Table 1: ""

Covariate(s)	N	Effect	P(Reject H ₀)	MSE x N	Bias	Rel. eff.
Supp. 02	100	0.00	0.05	80.41	0.03	0.87
LASSO, all	100	0.00	0.06	83.39	0.01	0.90
X-ray bilat. infilt.	100	0.00	0.05	88.59	0.03	0.96
Dyspnea	100	0.00	0.04	90.54	0.02	0.98
Sex	100	0.00	0.04	92.33	0.02	1.00
Unadjusted	100	0.00	0.04	92.48	0.03	1.00
No. symptoms	100	0.00	0.04	92.98	0.02	1.01
BMI	100	0.00	0.05	93.10	0.03	1.01
No. comorbid	100	0.00	0.05	93.14	0.03	1.01
Hypertension	100	0.00	0.05	94.12	0.02	1.02
Age	100	0.00	0.05	94.20	0.02	1.02
Smoking status	100	0.00	0.05	94.29	0.03	1.02
All	100	0.00	0.05	106.01	0.02	1.15
LASSO, all	250	0.00	0.06	83.16	0.03	0.90
Supp. 02	250	0.00	0.05	84.00	0.03	0.90
X-ray bilat. infilt.	250	0.00	0.05	89.86	0.03	0.97
Age	250	0.00	0.05	92.05	0.04	0.99
Sex	250	0.00	0.05	92.06	0.04	0.99
Unadjusted	250	0.00	0.05	92.90	0.04	1.00
BMI	250	0.00	0.05	92.91	0.04	1.00
Dyspnea	250	0.00	0.05	92.93	0.04	1.00
No. comorbid	250	0.00	0.05	93.12	0.04	1.00
No. symptoms	250	0.00	0.05	93.37	0.04	1.01
Smoking status	250	0.00	0.06	93.88	0.04	1.01
Hypertension	250	0.00	0.05	93.95	0.04	1.01
All	250	0.00	0.04	96.29	0.03	1.04
LASSO, all	500	0.00	0.05	82.33	0.00	0.89
Supp. 02	500	0.00	0.06	82.52	0.00	0.89
All	500	0.00	0.05	84.77	0.00	0.91
X-ray bilat. infilt.	500	0.00	0.05	88.75	-0.01	0.96
Sex	500	0.00	0.05	91.99	0.00	0.99
Dyspnea	500	0.00	0.05	92.26	0.00	1.00
Hypertension	500	0.00	0.05	92.36	0.00	1.00
No. symptoms	500	0.00	0.05	92.62	-0.01	1.00
Smoking status	500	0.00	0.06	92.63	-0.01	1.00
BMI	500	0.00	0.05	92.65	0.00	1.00
Unadjusted	500	0.00	0.05	92.70	0.00	1.00
Age	500	0.00	0.06	92.83	0.00	1.00
No. comorbid	500	0.00	0.05	92.96	-0.01	1.00
LASSO, all	1500	0.00	0.05	78.37	0.00	0.84
All	1500	0.00	0.05	78.38	0.00	0.84
Supp. 02	1500	0.00	0.05	81.17	0.00	0.87
X-ray bilat. infilt.	1500	0.00	0.06	88.70	0.00	0.95
Age	1500	0.00	0.06	90.99	0.00	0.98
Sex	1500	0.00	0.06	91.42	0.00	0.98
Dyspnea	1500	0.00	0.06	92.04	0.00	0.99
No. comorbid	1500	0.00	0.06	92.51	0.00	1.00
Smoking status	1500	0.00	0.06	92.55	0.00	1.00
Hypertension	1500	0.00	0.06	92.85	0.00	1.00
No. symptoms	1500	0.00	0.06	92.91	0.00	1.00

Table 2: ""

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, all	100	0.55	0.11	73.85	0.00	0.90
X-ray bilat. infilt.	100	0.55	0.10	79.04	0.01	0.96
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
All	100	0.55	0.10	91.62	0.02	1.12
Supp. 02	250	0.55	0.20	74.68	0.03	0.90
LASSO, all	250	0.55	0.21	75.05	0.03	0.91
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, 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
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
No. symptoms	500	0.55	0.26	78.63	0.00	1.00
Age	500	0.55	0.27	78.65	0.00	1.00
Unadjusted	500	0.55	0.26	78.78	0.00	1.00
Smoking status	500	0.55	0.27	78.86	0.00	1.00
No. comorbid	500	0.55	0.27	79.03	0.00	1.00
LASSO, all	1500	0.55	0.72	68.01	0.00	0.85
All	1500	0.55	0.71	68.44	0.00	0.86
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
Unadjusted	1500	0.55	0.66	79.91	0.00	1.00
Hypertension	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: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
Supp. 02	100	1.07	0.27	64.24	0.03	0.88
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
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
All	100	1.07	0.22	87.57	0.02	1.19
Supp. 02	250	1.07	0.60	64.13	0.04	0.90
LASSO, all	250	1.07	0.61	64.13	0.03	0.90
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
Supp. 02	500	1.07	0.86	62.64	0.01	0.91
LASSO, all	500	1.07	0.87	62.83	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
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, all	1500	1.07	1.00	58.96	0.00	0.86
All	1500	1.07	1.00	59.25	0.00	0.86
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: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE\ x\ N$	Bias	Rel. eff.
Supp. 02	100	0.00	0.05	0.68	0.00	0.89
LASSO, all	100	0.00	0.06	0.70	0.00	0.92
X-ray bilat. infilt.	100	0.00	0.05	0.74	0.00	0.96
Unadjusted	100	0.00	0.05	0.76	0.00	1.00
Sex	100	0.00	0.05	0.76	0.00	1.00
No. symptoms	100	0.00	0.04	0.76	0.00	1.00
Dyspnea	100	0.00	0.04	0.76	0.00	0.99
BMI	100	0.00	0.05	0.77	0.00	1.01
No. comorbid	100	0.00	0.05	0.77	0.00	1.01
Age	100	0.00	0.05	0.78	0.00	1.02
Smoking status	100	0.00	0.06	0.78	0.00	1.02
Hypertension	100	0.00	0.05	0.78	0.00	1.02
Ali	100	0.00	0.06	0.84	0.00	1.09
LASSO, all	250	0.00	0.05	0.69	0.00	0.91
Supp. 02	250	0.00	0.05	0.70	0.00	0.92
X-ray bilat. infilt.	250	0.00	0.04	0.74	0.00	0.97
Age	250	0.00	0.05	0.75	0.00	1.00
Sex	250	0.00	0.04	0.75	0.00	0.99
Unadjusted	250	0.00	0.04	0.76	0.00	1.00
BMI	250	0.00	0.04	0.76	0.00	1.00
No. comorbid	250	0.00	0.05	0.76	0.00	1.00
No. symptoms	250	0.00	0.04	0.76	0.00	1.00
Dyspnea	250	0.00	0.05	0.76	0.00	1.00
All	250	0.00	0.05	0.76	0.00	1.00
Smoking status	250	0.00	0.05	0.77	0.00	1.01
Hypertension	250	0.00	0.04	0.77	0.00	1.01
Supp. 02	500	0.00	0.05	0.68	0.00	0.91
LASSO, all	500	0.00	0.06	0.68	0.00	0.91
All	500	0.00	0.05	0.70	0.00	0.93
X-ray bilat. infilt.	500	0.00	0.05	0.72	0.00	0.97
Sex	500	0.00	0.05	0.74	0.00	0.99
Unadjusted	500	0.00	0.06	0.75	0.00	1.00
Age	500	0.00	0.06	0.75	0.00	1.00
BMI	500	0.00	0.06	0.75	0.00	1.00
Smoking status	500	0.00	0.05	0.75	0.00	1.00
No. comorbid	500	0.00	0.06	0.75	0.00	1.00
No. symptoms	500	0.00	0.05	0.75	0.00	1.00
Dyspnea	500	0.00	0.06	0.75	0.00	1.00

Hypertension	500	0.00	0.06	0.75	0.00	1.00
LASSO, all	1500	0.00	0.04	0.66	0.00	0.87
All	1500	0.00	0.04	0.67	0.00	0.88
Supp. 02	1500	0.00	0.05	0.68	0.00	0.90
X-ray bilat. infilt.	1500	0.00	0.06	0.73	0.00	0.96
Age	1500	0.00	0.05	0.75	0.00	0.99
Sex	1500	0.00	0.05	0.75	0.00	0.98
Unadjusted	1500	0.00	0.05	0.76	0.00	1.00
BMI	1500	0.00	0.05	0.76	0.00	1.00
Smoking status	1500	0.00	0.05	0.76	0.00	1.00
No. comorbid	1500	0.00	0.06	0.76	0.00	1.00
No. symptoms	1500	0.00	0.05	0.76	0.00	1.00
Dyspnea	1500	0.00	0.05	0.76	0.00	1.00
Hypertension	1500	0.00	0.05	0.76	0.00	1.00

Table 5: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
Supp. 02	100	0.04	0.08	0.64	0.00	0.89
LASSO, all	100	0.04	0.10	0.67	0.00	0.92
X-ray bilat. infilt.	100	0.04	0.09	0.70	0.00	0.96
Unadjusted	100	0.04	0.09	0.72	0.00	1.00
No. symptoms	100	0.04	0.09	0.72	0.00	1.00
Dyspnea	100	0.04	0.09	0.72	0.00	0.99
Sex	100	0.04	0.09	0.73	0.00	1.00
No. comorbid	100	0.04	0.10	0.73	0.00	1.00
Age	100	0.04	0.10	0.74	0.00	1.03
BMI	100	0.04	0.09	0.74	0.00	1.02
Hypertension	100	0.04	0.09	0.74	0.00	1.02
Smoking status	100	0.04	0.10	0.75	0.00	1.03
All	100	0.04	0.09	0.77	0.00	1.06
Supp. 02	250	0.04	0.17	0.65	0.00	0.93
LASSO, all	250	0.04	0.17	0.66	0.00	0.93
X-ray bilat. infilt.	250	0.04	0.15	0.69	0.00	0.98
Age	250	0.04	0.14	0.70	0.00	1.00
Sex	250	0.04	0.14	0.70	0.00	0.99
No. symptoms	250	0.04	0.14	0.70	0.00	1.00
Unadjusted	250	0.04	0.14	0.71	0.00	1.00
BMI	250	0.04	0.14	0.71	0.00	1.00
Smoking status	250	0.04	0.13	0.71	0.00	1.01
No. comorbid	250	0.04	0.14	0.71	0.00	1.00
Dyspnea	250	0.04	0.15	0.71	0.00	1.00
All	250	0.04	0.15	0.71	0.00	1.01
Hypertension	250	0.04	0.14	0.72	0.00	1.01
Supp. 02	500	0.04	0.23	0.66	0.00	0.92
LASSO, all	500	0.04	0.25	0.66	0.00	0.93
All	500	0.04	0.23	0.67	0.00	0.95
X-ray bilat. infilt.	500	0.04	0.24	0.69	0.00	0.97
Unadjusted	500	0.04	0.22	0.71	0.00	1.00
Age	500	0.04	0.22	0.71	0.00	1.00
Sex	500	0.04	0.22	0.71	0.00	0.99
BMI	500	0.04	0.22	0.71	0.00	1.00

