Supplementary Material for "High-Dimensional Regularized Discriminant Analysis"

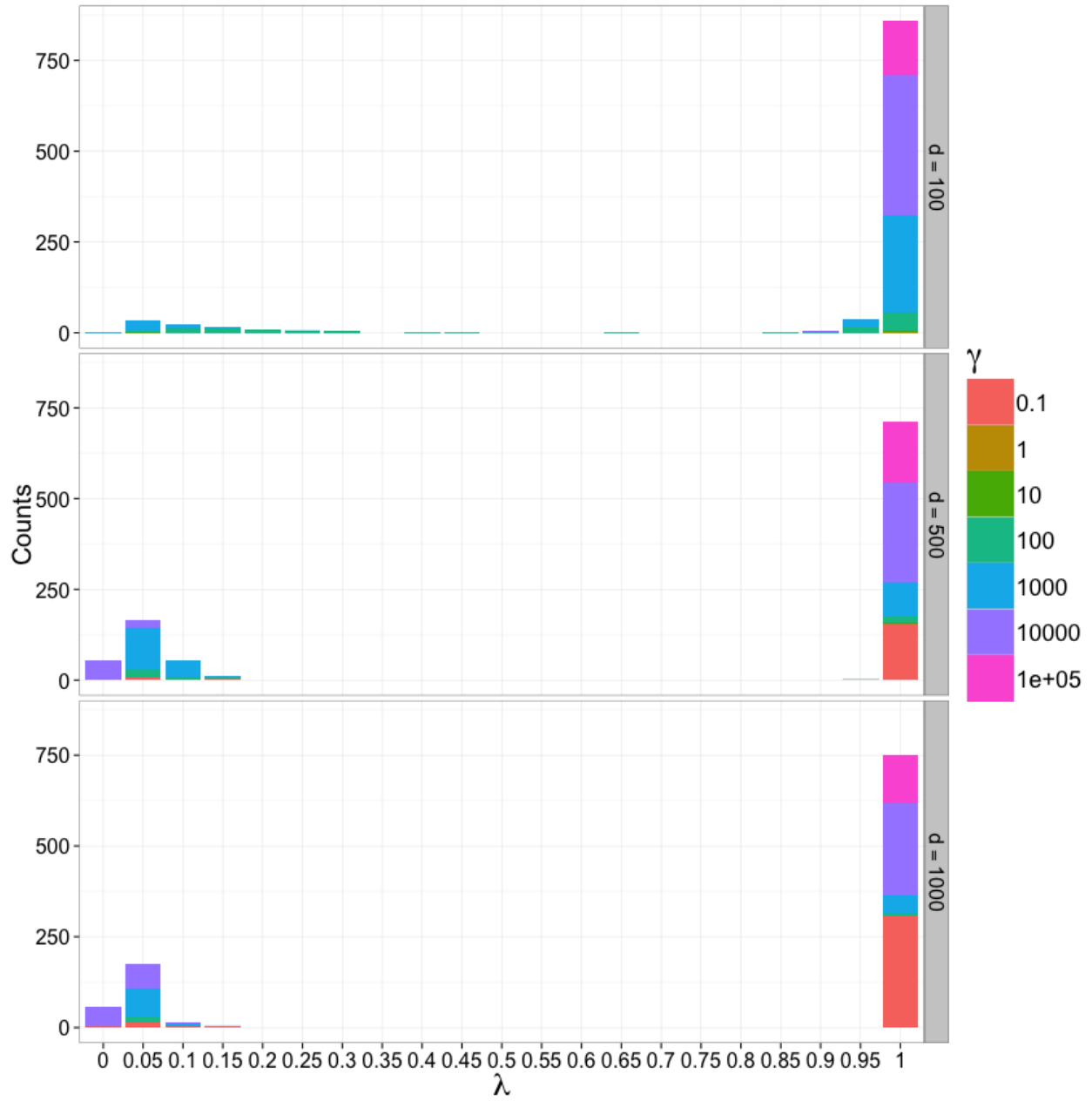John A. Ramey, Caleb K. Stein, and Dean M. Young

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Figure 1: Counts of the optimal tuning-parameter estimates for the *HDRDA* classifier for the Burczynski data set for $d = 100$, 500, and 1000.
