1 Numerical Result

Table 1: Variable Selection Results for Example 1 ($\beta = (3, 2, 1.5, 0, 0, 0, 0, 0)'$)

Method	CFR (%)	OFR (%)	AN	CFR (%)	OFR (%)	AN
	Case A			**Case B**		
ALasso	88	12	3.14	80	6	2.95
sLTS	8	91	4.75	30	70	4.00
MMNNG	73	24	3.27	89	11	3.18
SROS	24	75	4.28	35	65	4.00
PAWLS	87	12	3.13	94	6	3.06
	Case C			**Case D**		
ALasso	2	1	1.59	0	19	2.49
sLTS	8	92	5.02	7	93	4.97
MMNNG	85	8	3.06	61	21	3.42
SROS	51	41	3.52	12	75	4.88
PAWLS	81	15	3.13	70	15	3.20