Smoking status No. comorbid No. symptoms Dyspnea Hypertension	500 500 500 500 500	0.04 0.04 0.04 0.04 0.04	0.22 0.22 0.22 0.22 0.22	0.71 0.71 0.71 0.71 0.71	0.00 0.00 0.00 0.00 0.00	1.00 1.00 1.00 1.00
LASSO, all	1500	0.04	0.58	0.63	0.00	0.88
All	1500	0.04	0.57	0.64	0.00	0.89
Supp. 02	1500	0.04	0.57	0.65	0.00	0.90
X-ray bilat. infilt.	1500	0.04	0.53	0.69	0.00	0.96
Age	1500	0.04	0.52	0.71	0.00	0.99
Sex	1500	0.04	0.53	0.71	0.00	0.99
Smoking status	1500	0.04	0.53	0.71	0.00	1.00
No. comorbid	1500	0.04	0.52	0.71	0.00	1.00
Dyspnea	1500	0.04	0.53	0.71	0.00	1.00
Unadjusted	1500	0.04	0.52	0.72	0.00	1.00
BMI	1500	0.04	0.52	0.72	0.00	1.00
No. symptoms	1500	0.04	0.52	0.72	0.00	1.00
Hypertension	1500	0.04	0.52	0.72	0.00	1.00

Table 6: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE\ x\ N$	Bias	Rel. eff.
Supp. 02	100	0.10	0.28	0.62	0.00	0.91
LASSO, all	100	0.10	0.28	0.65	0.00	0.94
X-ray bilat. infilt.	100	0.10	0.26	0.67	0.00	0.98
Unadjusted	100	0.10	0.26	0.68	0.00	1.00
Sex	100	0.10	0.26	0.68	0.00	1.00
Dyspnea	100	0.10	0.26	0.68	0.00	0.99
BMI	100	0.10	0.26	0.69	0.00	1.02
No. comorbid	100	0.10	0.27	0.69	0.00	1.00
No. symptoms	100	0.10	0.26	0.69	0.00	1.01
Hypertension	100	0.10	0.26	0.69	0.00	1.01
Age	100	0.10	0.26	0.70	0.00	1.02
Smoking status	100	0.10	0.27	0.71	0.00	1.04
All	100	0.10	0.21	0.74	0.00	1.08
Supp. 02	250	0.10	0.57	0.60	0.00	0.93
LASSO, all	250	0.10	0.59	0.60	0.00	0.93
X-ray bilat. infilt.	250	0.10	0.55	0.63	0.00	0.98
Unadjusted	250	0.10	0.54	0.64	0.00	1.00
Age	250	0.10	0.54	0.64	0.00	1.00
Sex	250	0.10	0.54	0.64	0.00	1.00
No. comorbid	250	0.10	0.53	0.64	0.00	1.00
No. symptoms	250	0.10	0.54	0.64	0.00	1.00
Dyspnea	250	0.10	0.55	0.64	0.00	0.99
BMI	250	0.10	0.53	0.65	0.00	1.00
Smoking status	250	0.10	0.54	0.65	0.00	1.01
Hypertension	250	0.10	0.53	0.65	0.00	1.01
All	250	0.10	0.52	0.65	0.00	1.01
Supp. 02	500	0.10	0.84	0.59	0.00	0.93
LASSO, all	500	0.10	0.84	0.59	0.00	0.94
All	500	0.10	0.82	0.60	0.00	0.95
X-ray bilat. infilt.	500	0.10	0.81	0.61	0.00	0.96

Unadjusted	500	0.10	0.81	0.63	0.00	1.00
Sex	500	0.10	0.81	0.63	0.00	1.00
BMI	500	0.10	0.81	0.63	0.00	1.00
No. comorbid	500	0.10	0.81	0.63	0.00	1.00
No. symptoms	500	0.10	0.81	0.63	0.00	1.00
Dyspnea	500	0.10	0.81	0.63	0.00	0.99
Hypertension	500	0.10	0.81	0.63	0.00	1.00
Age	500	0.10	0.80	0.64	0.00	1.00
Smoking status	500	0.10	0.81	0.64	0.00	1.00
All	1500	0.10	1.00	0.55	0.00	0.90
LASSO, all	1500	0.10	1.00	0.55	0.00	0.89
Supp. 02	1500	0.10	1.00	0.56	0.00	0.91
X-ray bilat. infilt.	1500	0.10	1.00	0.59	0.00	0.96
Unadjusted	1500	0.10	1.00	0.61	0.00	1.00
Age	1500	0.10	1.00	0.61	0.00	0.99
Sex	1500	0.10	1.00	0.61	0.00	0.99
Smoking status	1500	0.10	1.00	0.61	0.00	1.00
No. comorbid	1500	0.10	1.00	0.61	0.00	1.00
Dyspnea	1500	0.10	1.00	0.61	0.00	1.00
Hypertension	1500	0.10	1.00	0.61	0.00	1.00
BMI	1500	0.10	1.00	0.62	0.00	1.00
No. symptoms	1500	0.10	1.00	0.62	0.00	1.00

Table 7: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
Unadjusted	100	0.00	0.05	91.66	0.00	1.00
Hypertension	100	0.00	0.05	92.39	0.00	1.01
No. comorbid	100	0.00	0.05	92.43	0.00	1.01
Sex	100	0.00	0.06	92.81	0.00	1.01
Supp. 02	100	0.00	0.06	92.86	0.00	1.01
X-ray bilat. infilt.	100	0.00	0.05	92.99	0.00	1.01
No. symptoms	100	0.00	0.06	93.29	0.00	1.02
Dyspnea	100	0.00	0.06	93.34	0.00	1.02
Age	100	0.00	0.06	94.42	-0.01	1.03
BMI	100	0.00	0.06	94.93	0.00	1.04
Smoking status	100	0.00	0.06	95.11	-0.01	1.04
LASSO, all	100	0.00	0.06	95.37	0.00	1.04
All	100	0.00	0.06	128.91	-0.02	1.41
No. comorbid	250	0.00	0.05	87.04	0.02	1.00
BMI	250	0.00	0.04	87.12	0.02	1.00
Unadjusted	250	0.00	0.04	87.30	0.02	1.00
Sex	250	0.00	0.05	87.50	0.02	1.00
Dyspnea	250	0.00	0.04	87.57	0.02	1.00
No. symptoms	250	0.00	0.05	87.85	0.02	1.01
X-ray bilat. infilt.	250	0.00	0.04	87.89	0.03	1.01
Supp. 02	250	0.00	0.05	88.09	0.02	1.01
Smoking status	250	0.00	0.04	88.44	0.03	1.01
Age	250	0.00	0.05	88.51	0.02	1.01
Hypertension	250	0.00	0.05	88.73	0.02	1.02
LASSO, all	250	0.00	0.06	89.24	0.02	1.02
All	250	0.00	0.04	104.31	0.02	1.19

Smoking status	500	0.00	0.05	91.26	-0.01	1.00
No. symptoms	500	0.00	0.05	91.36	-0.01	1.00
Unadjusted	500	0.00	0.05	91.39	-0.01	1.00
X-ray bilat. infilt.	500	0.00	0.05	91.48	-0.01	1.00
Sex	500	0.00	0.05	91.63	-0.01	1.00
No. comorbid	500	0.00	0.05	91.77	-0.01	1.00
BMI	500	0.00	0.05	91.78	-0.01	1.00
Supp. 02	500	0.00	0.05	91.97	-0.01	1.01
Dyspnea	500	0.00	0.04	92.06	-0.01	1.01
Age	500	0.00	0.05	92.11	-0.01	1.01
Hypertension	500	0.00	0.05	92.12	-0.01	1.01
LASSO, all	500	0.00	0.05	92.66	-0.01	1.01
All	500	0.00	0.05	95.25	-0.01	1.04
Dyspnea	1500	0.00	0.04	90.34	0.00	1.00
BMI	1500	0.00	0.04	90.36	0.00	1.00
Sex	1500	0.00	0.04	90.49	0.00	1.00
No. symptoms	1500	0.00	0.04	90.49	0.00	1.00
Smoking status	1500	0.00	0.04	90.50	0.00	1.00
No. comorbid	1500	0.00	0.04	90.54	0.00	1.00
Unadjusted	1500	0.00	0.04	90.61	0.00	1.00
Supp. 02	1500	0.00	0.04	90.63	0.00	1.00
X-ray bilat. infilt.	1500	0.00	0.04	90.69	0.00	1.00
All		0 00	0.04	90.76	0 00	1 00
Hypertension	1500	0.00	0.04	90.70	0.00	1.00
nyper cension	1500 1500	0.00	0.04	90.76	0.00	1.00
Age						

Table 8: ""							
Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	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	
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	
Age	100	0.55	0.10	92.80	0.01	1.16	
All	100	0.55	0.09	112.99	0.00	1.41	
BMI	250	0.55	0.16	73.95	0.02	1.00	
Unadjusted	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	
X-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	
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
Hypertension	250	0.55	0.15	75.56 75.53	0.02	1.02
	250	0.55	0.15		0.02	1.02
Age				75.63		
All	250	0.55	0.14	87.26	0.01	1.18
No. symptoms	500	0.55	0.27	78.33	-0.01	1.00
Unadjusted	500	0.55	0.27	78.35	-0.01	1.00
Smoking status	500	0.55	0.27	78.35	-0.01	1.00
X-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
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	500	0.55	0.28	79.39	-0.01	1.01
All	500	0.55	0.28	81.91	-0.01	1.05
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
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