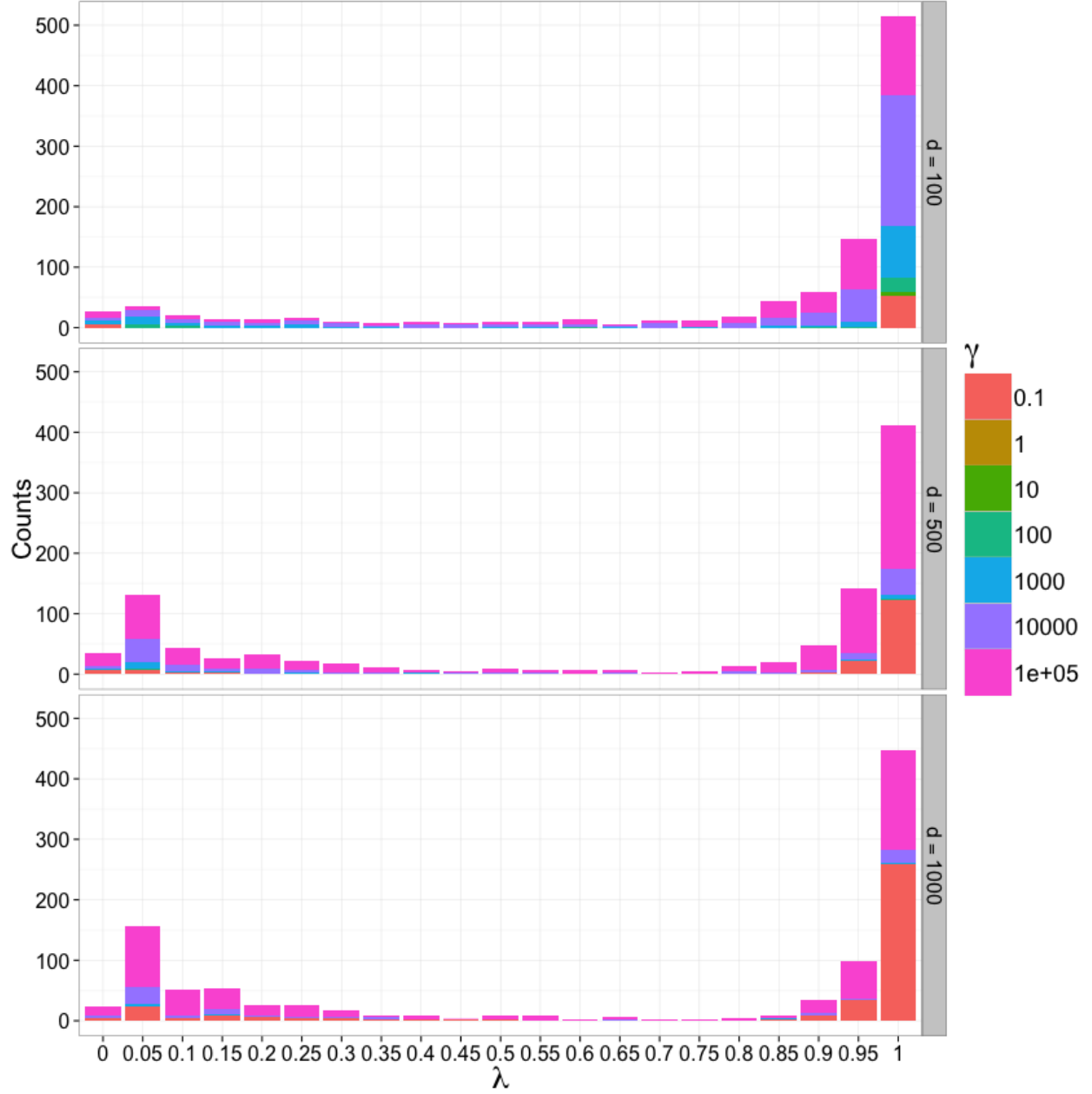
Figure 2: Counts of the optimal tuning-parameter estimates for the *HDRDA* classifier for the Nakayama data set for $d = 100$, 500, and 1000.
