

|    | method      | sample_size | one.norm | two.norm | EGKL   | class.error | gamma.size |
|----|-------------|-------------|----------|----------|--------|-------------|------------|
| 1  | pcalog      | 100         | 0.7687   | 0.5974   | 0.2825 | 1.273       | 0.4283     |
| 2  | enet        | 100         | 1        | 1        | 1      | 0.9999      | 1          |
| 3  | ridge       | 100         | 0.7687   | 0.5974   | 0.2825 | 1.273       | 0.4283     |
| 4  | RgPCC.AIC   | 100         | 0.9084   | 0.8553   | 0.6827 | 0.9997      | 0.8983     |
| 5  | RgPCC.BIC   | 100         | 0.6017   | 0.4189   | 0.2099 | 1.0025      | 0.5142     |
| 6  | RgPCC.MSE   | 100         | 0.6214   | 0.3914   | 0.1867 | 1.0424      | 0.1642     |
| 7  | RgPCC.pMSE  | 100         | 0.5896   | 0.3688   | 0.1761 | 1.0194      | 0.2342     |
| 8  | RgPCC.MSECV | 100         | 0.6696   | 0.5113   | 0.276  | 1.0005      | 0.6792     |
| 9  | pcalog      | 200         | 0.803    | 0.6969   | 0.485  | 1.2426      | 0.43       |
| 10 | enet        | 200         | 1        | 1        | 1      | 0.9999      | 1          |
| 11 | ridge       | 200         | 0.803    | 0.6969   | 0.485  | 1.2426      | 0.43       |
| 12 | RgPCC.AIC   | 200         | 0.94     | 0.9015   | 0.8422 | 1.0002      | 0.9308     |
| 13 | RgPCC.BIC   | 200         | 0.5365   | 0.3497   | 0.2204 | 0.9996      | 0.4608     |
| 14 | RgPCC.MSE   | 200         | 0.6252   | 0.4516   | 0.3047 | 0.9922      | 0.6358     |
| 15 | RgPCC.pMSE  | 200         | 0.5013   | 0.3091   | 0.193  | 1.0045      | 0.3542     |
| 16 | RgPCC.MSECV | 200         | 0.8218   | 0.7186   | 0.5893 | 1.0007      | 0.85       |