Table 9: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	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
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, all	100	1.07	0.27	72.69	0.01	1.04
Age	100	1.07	0.25	75.80	0.00	1.09
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
Age	250	1.07	0.52	67.64	0.02	1.01
Smoking status	250	1.07	0.53	67.64	0.02	1.01
Hypertension	250	1.07	0.53	67.67	0.02	1.01
LASSO, all	250	1.07	0.54	67.84	0.02	1.02
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, all	500	1.07	0.83	69.56	-0.01	1.01
All	500	1.07	0.81	71.02	-0.01	1.03
All	1500	1.07	1.00	67.77	0.00	0.99
Dyspnea	1500	1.07	1.00	67.96	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
Age	1500	1.07	1.00	68.43	0.00	1.00
Hypertension	1500	1.07	1.00	68.55	0.00	1.00

Table 10: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
Unadjusted	100	0.00	0.04	0.74	0.00	1.00
Sex	100	0.00	0.04	0.74	0.00	1.01
Hypertension	100	0.00	0.04	0.74	0.00	1.01
Supp. 02	100	0.00	0.04	0.75	0.00	1.01
No. comorbid	100	0.00	0.04	0.75	0.00	1.01
No. symptoms	100	0.00	0.05	0.75	0.00	1.01
X-ray bilat. infilt.	100	0.00	0.04	0.75	0.00	1.01
Dyspnea	100	0.00	0.04	0.75	0.00	1.02
Age	100	0.00	0.05	0.76	0.00	1.03
BMI	100	0.00	0.05	0.76	0.00	1.03
Smoking status	100	0.00	0.05	0.76	0.00	1.03
LASSO, all	100	0.00	0.06	0.77	0.00	1.05
All	100	0.00	0.06	0.96	0.00	1.31
BMI	250	0.00	0.05	0.72	0.00	1.00

No. comorbid Unadjusted Sex Supp. 02 No. symptoms X-ray bilat. infilt. Dyspnea Age Smoking status Hypertension LASSO, all	250 250 250 250 250 250 250 250 250 250	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	0.05 0.05 0.05 0.05 0.05 0.05 0.05 0.05	0.72 0.73 0.73 0.73 0.73 0.73 0.74 0.74 0.74	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	1.00 1.00 1.00 1.01 1.00 1.01 1.00 1.01 1.02 1.02
Smoking status	500	0.00	0.05	0.83	0.00	1.15
Unadjusted	500	0.00	0.05	0.76	0.00	1.00
Age	500	0.00	0.05	0.76	0.00	1.01
Sex	500	0.00	0.05	0.76	0.00	1.00
BMI	500	0.00	0.05	0.76	0.00	1.00
Supp. 02	500	0.00	0.06	0.76	0.00	1.01
No. comorbid	500	0.00	0.05	0.76	0.00	1.01
No. symptoms	500	0.00	0.05	0.76	0.00	1.00
X-ray bilat. infilt.	500	0.00	0.05	0.76	0.00	1.00
Dyspnea	500	0.00	0.05	0.76	0.00	1.01
Hypertension	500	0.00	0.05	0.76	0.00	1.01
LASSO, all	500	0.00	0.06	0.77	0.00	1.01
All	500	0.00	0.06	0.79	0.00	1.04
Unadjusted	1500	0.00	0.05	0.73	0.00	1.00
Sex	1500	0.00	0.05	0.73	0.00	1.00
BMI	1500	0.00	0.04	0.73	0.00	1.00
Smoking status	1500	0.00	0.05	0.73	0.00	1.00
No. comorbid	1500	0.00	0.04	0.73	0.00	1.00
No. symptoms	1500	0.00	0.04	0.73	0.00	1.00
Dyspnea	1500	0.00	0.04	0.73	0.00	1.00
All	1500	0.00	0.05	0.73	0.00	1.00
Age	1500	0.00	0.05	0.74	0.00	1.00
Supp. 02	1500	0.00	0.05	0.74	0.00	1.00
X-ray bilat. infilt.	1500	0.00	0.05	0.74	0.00	1.00
Hypertension	1500	0.00	0.05	0.74	0.00	1.00
LASSO, all	1500	0.00	0.05	0.74	0.00	1.00

Table 11: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
Unadjusted	100	0.04	0.09	0.70	0.00	1.00
Sex	100	0.04	0.09	0.70	0.00	1.01
No. comorbid	100	0.04	0.09	0.70	0.00	1.00
Hypertension	100	0.04	0.09	0.70	0.00	1.00
Supp. 02	100	0.04	0.09	0.71	0.00	1.02
No. symptoms	100	0.04	0.09	0.71	0.00	1.02
X-ray bilat. infilt.	100	0.04	0.09	0.71	0.00	1.01
Dyspnea	100	0.04	0.09	0.71	0.00	1.02
Age	100	0.04	0.09	0.72	0.00	1.03
BMI	100	0.04	0.09	0.72	0.00	1.03

Smoking status	100	0.04	0.09	0.72	0.00	1.04
LASSO, all	100	0.04	0.10	0.73	0.00	1.05
All	100	0.04	0.09	0.93	0.00	1.34
Unadjusted	250	0.04	0.13	0.66	0.00	1.00
Age	250	0.04	0.12	0.66	0.00	1.01
Sex	250	0.04	0.13	0.66	0.00	1.00
BMI	250	0.04	0.13	0.66	0.00	1.00
Supp. 02	250	0.04	0.13	0.66	0.00	1.01
No. comorbid	250	0.04	0.12	0.66	0.00	1.00
No. symptoms	250	0.04	0.13	0.66	0.00	1.01
X-ray bilat. infilt.	250	0.04	0.13	0.66	0.00	1.01
Dyspnea	250	0.04	0.13	0.66	0.00	1.00
Smoking status	250	0.04	0.13	0.67	0.00	1.02
Hypertension	250	0.04	0.13	0.67	0.00	1.02
LASSO, all	250	0.04	0.13	0.67	0.00	1.02
All	250	0.04	0.12	0.75	0.00	1.15
Unadjusted	500	0.04	0.21	0.69	0.00	1.00
Sex	500	0.04	0.21	0.69	0.00	1.01
BMI	500	0.04	0.21	0.69	0.00	1.00
Supp. 02	500	0.04	0.21	0.69	0.00	1.01
Smoking status	500	0.04	0.21	0.69	0.00	1.00
No. comorbid	500	0.04	0.21	0.69	0.00	1.01
No. symptoms	500	0.04	0.21	0.69	0.00	1.00
X-ray bilat. infilt.	500	0.04	0.21	0.69	0.00	1.00
Dyspnea	500	0.04	0.21	0.69	0.00	1.01
Hypertension	500	0.04	0.21	0.69	0.00	1.01
Age	500	0.04	0.21	0.70	0.00	1.01
LASSO, all	500	0.04	0.21	0.70	0.00	1.01
All	500	0.04	0.21	0.73	0.00	1.06
Unadjusted	1500	0.04	0.54	0.68	0.00	1.00
Sex	1500	0.04	0.54	0.68	0.00	1.00
BMI	1500	0.04	0.55	0.68	0.00	1.00
Supp. 02	1500	0.04	0.54	0.68	0.00	1.00
Smoking status	1500	0.04	0.54	0.68	0.00	1.00
No. comorbid	1500	0.04	0.54	0.68	0.00	1.00
No. symptoms	1500	0.04	0.55	0.68	0.00	1.00
X-ray bilat. infilt.	1500	0.04	0.55	0.68	0.00	1.00
Dyspnea	1500	0.04	0.54	0.68	0.00	1.00
All	1500	0.04	0.54	0.68	0.00	1.00
LASSO, all	1500	0.04	0.54	0.68	0.00	1.00
Age	1500	0.04	0.54	0.69	0.00	1.00
Hypertension	1500	0.04	0.54	0.69	0.00	1.00

Table 12: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
Unadjusted	100	0.10	0.25	0.64	0.00	1.00
Sex	100	0.10	0.25	0.64	0.00	1.01
No. comorbid	100	0.10	0.25	0.64	0.00	1.01
Hypertension	100	0.10	0.25	0.64	0.00	1.01
BMI	100	0.10	0.25	0.65	0.00	1.03
Supp. 02	100	0.10	0.25	0.65	0.00	1.02

