250	0.5	0.07	0.72	0.00	2.85
-	250	0.5	0.09	0.83	0.00	3.29
	250	0.5	0.13	1.24	0.00	4.93
	250	0.5	0.15	1.40	0.00	5.56
Set A	250	0.5	0.18	1.73	0.00	6.85
All :	250	0.5	0.21	2.06	0.00	8.16
	500	0.5	0.04	0.24	0.00	0.98
LASSO, A	500	0.5	0.05	0.24	0.00	0.99
LASSO, B	500	0.5	0.04	0.24	0.00	0.99
No. symptoms	500	0.5	0.04	0.24	0.00	0.99
Age & supp. 02	500	0.5	0.04	0.24	0.00	1.00
Unadjusted !	500	0.5	0.04	0.24	0.00	1.00
=	500	0.5	0.04	0.24	0.00	1.00
=	500	0.5	0.04	0.24	0.00	1.00
	500	0.5	0.04	0.24	0.00	1.01
• •	500	0.5	0.04	0.24	0.00	1.01
	500	0.5	0.04	0.26	0.00	1.08
	500	0.5	0.04	0.28	0.00	1.16
	500	0.5	0.04	0.26	0.00	1.52

Smoking status	500	0.5	0.05	0.53	0.00	2.24
X-ray bilat. infilt.	500	0.5	0.05	0.58	0.00	2.44
Set A	500	0.5	0.06	0.65	0.00	2.70
Set B	500	0.5	0.07	0.77	0.00	3.20
All	500	0.5	0.06	0.85	0.00	3.56
LASSO, A	1500	0.5	0.05	0.27	0.00	0.99
LASSO, all	1500	0.5	0.06	0.27	0.00	1.00
X-ray bilat. infilt.	1500	0.5	0.05	0.27	0.00	1.00
All	1500	0.5	0.06	0.27	0.00	1.00
No. comorbid	1500	0.5	0.05	0.27	0.00	1.00
Hypertension	1500	0.5	0.05	0.27	0.00	1.00
Set A	1500	0.5	0.05	0.27	0.00	1.00
Smoking status	1500	0.5	0.05	0.27	0.00	1.00
Supp. 02	1500	0.5	0.05	0.27	0.00	1.00
Sex	1500	0.5	0.05	0.27	0.00	1.00
Unadjusted	1500	0.5	0.05	0.27	0.00	1.00
Dyspnea	1500	0.5	0.05	0.27	0.00	1.00
LASSO, B	1500	0.5	0.05	0.27	0.00	1.00
No. symptoms	1500	0.5	0.05	0.27	0.00	1.00
Set B	1500	0.5	0.05	0.27	0.00	1.00
BMI	1500	0.5	0.05	0.27	0.00	1.00
Age & supp. 02	1500	0.5	0.05	0.27	0.00	1.00
Age	1500	0.5	0.05	0.27	0.00	1.01