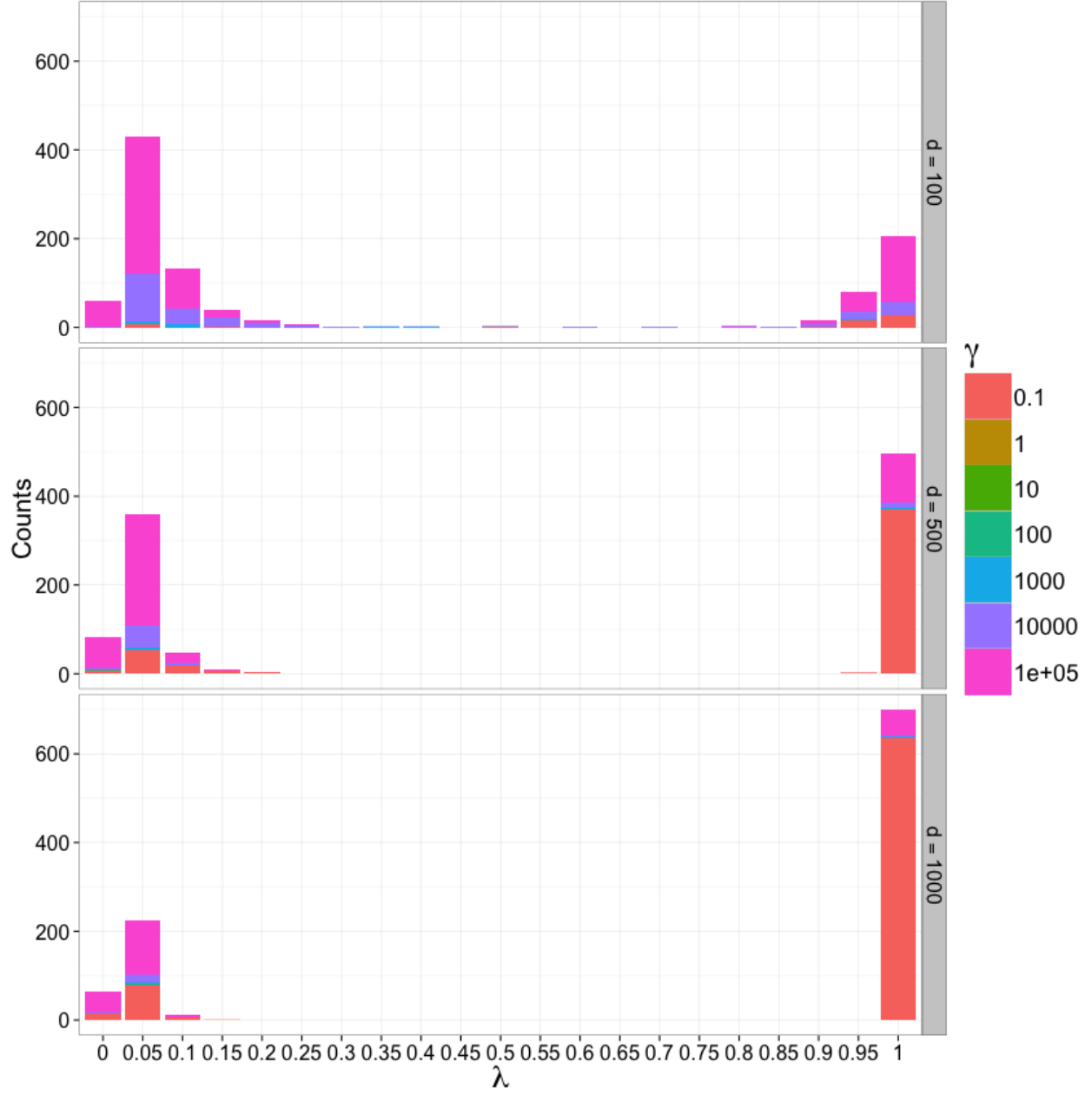
Figure 3: Counts of the optimal tuning-parameter estimates for the *HDRDA* classifier for the Shipp data set for $d = 100$, 500, and 1000.