No. symptoms							
Dyspnea							
Smoking status	X-ray bilat. infilt.	100					1.01
LASSO, all 100 0.10 0.27 0.67 0.00 1.05 Age 100 0.10 0.25 0.68 0.00 1.06 All 100 0.10 0.25 0.68 0.00 1.06 All 100 0.10 0.25 0.68 0.00 1.06 All 100 0.10 0.20 0.83 0.00 1.06 All 100 0.10 0.20 0.83 0.00 1.31 Unadjusted 250 0.10 0.51 0.60 0.00 1.00 BMI 250 0.10 0.51 0.60 0.00 1.01 No. comorbid 250 0.10 0.51 0.60 0.00 1.01 No. comorbid 250 0.10 0.51 0.60 0.00 1.01 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 1.00 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.50 0.61 0.60 0.00 1.00 No. symptoms 250 0.10 0.50 0.61 0.00 1.02 No. symptoms 250 0.10 0.50 0.61 0.00 1.01 No. symptoms 250 0.10 0.43 0.68 0.00 1.14 No. symptoms 250 0.10 0.43 0.68 0.00 1.01 No. symptoms 250 0.10 0.79 0.62 0.00 1.00 No. symptoms 250 0.10 0.79 0.63 0.00 1.01 No. Symptoms 250 0.10 0.79 0.63 0.00 1.01 No. comorbid 250 0.10 0.79 0.63 0.00 1.01 No. symptoms 250 0.10 0.10 0.79 0.63 0.00 1.01 No. symptoms 250 0.10 0.10 0.00 0.62 0.00 1.00 No. symptoms 250 0.10 0.10 0.00 0.62 0.00 1.00 No. symptoms 250 0.10 0.10 0.00 0.62 0.00 1.00 No. symptoms 2500 0.10 0.10 0.00 0.62 0.00 1.00 No. sympto		100	0.10	0.25	0.65	0.00	1.02
Age All 100 0.10 0.25 0.68 0.00 1.06 All 100 0.10 0.20 0.83 0.00 1.31 Unadjusted 250 0.10 0.51 0.60 0.00 1.00 Sex 250 0.10 0.51 0.60 0.00 1.01 Supp. 02 250 0.10 0.51 0.60 0.00 1.01 No. comorbid 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 Aye 250 0.10 0.51 0.60 0.00 1.00 Aye 250 0.10 0.51 0.60 0.00 1.00 Aye 250 0.10 0.50 0.61 0.00 1.02 Hypertension 2	Smoking status	100	0.10	0.25	0.66	0.00	1.04
Name	LASSO, all	100	0.10	0.27	0.67	0.00	1.05
Unadjusted 250 0.10 0.51 0.60 0.00 1.00 Sex 250 0.10 0.51 0.60 0.00 1.00 BMT 250 0.10 0.51 0.60 0.00 1.01 Supp. 02 250 0.10 0.51 0.60 0.00 1.01 No. comorbid 250 0.10 0.51 0.60 0.00 1.01 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.50 0.61 0.00 1.02 No. symptoms 250 0.10 0.50 0.61 0.00 1.02 No. symptoms 250 0.10 0.50 0.61 0.00 1.02 No. symptoms 250 0.10 0.52 0.61 0.00 1.01 No. symptoms 250 0.10 0.79 0.62 0.00 1.00 No. symptoms 250 0.10 0.79 0.63 0.00 1.01 No. comorbid 2500 0.10 0.79 0.63 0.00 1.01 No. comorbid 2500 0.10 0.00 0.62 0.00 1.00 No. symptoms 2500 0.10 0.10 0.62 0.00	Age	100	0.10	0.25	0.68	0.00	1.06
Sex 250 0.10 0.51 0.60 0.00 1.00 BMI 250 0.10 0.51 0.60 0.00 1.01 Supp. 02 250 0.10 0.51 0.60 0.00 1.01 No. comorbid 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 Dyspnea 250 0.10 0.51 0.60 0.00 1.00 Age 250 0.10 0.50 0.61 0.00 1.02 Hypertension 250 0.10 0.50 0.61 0.00 1.02 LASSO, all 250 0.10 0.52 0.61 0.00 1.01 All 250 0.10 0.79 0.62 0.00 1.01 All 250 0.10 0.79 0.62	All	100	0.10	0.20	0.83	0.00	1.31
Sex 250 0.10 0.51 0.60 0.00 1.00 BMI 250 0.10 0.51 0.60 0.00 1.01 Supp. 02 250 0.10 0.51 0.60 0.00 1.01 No. comorbid 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 Dyspnea 250 0.10 0.51 0.60 0.00 1.00 Age 250 0.10 0.50 0.61 0.00 1.02 Hypertension 250 0.10 0.50 0.61 0.00 1.02 LASSO, all 250 0.10 0.52 0.61 0.00 1.01 All 250 0.10 0.79 0.62 0.00 1.01 All 250 0.10 0.79 0.62	Unadiusted	250	0.10	0.51	0.60	0 00	1 00
BMI 250 0.10 0.51 0.60 0.00 1.01 Supp. 02 250 0.10 0.51 0.60 0.00 1.01 No. comorbid 250 0.10 0.51 0.60 0.00 1.00 No. symptoms 250 0.10 0.51 0.60 0.00 1.00 X-ray bilat. infilt. 250 0.10 0.51 0.60 0.00 1.00 Dyspnea 250 0.10 0.51 0.60 0.00 1.00 Age 250 0.10 0.50 0.61 0.00 1.02 Hypertension 250 0.10 0.50 0.61 0.00 1.02 LASSO, all 250 0.10 0.52 0.61 0.00 1.02 LASSO, all 250 0.10 0.79 0.62 0.00 1.01 All 250 0.10 0.79 0.62 0.00 1.00 No. symptoms 500 0.10 0.							
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LASSO, all 250 0.10 0.52 0.61 0.00 1.01 All 250 0.10 0.43 0.68 0.00 1.14 Smoking status 500 0.10 0.79 0.62 0.00 1.00 No. symptoms 500 0.10 0.79 0.62 0.00 1.00 X-ray bilat. infilt. 500 0.10 0.79 0.62 0.00 1.00 Unadjusted 500 0.10 0.79 0.63 0.00 1.00 Age 500 0.10 0.77 0.63 0.00 1.01 Sex 500 0.10 0.79 0.63 0.00 1.01 Supp. 02 500 0.10 0.79 0.63 0.00 1.01 No. comorbid 500 0.10 0.79 0.63 0.00 1.01 Hypertension 500 0.10 0.79 0.63 0.00 1.01 LASSO, all 500 0.10 0.79 0.63 0.00 1.01 LASSO, all 500 0.10 0.79 0.63 0.00 1.01 Age 1500 0.10 0.79 0.63 0.00 1.01 LASSO, all 500 0.10 0.79 0.63 0.00 1.01 LASSO, all 500 0.10 0.79 0.63 0.00 1.01 All 500 0.10 0.79 0.63 0.00 1.01 Age 1500 0.10 0.79 0.63 0.00 1.01 All 500 0.10 0.79 0.63 0.00 1.01 Sex 1500 0.10 0.79 0.63 0.00 1.01 Age 1500 0.10 0.79 0.63 0.00 1.01 Sex 1500 0.10 0.79 0.63 0.00 1.00 Age 1500 0.10 0.79 0.63 0.00 1.00 Age 1500 0.10 0.79 0.63 0.00 1.00 Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1	Smoking status	250	0.10	0.50	0.61	0.00	1.02
All 250 0.10 0.43 0.68 0.00 1.14 Smoking status 500 0.10 0.79 0.62 0.00 1.00 No. symptoms 500 0.10 0.79 0.62 0.00 1.00 X-ray bilat. infilt. 500 0.10 0.79 0.62 0.00 1.00 Unadjusted 500 0.10 0.79 0.63 0.00 1.00 Age 500 0.10 0.77 0.63 0.00 1.01 Sex 500 0.10 0.79 0.63 0.00 1.01 Sex 500 0.10 0.79 0.63 0.00 1.01 Supp. 02 500 0.10 0.79 0.63 0.00 1.00 Supp. 02 500 0.10 0.79 0.63 0.00 1.01 Hypertension 500 0.10 0.79 0.63 0.00 1.01 LASSO, all 500 0.10 0.79 <td>Hypertension</td> <td>250</td> <td>0.10</td> <td>0.50</td> <td>0.61</td> <td>0.00</td> <td>1.02</td>	Hypertension	250	0.10	0.50	0.61	0.00	1.02
All 250 0.10 0.43 0.68 0.00 1.14 Smoking status 500 0.10 0.79 0.62 0.00 1.00 No. symptoms 500 0.10 0.79 0.62 0.00 1.00 X-ray bilat. infilt. 500 0.10 0.79 0.62 0.00 1.00 Unadjusted 500 0.10 0.79 0.63 0.00 1.00 Age 500 0.10 0.77 0.63 0.00 1.01 Sex 500 0.10 0.79 0.63 0.00 1.01 Sex 500 0.10 0.79 0.63 0.00 1.01 Supp. 02 500 0.10 0.79 0.63 0.00 1.00 Supp. 02 500 0.10 0.79 0.63 0.00 1.01 Hypertension 500 0.10 0.79 0.63 0.00 1.01 LASSO, all 500 0.10 0.79 <td>LASSO, all</td> <td>250</td> <td>0.10</td> <td>0.52</td> <td>0.61</td> <td>0.00</td> <td>1.01</td>	LASSO, all	250	0.10	0.52	0.61	0.00	1.01
Smoking status 500 0.10 0.79 0.62 0.00 1.00 No. symptoms 500 0.10 0.79 0.62 0.00 1.00 X-ray bilat. infilt. 500 0.10 0.79 0.62 0.00 1.00 Unadjusted 500 0.10 0.79 0.63 0.00 1.00 Age 500 0.10 0.77 0.63 0.00 1.01 Sex 500 0.10 0.79 0.63 0.00 1.01 BMI 500 0.10 0.79 0.63 0.00 1.01 No. comorbid 500 0.10 0.79 0.63 0.00 1.01 No. comorbid 500 0.10 0.79 0.63 0.00 1.01 Hypertension 500 0.10 0.79 0.63 0.00 1.01 Hypertension 500 0.10 0.79 0.63 0.00 1.01 All 500 0.10 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
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LASSO, all 500 0.10 0.79 0.63 0.00 1.01 All 500 0.10 0.78 0.64 0.00 1.02 Unadjusted 1500 0.10 1.00 0.62 0.00 1.00 Age 1500 0.10 1.00 0.62 0.00 1.01 Sex 1500 0.10 1.00 0.62 0.00 1.00 BMI 1500 0.10 1.00 0.62 0.00 1.00 Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00	Dyspnea	500	0.10	0.79	0.63	0.00	1.01
All 500 0.10 0.78 0.64 0.00 1.02 Unadjusted 1500 0.10 1.00 0.62 0.00 1.00 Age 1500 0.10 0.99 0.62 0.00 1.01 Sex 1500 0.10 1.00 0.62 0.00 1.00 BMI 1500 0.10 1.00 0.62 0.00 1.00 Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00	Hypertension	500	0.10	0.79	0.63	0.00	1.01
Unadjusted 1500 0.10 1.00 0.62 0.00 1.00 Age 1500 0.10 0.99 0.62 0.00 1.01 Sex 1500 0.10 1.00 0.62 0.00 1.00 BMI 1500 0.10 1.00 0.62 0.00 1.00 Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00	LASSO, all	500	0.10	0.79	0.63	0.00	1.01
Age 1500 0.10 0.99 0.62 0.00 1.01 Sex 1500 0.10 1.00 0.62 0.00 1.00 BMI 1500 0.10 1.00 0.62 0.00 1.00 Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00	All	500	0.10	0.78	0.64	0.00	1.02
Age 1500 0.10 0.99 0.62 0.00 1.01 Sex 1500 0.10 1.00 0.62 0.00 1.00 BMI 1500 0.10 1.00 0.62 0.00 1.00 Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00	Unadiusted	1500	0.10	1.00	0.62	0.00	1.00
Sex 1500 0.10 1.00 0.62 0.00 1.00 BMI 1500 0.10 1.00 0.62 0.00 1.00 Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00	_						
BMI 1500 0.10 1.00 0.62 0.00 1.00 Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00							
Supp. 02 1500 0.10 1.00 0.62 0.00 1.00 Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00							
Smoking status 1500 0.10 1.00 0.62 0.00 1.00 No. comorbid 1500 0.10 1.00 0.62 0.00 1.00 No. symptoms 1500 0.10 1.00 0.62 0.00 1.00 X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00							
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X-ray bilat. infilt. 1500 0.10 1.00 0.62 0.00 1.00 Dyspnea 1500 0.10 1.00 0.62 0.00 1.00							
Dyspnea 1500 0.10 1.00 0.62 0.00 1.00							
	=						
Hypertension 1500 0.10 1.00 0.62 0.00 1.00							
	• •						
All 1500 0.10 0.99 0.62 0.00 1.00							
LASSO, all 1500 0.10 0.99 0.62 0.00 1.00	LASSO, all	1500	0.10	0.99	0.62	0.00	1.00