Table 23: Results for the Mann-Whitney statistic in a hospitalized population when covariates are not predictive of the 14-day ordinal outcome.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
Unadjusted	100	0.49	0.06	0.24	-0.01	1.00
LASSO, all	100	0.49	0.09	0.25	-0.01	1.01
LASSO, A	100	0.49	0.09	0.25	-0.01	1.02
LASSO, B	100	0.49	0.09	0.25	-0.01	1.02
Age	100	0.49	0.07	0.26	-0.01	1.07
BMI	100	0.49	0.07	0.26	-0.01	1.09
No. symptoms	100	0.49	0.08	0.28	-0.01	1.16
No. comorbid	100	0.49	0.08	0.31	-0.01	1.28
Hypertension	100	0.49	0.17	0.69	-0.01	2.84
Supp. 02	100	0.49	0.19	0.79	-0.01	3.24
Age & supp. 02	100	0.49	0.21	0.84	-0.01	3.43
Dyspnea	100	0.49	0.21	0.85	0.00	3.48
Sex	100	0.49	0.20	0.92	-0.01	3.77
X-ray bilat. infilt.	100	0.49	0.24	1.03	-0.01	4.22
Smoking status	100	0.49	0.34	1.44	-0.01	5.92
Set B	100	0.49	0.34	1.67	-0.01	6.86
Set A	100	0.49	0.38	1.07	0.00	7.96
All	100	0.49	0.41	2.18	0.00	8.96
BMI	250	0.49	0.08	0.26	-0.01	1.00
Unadjusted	250	0.49	0.08	0.26	-0.01	1.00
No. symptoms	250	0.49	0.09	0.26	-0.01	1.00
LASSO, A	250	0.49	0.10	0.26	-0.01	1.01
No. comorbid	250	0.49	0.09	0.26	-0.01	1.01
LASSO, all	250	0.49	0.10	0.26	-0.01	1.01
Age	250	0.49	0.08	0.26	-0.01	1.01
LASSO, B	250	0.49	0.10	0.26	-0.01	1.01
Sex	250	0.49	0.08	0.28	-0.01	1.08
Supp. 02	250	0.49	0.09	0.30	-0.01	1.12
Age & supp. 02	250	0.49	0.09	0.30	-0.01	1.13
Hypertension	250	0.49	0.09	0.30	-0.01	1.14
Dyspnea	250	0.49	0.09	0.37	-0.01	1.40
X-ray bilat. infilt.	250	0.49	0.09	0.42	-0.01	1.60
Set B	250	0.49	0.12	0.56	-0.01	2.14
Smoking status	250	0.49	0.13	0.73	-0.01	2.76
Set A	250	0.49	0.14	0.73	0.00	2.78
All	250	0.49	0.14	0.81	-0.01	3.10
LASSO, A	500	0.49	0.13	0.26	-0.01	0.98
LASSO, all	500	0.49	0.13	0.26	-0.01	0.98
No. symptoms	500	0.49	0.12	0.26	-0.01	1.00
LASSO, B	500	0.49	0.13	0.26	-0.01	1.00
Set A	500	0.49	0.12	0.26	-0.01	1.00
Sex	500	0.49	0.12	0.26	-0.01	1.00
Dyspnea	500	0.49	0.12	0.26	-0.01	1.00
Supp. 02	500	0.49	0.12	0.26	-0.01	1.00
Unadjusted	500	0.49	0.12	0.26		1.00
					-0.01	
No. comorbid	500	0.49	0.12	0.26	-0.01	1.00
Age	500	0.49	0.12	0.26	-0.01	1.00
Age & supp. 02	500	0.49	0.12	0.26	-0.01	1.00
All	500	0.49	0.12	0.26	-0.01	1.00

Hypertension BMI	500 500	0.49 0.49	0.12 0.12	0.26 0.26	-0.01 -0.01	1.00 1.00
Smoking status	500	0.49	0.12	0.28	-0.01	1.07
X-ray bilat. infilt.	500	0.49	0.12	0.28	-0.01	1.09
Set B	500	0.49	0.12	0.30	-0.01	1.15
No. comorbid	1500	0.49	0.29	0.33	-0.01	1.00
Hypertension	1500	0.49	0.30	0.33	-0.01	1.00
Smoking status	1500	0.49	0.30	0.33	-0.01	1.00
X-ray bilat. infilt.	1500	0.49	0.30	0.33	-0.01	1.00
Dyspnea	1500	0.49	0.30	0.33	-0.01	1.00
LASSO, all	1500	0.49	0.31	0.33	-0.01	1.00
Unadjusted	1500	0.49	0.30	0.33	-0.01	1.00
Supp. 02	1500	0.49	0.30	0.33	-0.01	1.00
LASSO, A	1500	0.49	0.31	0.33	-0.01	1.00
No. symptoms	1500	0.49	0.30	0.33	-0.01	1.00
All	1500	0.49	0.30	0.33	-0.01	1.00
Sex	1500	0.49	0.30	0.33	-0.01	1.00
BMI	1500	0.49	0.30	0.33	-0.01	1.00
LASSO, B	1500	0.49	0.30	0.33	-0.01	1.00
Set A	1500	0.49	0.30	0.33	-0.01	1.00
Set B	1500	0.49	0.30	0.33	-0.01	1.00
Age	1500	0.49	0.30	0.33	-0.01	1.00
Age & supp. 02	1500	0.49	0.31	0.33	-0.01	1.00

Table 24: Results for the Mann-Whitney statistic in a hospitalized population when covariates are not predictive of the 14-day ordinal outcome.

