| | method | sample_size | one.norm | two.norm | EGKL | class.error | gamma.size |
|---|-------------|-------------|----------|----------|--------|-------------|------------|
| 1 | pcalog | 100 | 0.6301 | 0.3901 | 0.2189 | 0.8802 | 0.4167 |
| 2 | enet | 100 | 1 | 1 | 1 | 1.0001 | 1 |
| 3 | ridge | 100 | 0.6301 | 0.3901 | 0.2189 | 0.8802 | 0.4167 |
| 4 | RgPCC.AIC | 100 | 0.7181 | 0.5225 | 0.2709 | 0.8912 | 0.6944 |
| 5 | RgPCC.BIC | 100 | 0.464 | 0.2048 | 0.0854 | 0.8894 | 0.1667 |
| 6 | RgPCC.MSE | 100 | 0.2799 | 0.083 | 0.0238 | 0.9005 | 0.1389 |
| 7 | RgPCC.pMSE | 100 | 0.464 | 0.2048 | 0.0854 | 0.8894 | 0.1667 |
| 8 | RgPCC.MSECV | 100 | 0.0966 | 0.0097 | 0.0031 | 0.8672 | 0.0833 |
| 9 | lasso.log | 100 | 1.0578 | 1.0764 | 6.6142 | 0.8728 | 0.2222 |