Table 13: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
LASSO, all	100	0.00	0.09	20.19	-0.01	0.57
Age	100	0.00	0.06	34.91	-0.01	0.99

Unadjusted	100	0.00	0.06	35.23	-0.01	1.00
Supp. 02	100	0.00	0.05	36.14	-0.01	1.03
Dyspnea	100	0.00	0.06	37.54	-0.01	1.07
Sex	100	0.00	0.06	37.81	-0.01	1.07
X-ray bilat. infilt.	100	0.00	0.06	37.95	-0.01	1.08
Hypertension	100	0.00	0.06	38.27	-0.01	1.09
No. symptoms	100	0.00	0.06	38.57	-0.01	1.09
No. comorbid	100	0.00	0.06	38.61	-0.01	1.10
Smoking status	100	0.00	0.06	39.16	-0.01	1.11
BMI	100	0.00	0.06	39.29	-0.01	1.12
All	100	0.00	0.11	42.21	0.01	1.20
LASSO, all	250	0.00	0.08	14.29	0.00	0.79
All	250	0.00	0.07	14.51	0.00	0.81
Age	250	0.00	0.06	16.01	0.00	0.89
Supp. 02	250	0.00	0.06	16.19	0.00	0.90
No. symptoms	250	0.00	0.06	17.64	0.00	0.98
No. comorbid	250	0.00	0.06	17.69	0.00	0.98
Hypertension	250	0.00	0.06	17.73	0.00	0.98
X-ray bilat. infilt.	250	0.00	0.06	17.82	0.00	0.99
BMI	250	0.00	0.06	17.88	0.00	0.99
Sex	250	0.00	0.06	17.91	0.00	0.99
Smoking status	250	0.00	0.06	17.91	0.00	0.99
Unadjusted	250	0.00	0.06	18.02	0.00	1.00
Dyspnea	250	0.00	0.06	18.15	0.00	1.01
LASSO, all	500	0.00	0.06	13.22	0.00	0.84
All	500	0.00	0.06	13.37	0.01	0.84
Supp. 02	500	0.00	0.04	14.42	0.00	0.91
Age	500	0.00	0.04	14.52	0.01	0.92
X-ray bilat. infilt.	500	0.00	0.04	15.46	0.00	0.98
No. symptoms	500	0.00	0.03	15.61	0.00	0.99
No. comorbid	500	0.00	0.03	15.63	0.00	0.99
Hypertension	500	0.00	0.04	15.74	0.00	0.99
Smoking status	500	0.00	0.04	15.81	0.00	1.00
Dyspnea	500	0.00	0.04	15.81	0.00	1.00
Unadjusted	500	0.00	0.04	15.83	0.00	1.00
Sex	500	0.00	0.04	15.87	0.00	1.00
BMI	500	0.00	0.04	15.91	0.00	1.00
		0.00	0.04	12.21	0.00	0.78
All	1500	0.00	0.04	12.21		
All LASSO, all	1500 1500	0.00	0.04	12.21	0.00	0.78
LASSO, all	1500	0.00	0.05	12.21	0.00	0.78
LASSO, all Age	1500 1500	0.00 0.00	0.05 0.04	12.21 13.99	0.00 0.00	0.78 0.89
LASSO, all Age Supp. 02	1500 1500 1500	0.00 0.00 0.00	0.05 0.04 0.04	12.21 13.99 14.05	0.00 0.00 0.00	0.78 0.89 0.89
LASSO, all Age Supp. 02 X-ray bilat. infilt.	1500 1500 1500 1500	0.00 0.00 0.00 0.00	0.05 0.04 0.04 0.04	12.21 13.99 14.05 15.27	0.00 0.00 0.00 0.00	0.78 0.89 0.89 0.97
LASSO, all Age Supp. 02 X-ray bilat. infilt. No. symptoms	1500 1500 1500 1500 1500	0.00 0.00 0.00 0.00 0.00	0.05 0.04 0.04 0.04 0.04	12.21 13.99 14.05 15.27 15.42	0.00 0.00 0.00 0.00 0.01	0.78 0.89 0.89 0.97 0.98
LASSO, all Age Supp. 02 X-ray bilat. infilt. No. symptoms No. comorbid	1500 1500 1500 1500 1500 1500	0.00 0.00 0.00 0.00 0.00	0.05 0.04 0.04 0.04 0.04 0.04	12.21 13.99 14.05 15.27 15.42 15.66	0.00 0.00 0.00 0.00 0.01 0.00	0.78 0.89 0.89 0.97 0.98 1.00
LASSO, all Age Supp. 02 X-ray bilat. infilt. No. symptoms No. comorbid Smoking status	1500 1500 1500 1500 1500 1500 1500	0.00 0.00 0.00 0.00 0.00 0.00	0.05 0.04 0.04 0.04 0.04 0.04 0.05	12.21 13.99 14.05 15.27 15.42 15.66 15.68	0.00 0.00 0.00 0.00 0.01 0.00	0.78 0.89 0.89 0.97 0.98 1.00
LASSO, all Age Supp. 02 X-ray bilat. infilt. No. symptoms No. comorbid Smoking status Dyspnea Hypertension	1500 1500 1500 1500 1500 1500 1500 1500	0.00 0.00 0.00 0.00 0.00 0.00 0.00	0.05 0.04 0.04 0.04 0.04 0.04 0.05	12.21 13.99 14.05 15.27 15.42 15.66 15.68	0.00 0.00 0.00 0.00 0.01 0.00 0.01	0.78 0.89 0.89 0.97 0.98 1.00 1.00
LASSO, all Age Supp. 02 X-ray bilat. infilt. No. symptoms No. comorbid Smoking status Dyspnea	1500 1500 1500 1500 1500 1500 1500	0.00 0.00 0.00 0.00 0.00 0.00 0.00	0.05 0.04 0.04 0.04 0.04 0.05 0.05	12.21 13.99 14.05 15.27 15.42 15.66 15.68 15.68	0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.01	0.78 0.89 0.89 0.97 0.98 1.00 1.00

		Tabl	e 14: ""			
Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
LASSO, all	100	0.22	0.16	27.68	0.02	0.24
All	100	0.22	0.17	95.98	0.15	0.84
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
LASSO, all	250	0.22	0.18	15.42	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, all	500	0.22	0.28	14.12	0.01	0.85
All	500	0.22	0.27	14.35	0.01	0.86
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
_ASSO, all	1500	0.22	0.64	13.00	0.00	0.79
All	1500	0.22	0.64	13.08	0.00	0.80
\ge	1500	0.22	0.59	14.73	0.00	0.90
Supp. 02	1500	0.22	0.59	14.88	0.00	0.90
<pre>(-ray bilat. infilt.</pre>	1500	0.22	0.54	16.06	0.00	0.98
No. symptoms	1500	0.22	0.55	16.10	0.01	0.98
Smoking status	1500	0.22	0.54	16.37	0.01	1.00
No. comorbid	1500	0.22	0.55	16.37	0.00	1.00
Dyspnea	1500	0.22	0.54	16.40	0.00	1.00
Hypertension Jnadjusted	1500 1500	0.22 0.22	0.54 0.54	16.41 16.44	0.00 0.00	1.00 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: ""

Covariate(s)	N	Effect	P(Reject H ₀)	MSE x N	Bias	Rel. eff.
LASSO, all	100	0.60	0.48	60.00	0.18	0.10
All	100	0.60	0.47	464.99	0.95	0.76
Age	100	0.60	0.43	556.61	1.16	0.91
X-ray bilat. infilt.	100	0.60	0.43	584.75	1.19	0.95
No. symptoms	100	0.60	0.43	590.57	1.21	0.96
Smoking status	100	0.60	0.44	591.79	1.21	0.96
BMI	100	0.60	0.43	594.34	1.20	0.97
Supp. 02	100	0.60	0.43	595.81	1.21	0.97
No. comorbid	100	0.60	0.42	596.22	1.21	0.97
Sex	100	0.60	0.43	603.52	1.23	0.98
Dyspnea 	100	0.60	0.42	607.04	1.23	0.99
Hypertension	100	0.60	0.43	609.18	1.23	0.99
Unadjusted	100	0.60	0.42	613.68	1.25	1.00
LASSO, all	250	0.60	0.71	38.66	0.06	0.13
All	250	0.60	0.63	211.27	0.20	0.74
Smoking status	250	0.60	0.60	258.53	0.24	0.90
Age	250	0.60	0.59	272.85	0.25	0.95
No. comorbid	250	0.60	0.59	284.59	0.25	0.99
Supp. 02	250	0.60	0.62	285.74	0.25	0.99
No. symptoms	250	0.60	0.60	286.90	0.26	1.00
BMI	250	0.60	0.59	287.01	0.25	1.00
Hypertension	250	0.60	0.59	287.04	0.25	1.00
Sex	250	0.60	0.58	287.32	0.25	1.00
Unadjusted	250	0.60	0.59	287.38	0.25	1.00
X-ray bilat. infilt. Dyspnea	250 250	0.60 0.60	0.59 0.59	287.51 287.76	0.26 0.25	1.00 1.00
LASSO, all	500	0.60	0.93	20.96	0.02	0.35
All	500	0.60	0.92	57.43	0.05	0.95
Supp. 02	500	0.60	0.90	58.51	0.04	0.97
Age	500	0.60	0.89	58.68	0.04	0.97
No. symptoms X-ray bilat. infilt.	500	0.60	0.88	60.10	0.04	0.99
•	500 500	0.60 0.60	0.88	60.13 60.37	0.04 0.04	0.99
No. comorbid Hypertension	500	0.60	0.87 0.87	60.43	0.04	1.00 1.00
Unadjusted	500	0.60	0.87	60.45	0.04	1.00
Dyspnea	500	0.60	0.87	60.45	0.04	1.00
BMI	500	0.60	0.87	60.46	0.04	1.00
Sex	500	0.60	0.87	60.50	0.04	1.00
Smoking status	500	0.60	0.88	60.55	0.04	1.00
LASSO, all	1500	0.60	1.00	16.49	0.01	0.81
All	1500	0.60	1.00	16.71	0.01	0.82
Supp. 02	1500	0.60	1.00	18.41	0.01	0.90
Age	1500	0.60	1.00	18.68	0.01	0.92
X-ray bilat. infilt.	1500	0.60	1.00	19.92	0.01	0.98
No. symptoms	1500	0.60	1.00	19.99	0.01	0.98
Dyspnea	1500	0.60	1.00	20.29	0.01	1.00

