* Using the sandwich standard error estimators does not make much difference.
* Did simulations with a simplified setting:
  + X ~ N(0, 1); Logit(P(Y=1)) = 1 + 2 \* X
  + External X ~ N(0,1); Logit(P(External Y=1)) = 0.5 + 1.5 \* X
  + Fit the model using X and Y. With the fitted model, predict External Y based on External X.
  + Sample size = 10,000; replicate 1,000 times.
  + Extract the formula based and Monte-Carlo based standard errors of calibration slope and intercept.
  + Calibration slope:
    - Mean value of formula based SE = 0.01656
    - Median value of formula based SE = 0.01656
    - Mean value of sandwich formula based SE = 0.01657
    - MC based SE = 0.02337
  + Calibration intercept:
    - Mean value of formula based SE = 0.02603
    - Median value of formula based SE = 0.02602
    - Mean value of sandwich formula based SE = 0.02830
    - MC based SE = 0.03844

We can investigate the coverage probability of the CIs in the low-dimensional setting.

Assess the bias of the point estimate, compared with the reference value. Construct 95% CI based on MC SE.

Remind Yu-Ru to talk with co-workers to see if they have encountered this issue.

* Calculate the coverage probability in the high-D setting for glm and lasso
* In both low-D and high-D setting, we can drop some important variables and calculate the coverage probability.