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
Unadjusted	100	0.46	0.12	0.24	0.00	1.00
LASSO, all	100	0.46	0.14	0.24	0.00	1.02
LASSO, A	100	0.46	0.14	0.24	0.00	1.03
LASSO, B	100	0.46	0.14	0.25	0.00	1.04
Age	100	0.46	0.12	0.25	0.00	1.06
BMI	100	0.46	0.13	0.28	0.00	1.17
No. symptoms	100	0.46	0.13	0.28	0.00	1.19
No. comorbid	100	0.46	0.13	0.31	0.00	1.30
Supp. 02	100	0.46	0.20	0.59	0.00	2.49
Age & supp. 02	100	0.46	0.22	0.68	0.00	2.86
Hypertension	100	0.46	0.21	0.76	0.00	3.19
Sex	100	0.46	0.23	0.76	0.00	3.20
Dyspnea	100	0.46	0.23	0.80	0.01	3.37
X-ray bilat. infilt.	100	0.46	0.26	1.03	0.00	4.33
Smoking status	100	0.46	0.35	1.32	0.00	5.54
Set B	100	0.46	0.43	1.72	0.00	7.23
Set A	100	0.46	0.42	1.72	0.00	8.20
All	100	0.46	0.43	2.27	0.00	9.57
BMI	250	0.46	0.26	0.25	0.00	1.00
Unadjusted	250	0.46	0.27	0.25	0.00	1.00
No. symptoms	250	0.46	0.27	0.25	0.00	1.00
No. comorbid	250	0.46	0.27	0.25	0.00	1.01
	250	0.46	0.27	0.25	0.00	
Age LASSO, A	250	0.46	0.28	0.25	0.00	1.01 1.01
LASSO, A LASSO, B	250	0.46	0.29	0.25	0.00	
						1.01
LASSO, all	250	0.46	0.29	0.25	0.00	1.01
Supp. 02	250	0.46	0.27	0.26	0.00	1.04
Age & supp. 02	250	0.46	0.28	0.26	0.00	1.04
Hypertension	250	0.46	0.27	0.26	0.00	1.05
Dyspnea	250	0.46	0.27	0.27	0.00	1.08
Sex	250	0.46	0.27	0.29	0.00	1.19
X-ray bilat. infilt.	250	0.46	0.28	0.40	0.00	1.62
Set B	250	0.46	0.29	0.45	0.00	1.82
Set A	250	0.46	0.30	0.56	0.00	2.28
Smoking status	250	0.46	0.29	0.60	0.00	2.45
All	250	0.46	0.31	0.71	0.00	2.87
LASSO, all	500	0.46	0.47	0.23	0.00	0.99
LASSO, A	500	0.46	0.47	0.23	0.00	0.99
No. symptoms	500	0.46	0.45	0.23	0.00	0.99
LASSO, B	500	0.46	0.47	0.23	0.00	1.00
Sex	500	0.46	0.45	0.23	0.00	1.00
Dyspnea	500	0.46	0.46	0.23	0.00	1.00
Unadjusted	500	0.46	0.45	0.23	0.00	1.00
No. comorbid	500	0.46	0.45	0.23	0.00	1.00
X-ray bilat. infilt.	500	0.46	0.45	0.23	0.00	1.00
Hypertension	500	0.46	0.46	0.23	0.00	1.00
Supp. 02	500	0.46	0.44	0.23	0.00	1.00
Age	500	0.46	0.45	0.23	0.00	1.00
Set A	500	0.46	0.45	0.23	0.00	1.00

Age & supp. 02 BMI Set B Smoking status All	500 500 500 500 500	0.46 0.46 0.46 0.46 0.46	0.45 0.46 0.46 0.46 0.45	0.23 0.23 0.23 0.24 0.25	0.00 0.00 0.00 0.00 0.00	1.01 1.01 1.01 1.05 1.07
Hypertension	1500	0.46	0.88	0.27	0.00	1.00
All	1500	0.46	0.89	0.27	0.00	1.00
No. comorbid	1500	0.46	0.88	0.27	0.00	1.00
Smoking status	1500	0.46	0.89	0.27	0.00	1.00
X-ray bilat. infilt.	1500	0.46	0.88	0.27	0.00	1.00
LASSO, all	1500	0.46	0.89	0.27	0.00	1.00
LASSO, A	1500	0.46	0.89	0.27	0.00	1.00
Set A	1500	0.46	0.89	0.27	0.00	1.00
Supp. 02	1500	0.46	0.88	0.27	0.00	1.00
Dyspnea	1500	0.46	0.88	0.27	0.00	1.00
Unadjusted	1500	0.46	0.88	0.27	0.00	1.00
Sex	1500	0.46	0.88	0.27	0.00	1.00
LASSO, B	1500	0.46	0.89	0.27	0.00	1.00
No. symptoms	1500	0.46	0.88	0.27	0.00	1.00
Set B	1500	0.46	0.89	0.27	0.00	1.00
BMI	1500	0.46	0.88	0.27	0.00	1.00
Age & supp. 02	1500	0.46	0.88	0.27	0.00	1.00
Age	1500	0.46	0.88	0.27	0.00	1.00