Smoking status	1500	0.60	1.00	20.34	0.01	1.00
Unadjusted	1500	0.60	1.00	20.35	0.01	1.00
No. comorbid	1500	0.60	1.00	20.38	0.01	1.00
Hypertension	1500	0.60	1.00	20.42	0.01	1.00
Sex	1500	0.60	1.00	20.43	0.01	1.00
BMI	1500	0.60	1.00	20.46	0.01	1.01

Table 16: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	MSE x N	Bias	Rel. eff.
LASSO, all	100	0.50	0.09	0.23	0.00	0.84
Unadjusted	100	0.50	0.06	0.27	0.00	1.00
BMI	100	0.50	0.07	0.32	0.00	1.18
Age	100	0.50	0.09	0.36	0.00	1.34
No. comorbid	100	0.50	0.09	0.36	0.00	1.34
No. symptoms	100	0.50	0.11	0.45	0.00	1.69
X-ray bilat. infilt.	100	0.50	0.22	0.89	0.00	3.29
Supp. 02	100	0.50	0.23	0.97	0.00	3.62
Hypertension	100	0.50	0.24	1.14	0.00	4.23
Sex	100	0.50	0.26	1.18	0.00	4.39
Dyspnea	100	0.50	0.28	1.20	0.00	4.47
Smoking status	100	0.50	0.35	1.54	0.00	5.72
All	100	0.50	0.42	2.34	0.00	8.71
LASSO, all	250	0.50	0.08	0.22	0.00	0.79
Age	250	0.50	0.06	0.26	0.00	0.91
No. comorbid	250	0.50	0.06	0.27	0.00	0.98
No. symptoms	250	0.50	0.06	0.27	0.00	0.98
Unadjusted	250	0.50	0.06	0.28	0.00	1.00
BMI	250	0.50	0.06	0.28	0.00	1.00
X-ray bilat. infilt.	250	0.50	0.08	0.37	0.00	1.31
Hypertension	250	0.50	0.09	0.59	0.00	2.09
Supp. 02	250	0.50	0.10	0.63	0.00	2.26
Dyspnea	250	0.50	0.10	0.68	0.00	2.44
Sex	250	0.50	0.12	0.80	0.00	2.85
Smoking status	250	0.50	0.14	1.02	0.00	3.65
All	250	0.50	0.23	2.02	0.00	7.23
LASSO, all	500	0.50	0.06	0.21	0.00	0.83
Age	500	0.50	0.04	0.23	0.00	0.94
Unadjusted	500	0.50	0.04	0.25	0.00	1.00
BMI	500	0.50	0.04	0.25	0.00	1.00
No. comorbid	500	0.50	0.04	0.25	0.00	0.99
No. symptoms	500	0.50	0.04	0.25	0.00	0.99
Supp. 02	500	0.50	0.05	0.26	0.00	1.06
X-ray bilat. infilt.	500	0.50	0.04	0.26	0.00	1.04
Sex	500	0.50	0.04	0.27	0.00	1.10
Hypertension	500	0.50	0.04	0.27	0.00	1.08
Dyspnea	500	0.50	0.04	0.29	0.00	1.16
All	500	0.50	0.07	0.52	0.00	2.08
Smoking status	500	0.50	0.05	0.53	0.00	2.12
All	1500	0.50	0.05	0.20	0.00	0.80
LASSO, all	1500	0.50	0.05	0.20	0.00	0.80
Supp. 02	1500	0.50	0.04	0.22	0.00	0.88

Age	1500	0.50	0.05	0.23	0.00	0.91
X-ray bilat. infilt.	1500	0.50	0.04	0.24	0.00	0.97
Unadjusted	1500	0.50	0.05	0.25	0.00	1.00
Sex	1500	0.50	0.04	0.25	0.00	1.00
BMI	1500	0.50	0.05	0.25	0.00	1.01
Smoking status	1500	0.50	0.05	0.25	0.00	1.00
No. comorbid	1500	0.50	0.04	0.25	0.00	1.00
No. symptoms	1500	0.50	0.05	0.25	0.00	0.99
Dyspnea	1500	0.50	0.05	0.25	0.00	1.00
Hypertension	1500	0.50	0.04	0.25	0.00	1.00

Table 17: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE\ x\ N$	Bias	Rel. eff.
LASSO, all	100	0.49	0.10	0.23	-0.01	0.84
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
X-ray bilat. infilt.	100	0.49	0.22	0.88	-0.01	3.24
Supp. 02	100	0.49	0.23	0.90	-0.01	3.33
Hypertension	100	0.49	0.21	0.90	-0.01	3.32
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
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
Age	250	0.49	0.10	0.26	-0.01	0.92
Unadjusted	250	0.49	0.10	0.28	-0.01	1.00
BMI	250	0.49	0.10	0.28	-0.01	1.00
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
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
Smoking status	250	0.49	0.14	0.79	-0.01	2.79
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
Supp. 02	500	0.49	0.13	0.24	-0.01	0.90
Age	500	0.49	0.12	0.26	-0.01	0.95
All	500	0.49	0.14	0.26	-0.01	0.95
Unadjusted	500	0.49	0.13	0.27	-0.01	1.00
Sex	500	0.49	0.13	0.27	-0.01	1.00
BMI	500	0.49	0.12	0.27	-0.01	1.00
No. comorbid	500	0.49	0.13	0.27	-0.01	1.00
No. symptoms	500	0.49	0.12	0.27	-0.01	0.99
Dyspnea	500	0.49	0.13	0.27	-0.01	1.00
Hypertension	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

Smoking status	500	0.49	0.13	0.33	-0.01	1.21
All	1500	0.49	0.35	0.28	-0.01	0.86
LASSO, all	1500	0.49	0.36	0.28	-0.01	0.85
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
No. comorbid	1500	0.49	0.30	0.32	-0.01	1.00
No. symptoms	1500	0.49	0.30	0.32	-0.01	0.99
X-ray bilat. infilt.	1500	0.49	0.31	0.32	-0.01	0.97
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
Sex	1500	0.49	0.31	0.33	-0.01	1.01
BMI	1500	0.49	0.30	0.33	-0.01	1.00
Smoking status	1500	0.49	0.31	0.33	-0.01	1.00

Table 18: ""