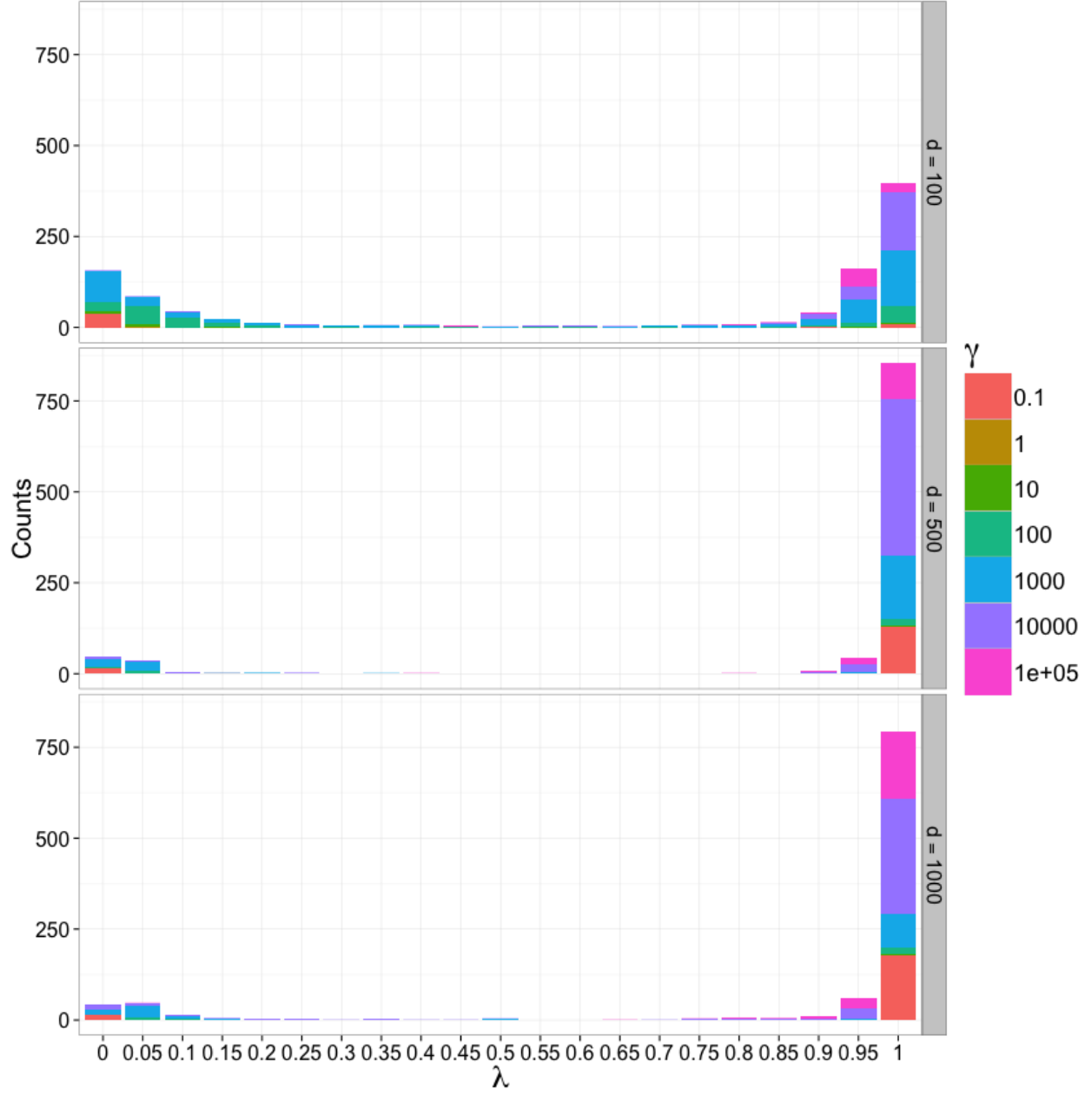
Figure 4: Counts of the optimal tuning-parameter estimates for the *HDRDA* classifier for the Singh data set for $d = 100$, 500, and 1000.