N	Effect	D/Doiost U)	MCE V N	ъ.	
	LITECT	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
100	0.46	0.19	0.23	0.00	0.86
100	0.46	0.12	0.26	0.00	1.00
100	0.46	0.14	0.30	0.00	1.14
100	0.46	0.14	0.30	0.00	1.15
100	0.46	0.14	0.30	0.00	1.13
100	0.46	0.16	0.35	0.00	1.33
100	0.46	0.26	0.71	0.00	2.66
100	0.46	0.22	0.79	0.00	3.00
100	0.46	0.28	0.85	-0.01	3.22
100	0.46	0.25	0.88	0.00	3.33
100	0.46	0.27	0.92	-0.01	3.47
100	0.46	0.32	1.28	0.00	4.84
100	0.46	0.44	2.11	0.00	7.97
250	0.46	0.33	0.22	0.00	0.82
250	0.46	0.25	0.25	0.00	0.94
250	0.46	0.25	0.26	0.00	1.00
250	0.46	0.26	0.26	0.00	1.00
250	0.46	0.26	0.26	0.00	0.99
250	0.46	0.26	0.26	0.00	0.98
			0.31	0.00	1.15
250	0.46	0.27	0.32	0.00	1.20
250	0.46	0.27	0.32	0.00	1.23
250	0.46	0.27	0.37	0.00	1.40
250	0.46	0.26	0.38	0.00	1.43
					1.97
250	0.46	0.34	0.90	-0.01	3.41
500	0.46	0.54	0.21	0.00	0.86
500	0.46	0.55	0.21	0.00	0.84
500	0.46	0.50	0.22	0.00	0.89
500	0.46	0.47	0.23	0.00	0.95
500	0.46	0.46	0.24	0.00	1.00
500	0.46	0.45	0.24	0.00	0.99
500	0.46	0.45	0.24	0.00	1.00
500	0.46	0.45	0.25	0.00	1.00
	100 100 100 100 100 100 100 100 100 250 250 250 250 250 250 250 250 250 2	100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 100 0.46 250 0.46	100 0.46 0.19 100 0.46 0.12 100 0.46 0.14 100 0.46 0.14 100 0.46 0.16 100 0.46 0.26 100 0.46 0.22 100 0.46 0.22 100 0.46 0.25 100 0.46 0.27 100 0.46 0.32 100 0.46 0.32 100 0.46 0.33 250 0.46 0.25 250 0.46 0.25 250 0.46 0.26 250 0.46 0.26 250 0.46 0.26 250 0.46 0.27 250 0.46 0.27 250 0.46 0.27 250 0.46 0.27 250 0.46 0.27 250 0.46 0.27 250 <td>100 0.46 0.19 0.23 100 0.46 0.12 0.26 100 0.46 0.14 0.30 100 0.46 0.14 0.30 100 0.46 0.14 0.30 100 0.46 0.16 0.35 100 0.46 0.26 0.71 100 0.46 0.22 0.79 100 0.46 0.22 0.79 100 0.46 0.28 0.85 100 0.46 0.25 0.88 100 0.46 0.27 0.92 100 0.46 0.32 1.28 100 0.46 0.32 1.28 100 0.46 0.33 0.22 250 0.46 0.25 0.25 250 0.46 0.25 0.25 250 0.46 0.26 0.26 250 0.46 0.26 0.26 250</td> <td>100 0.46 0.19 0.23 0.00 100 0.46 0.12 0.26 0.00 100 0.46 0.14 0.30 0.00 100 0.46 0.14 0.30 0.00 100 0.46 0.14 0.30 0.00 100 0.46 0.16 0.35 0.00 100 0.46 0.26 0.71 0.00 100 0.46 0.22 0.79 0.00 100 0.46 0.22 0.79 0.00 100 0.46 0.28 0.85 -0.01 100 0.46 0.25 0.88 0.00 100 0.46 0.25 0.88 0.00 100 0.46 0.27 0.92 -0.01 100 0.46 0.33 0.22 0.00 250 0.46 0.25 0.25 0.26 0.00 250 0.46 0.25 0.26</td>	100 0.46 0.19 0.23 100 0.46 0.12 0.26 100 0.46 0.14 0.30 100 0.46 0.14 0.30 100 0.46 0.14 0.30 100 0.46 0.16 0.35 100 0.46 0.26 0.71 100 0.46 0.22 0.79 100 0.46 0.22 0.79 100 0.46 0.28 0.85 100 0.46 0.25 0.88 100 0.46 0.27 0.92 100 0.46 0.32 1.28 100 0.46 0.32 1.28 100 0.46 0.33 0.22 250 0.46 0.25 0.25 250 0.46 0.25 0.25 250 0.46 0.26 0.26 250 0.46 0.26 0.26 250	100 0.46 0.19 0.23 0.00 100 0.46 0.12 0.26 0.00 100 0.46 0.14 0.30 0.00 100 0.46 0.14 0.30 0.00 100 0.46 0.14 0.30 0.00 100 0.46 0.16 0.35 0.00 100 0.46 0.26 0.71 0.00 100 0.46 0.22 0.79 0.00 100 0.46 0.22 0.79 0.00 100 0.46 0.28 0.85 -0.01 100 0.46 0.25 0.88 0.00 100 0.46 0.25 0.88 0.00 100 0.46 0.27 0.92 -0.01 100 0.46 0.33 0.22 0.00 250 0.46 0.25 0.25 0.26 0.00 250 0.46 0.25 0.26

Sex BMI Smoking status Dyspnea X-ray bilat. infilt.	500 500 500 500 500	0.46 0.46 0.46 0.46 0.46	0.46 0.45 0.46 0.45 0.47	0.25 0.25 0.25 0.25 0.25	0.00 0.00 0.00 0.00 0.00	1.00 1.00 1.03 1.00 1.06
All	1500	0.46	0.94	0.22	0.00	0.83
LASSO, all	1500	0.46	0.94	0.22	0.00	0.83
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
Unadjusted	1500	0.46	0.89	0.26	0.00	1.00
Sex	1500	0.46	0.89	0.26	0.00	1.01
BMI	1500	0.46	0.89	0.26	0.00	1.00
Smoking status	1500	0.46	0.89	0.26	0.00	1.00
No. comorbid	1500	0.46	0.89	0.26	0.00	1.00
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
Hypertension	1500	0.46	0.89	0.26	0.00	1.00

Table 19: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
LASSO, all	100	0.00	0.09	19.46	-0.01	0.53
Unadjusted	100	0.00	0.05	36.53	0.01	1.00
Age	100	0.00	0.05	37.25	0.01	1.02
No. symptoms	100	0.00	0.05	38.50	0.01	1.05
No. comorbid	100	0.00	0.05	38.71	0.01	1.06
BMI	100	0.00	0.04	38.73	0.01	1.06
Supp. 02	100	0.00	0.04	38.91	0.01	1.07
All	100	0.00	0.07	38.92	0.01	1.07
Hypertension	100	0.00	0.05	38.95	0.01	1.07
Sex	100	0.00	0.05	39.15	0.01	1.07
Dyspnea	100	0.00	0.05	39.28	0.00	1.08
Smoking status	100	0.00	0.06	39.61	0.01	1.08
X-ray bilat. infilt.	100	0.00	0.05	39.67	0.00	1.09
BMI	250	0.00	0.04	16.20	0.01	0.99
LASSO, all	250	0.00	0.06	16.21	0.01	0.99
No. symptoms	250	0.00	0.04	16.28	0.01	1.00
Unadjusted	250	0.00	0.04	16.30	0.01	1.00
Sex	250	0.00	0.04	16.30	0.01	1.00
X-ray bilat. infilt.	250	0.00	0.04	16.33	0.01	1.00
Dyspnea	250	0.00	0.04	16.35	0.01	1.00
Supp. 02	250	0.00	0.04	16.39	0.01	1.01
No. comorbid	250	0.00	0.04	16.40	0.01	1.01
Hypertension	250	0.00	0.04	16.41	0.01	1.01
Age	250	0.00	0.04	16.45	0.01	1.01
Smoking status	250	0.00	0.04	16.56	0.01	1.02
All	250	0.00	0.04	17.05	0.01	1.05
LASSO, all	500	0.00	0.05	15.03	0.00	0.98
All	500	0.00	0.04	15.12	0.00	0.99
Smoking status	500	0.00	0.04	15.14	0.00	0.99
No. symptoms	500	0.00	0.04	15.15	0.00	0.99

Dyspnea	500	0.00	0.04	15.22	0.00	1.00
Age	500	0.00	0.04	15.24	0.00	1.00
Unadjusted	500	0.00	0.04	15.26	0.00	1.00
Sex	500	0.00	0.04	15.26	0.00	1.00
Supp. 02	500	0.00	0.04	15.26	0.00	1.00
X-ray bilat. infilt.	500	0.00	0.04	15.27	0.00	1.00
No. comorbid	500	0.00	0.04	15.28	0.00	1.00
Hypertension	500	0.00	0.04	15.28	0.00	1.00
BMI	500	0.00	0.04	15.34	0.00	1.00
All	1500	0.00	0.05	16.68	0.00	0.99
LASSO, all	1500	0.00	0.06	16.70	0.00	1.00
Smoking status	1500	0.00	0.05	16.72	0.00	1.00
Supp. 02	1500	0.00	0.05	16.73	0.00	1.00
No. comorbid	1500	0.00	0.05	16.73	0.00	1.00
X-ray bilat. infilt.	1500	0.00	0.05	16.73	0.00	1.00
Hypertension	1500	0.00	0.05	16.74	0.00	1.00
Dyspnea	1500	0.00	0.05	16.77	0.00	1.00
Unadjusted	1500	0.00	0.05	16.78	0.00	1.00
Sex	1500	0.00	0.05	16.80	0.00	1.00
BMI	1500	0.00	0.05	16.81	0.00	1.00
No. symptoms	1500	0.00	0.05	16.81	0.00	1.00
Age	1500	0.00	0.05	16.85	0.00	1.00

Table 20: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE\ x\ N$	Bias	Rel. eff.
LASSO, all	100	0.22	0.15	32.15	0.03	0.34
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
BMI	100	0.22	0.10	97.09	0.12	1.02
Supp. 02	100	0.22	0.10	97.54	0.11	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
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
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
Age	250	0.22	0.13	22.60	0.02	1.01
Supp. 02	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
Smoking status	250	0.22	0.15	22.81	0.02	1.02
All	250	0.22	0.15	23.49	0.02	1.05

LASSO, all	500	0.22	0.23	16.04	0.00	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
Age	500	0.22	0.21	16.23	0.01	1.00
X-ray bilat. infilt.	500	0.22	0.20	16.25	0.00	1.00
Dyspnea	500	0.22	0.20	16.25	0.01	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
No. comorbid	1500	0.22	0.54	17.14	0.00	1.00
LASSO, all	1500	0.22	0.56	17.14	0.00	1.00
Smoking status	1500	0.22	0.55	17.15	0.00	1.00
Supp. 02	1500	0.22	0.54	17.16	0.00	1.00
X-ray bilat. infilt.	1500	0.22	0.54	17.16	0.00	1.00
Hypertension	1500	0.22	0.53	17.16	0.00	1.00
Dyspnea	1500	0.22	0.54	17.18	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
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: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
LASSO, all	100	0.60	0.44	102.83	0.28	0.18
All	100	0.60	0.40	386.36	0.78	0.68
Age	100	0.60	0.41	555.64	1.13	0.97
No. symptoms	100	0.60	0.40	556.39	1.12	0.97
Smoking status	100	0.60	0.41	556.96	1.12	0.98
BMI	100	0.60	0.41	561.79	1.13	0.98
X-ray bilat. infilt.	100	0.60	0.41	565.56	1.14	0.99
No. comorbid	100	0.60	0.40	565.65	1.14	0.99
Dyspnea	100	0.60	0.40	569.24	1.15	1.00
Unadjusted	100	0.60	0.40	571.10	1.16	1.00
Hypertension	100	0.60	0.40	572.21	1.15	1.00
Supp. 02	100	0.60	0.41	573.73	1.16	1.00
Sex	100	0.60	0.41	573.96	1.16	1.01
LASSO, all	250	0.60	0.66	42.84	0.08	0.16
All	250	0.60	0.61	229.46	0.22	0.87
Smoking status	250	0.60	0.60	255.04	0.24	0.96
Dyspnea	250	0.60	0.59	264.90	0.24	1.00
X-ray bilat. infilt.	250	0.60	0.60	264.97	0.24	1.00
No. symptoms	250	0.60	0.60	265.06	0.24	1.00
BMI	250	0.60	0.60	265.11	0.24	1.00
No. comorbid	250	0.60	0.60	265.23	0.24	1.00
Unadjusted	250	0.60	0.59	265.26	0.24	1.00

Sex Hypertension Supp. 02 Age	250 250 250 250	0.60 0.60 0.60 0.60	0.59 0.60 0.59 0.60	265.41 265.46 265.51 265.66	0.24 0.24 0.24 0.24	1.00 1.00 1.00 1.00
LASSO, all	500	0.60	0.90	22.53	0.02	0.55
Smoking status	500	0.60	0.88	40.37	0.02	0.99
Sex	500	0.60	0.87	40.63	0.03	1.00
No. symptoms	500	0.60	0.87	40.63	0.03	1.00
No. comorbid	500	0.60	0.87	40.72	0.03	1.00
Dyspnea	500	0.60	0.87	40.72	0.03	1.00
Hypertension	500	0.60	0.87	40.73	0.03	1.00
Unadjusted	500	0.60	0.87	40.74	0.03	1.00
All	500	0.60	0.88	40.75	0.03	1.00
BMI	500	0.60	0.87	40.76	0.03	1.00
X-ray bilat. infilt.	500	0.60	0.87	40.77	0.03	1.00
Age	500	0.60	0.87	40.82	0.03	1.00
Supp. 02	500	0.60	0.88	40.92	0.03	1.00
All	1500	0.60	1.00	20.50	0.01	0.99
LASSO, all	1500	0.60	1.00	20.50	0.00	0.99
Smoking status	1500	0.60	1.00	20.55	0.00	1.00
No. comorbid	1500	0.60	1.00	20.57	0.00	1.00
X-ray bilat. infilt.	1500	0.60	1.00	20.59	0.01	1.00
Supp. 02	1500	0.60	1.00	20.60	0.00	1.00
Dyspnea	1500	0.60	1.00	20.60	0.00	1.00
Hypertension	1500	0.60	1.00	20.60	0.00	1.00
Sex	1500	0.60	1.00	20.62	0.00	1.00
Unadjusted	1500	0.60	1.00	20.63	0.00	1.00
No. symptoms	1500	0.60	1.00	20.63	0.00	1.00
Age	1500	0.60	1.00	20.68	0.00	1.00
BMI	1500	0.60	1.00	20.70	0.00	1.00

Table 22: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	Bias	Rel. eff.
Unadjusted	100	0.50	0.04	0.23	0.00	1.00
LASSO, all	100	0.50	0.06	0.24	0.00	1.04
BMI	100	0.50	0.05	0.30	0.00	1.27
Age	100	0.50	0.06	0.31	0.00	1.34
No. symptoms	100	0.50	0.07	0.35	0.00	1.50
No. comorbid	100	0.50	0.11	0.50	0.00	2.16
Supp. 02	100	0.50	0.19	1.02	0.00	4.36
Hypertension	100	0.50	0.22	1.11	-0.01	4.76
Sex	100	0.50	0.23	1.15	0.00	4.92
X-ray bilat. infilt.	100	0.50	0.25	1.21	0.00	5.17
Dyspnea	100	0.50	0.27	1.24	0.00	5.33
Smoking status	100	0.50	0.32	1.62	-0.01	6.93
All	100	0.50	0.42	2.39	-0.01	10.25
Unadjusted	250	0.50	0.03	0.25	0.00	1.00
Age	250	0.50	0.03	0.25	0.00	1.01
BMI	250	0.50	0.03	0.25	0.00	1.00
LASSO, all	250	0.50	0.05	0.25	0.00	1.00
No. symptoms	250	0.50	0.03	0.26	0.00	1.04

No. comorbid	250	0.50	0.04	0.28	0.00	1.12
Supp. 02	250	0.50	0.05	0.45	0.00	1.78
Hypertension	250	0.50	0.05	0.50	0.00	1.98
Sex	250	0.50	0.06	0.54	0.00	2.16
Dyspnea	250	0.50	0.07	0.72	0.00	2.85
	250	0.50				3.29
-	250	0.50	0.09 0.13	0.83 1.24	0.00 0.00	
Smoking status						4.93
All	250	0.50	0.21	2.06	0.00	8.16
Unadjusted	500	0.50	0.04	0.24	0.00	1.00
Age	500	0.50	0.04	0.24	0.00	1.00
BMI	500	0.50	0.04	0.24	0.00	1.01
Supp. 02	500	0.50	0.04	0.24	0.00	1.01
No. comorbid	500	0.50	0.04	0.24	0.00	1.00
No. symptoms	500	0.50	0.04	0.24	0.00	0.99
LASSO, all	500	0.50	0.04	0.24	0.00	0.98
Sex	500	0.50	0.04	0.26	0.00	1.08
Hypertension	500	0.50	0.04	0.28	0.00	1.16
Dyspnea	500	0.50	0.04	0.36	0.00	1.52
Smoking status	500	0.50	0.05	0.53	0.00	2.24
X-ray bilat. infilt.	500	0.50	0.05	0.58	0.00	2.44
All	500	0.50	0.06	0.85	0.00	3.56
Unadjusted	1500	0.50	0.05	0.27	0.00	1.00
Age	1500	0.50	0.05	0.27	0.00	1.01
Sex	1500	0.50	0.05	0.27	0.00	1.00
BMI	1500	0.50	0.05	0.27	0.00	1.00
Supp. 02	1500	0.50	0.05	0.27	0.00	1.00
Smoking status	1500	0.50	0.05	0.27	0.00	1.00
No. comorbid	1500	0.50	0.05	0.27	0.00	1.00
No. symptoms	1500	0.50	0.05	0.27	0.00	1.00
X-ray bilat. infilt.	1500	0.50	0.05	0.27	0.00	1.00
Dyspnea	1500	0.50	0.05	0.27	0.00	1.00
Hypertension	1500	0.50	0.05	0.27	0.00	1.00
All	1500	0.50	0.06	0.27	0.00	1.00
LASSO, all	1500	0.50	0.06	0.27	0.00	1.00

Table 23: ""

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
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
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
All	100	0.49	0.41	2.18	0.00	8.96
Unadiusted	250	0.49	0.08	0.26	-0.01	1.00

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Age	250	0.49	0.08	0.26	-0.01	1.01
BMI	250	0.49	0.08	0.26	-0.01	1.00
No. comorbid	250	0.49	0.09	0.26	-0.01	1.01
No. symptoms	250	0.49	0.09	0.26	-0.01	1.00
LASSO, all	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
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
Smoking status	250	0.49	0.13	0.73	-0.01	2.76
All	250	0.49	0.14	0.81	-0.01	3.10
Unadjusted	500	0.49	0.12	0.26	-0.01	1.00
Age	500	0.49	0.12	0.26	-0.01	1.00
Sex	500	0.49	0.12	0.26	-0.01	1.00
BMI	500	0.49	0.12	0.26	-0.01	1.00
Supp. 02	500	0.49	0.12	0.26	-0.01	1.00
No. comorbid	500	0.49	0.12	0.26	-0.01	1.00
No. symptoms	500	0.49	0.12	0.26	-0.01	1.00
Dyspnea	500	0.49	0.12	0.26	-0.01	1.00
Hypertension	500	0.49	0.12	0.26	-0.01	1.00
All	500	0.49	0.12	0.26	-0.01	1.00
LASSO, all	500	0.49	0.13	0.26	-0.01	0.98
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
Unadjusted	1500	0.49	0.30	0.33	-0.01	1.00
Age	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
Supp. 02	1500	0.49	0.30	0.33	-0.01	1.00
Smoking status	1500	0.49	0.30	0.33	-0.01	1.00
No. comorbid	1500	0.49	0.29	0.33	-0.01	1.00
No. symptoms	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
Hypertension	1500	0.49	0.30	0.33	-0.01	1.00
All	1500	0.49	0.30	0.33	-0.01	1.00
LASSO, all	1500	0.49	0.31	0.33	-0.01	1.00

Table 24: ""

Covariate(s)	N	Effect	$P(Reject H_0)$	$MSE \times N$	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
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
Sex	100	0.46	0.23	0.76	0.00	3.20
Hypertension	100	0.46	0.21	0.76	0.00	3.19
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
All	100	0.46	0.43	2.27	0.00	9.57
Unadjusted	250	0.46	0.27	0.25	0.00	1.00
Age	250	0.46	0.27	0.25	0.00	1.01
BMI	250	0.46	0.26	0.25	0.00	1.00
No. comorbid	250	0.46	0.27	0.25	0.00	1.01
No. symptoms	250	0.46	0.27	0.25	0.00	1.00
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
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
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
Unadjusted	500	0.46	0.45	0.23	0.00	1.00
Age	500	0.46	0.45	0.23	0.00	1.00
Sex	500	0.46	0.45	0.23	0.00	1.00
BMI	500	0.46	0.46	0.23	0.00	1.01
Supp. 02	500	0.46	0.44	0.23	0.00	1.00
No. comorbid	500	0.46	0.45	0.23	0.00	1.00
No. symptoms	500	0.46	0.45	0.23	0.00	0.99
X-ray bilat. infilt.	500	0.46	0.45	0.23	0.00	1.00
Dyspnea	500	0.46	0.46	0.23	0.00	1.00
Hypertension	500	0.46	0.46	0.23	0.00	1.00
LASSO, all	500	0.46	0.47	0.23	0.00	0.99
Smoking status	500	0.46	0.46	0.24	0.00	1.05
All	500	0.46	0.45	0.25	0.00	1.07
Jnadjusted	1500	0.46	0.88	0.27	0.00	1.00
Age	1500	0.46	0.88	0.27	0.00	1.00
Sex	1500	0.46	0.88	0.27	0.00	1.00
BMI	1500	0.46	0.88	0.27	0.00	1.00
Supp. 02	1500	0.46	0.88	0.27	0.00	1.00
Smoking status	1500	0.46	0.89	0.27	0.00	1.00
No. comorbid	1500	0.46	0.88	0.27	0.00	1.00
No. symptoms	1500	0.46	0.88	0.27	0.00	1.00
X-ray bilat. infilt.	1500	0.46	0.88	0.27	0.00	1.00
Dyspnea	1500	0.46	0.88	0.27	0.00	1.00
Hypertension	1500	0.46	0.88	0.27	0.00	1.00
All	1500	0.46	0.89	0.27	0.00	1.00
LASSO, all	1500	0.46	0.89	0.27	0.00	1.00