| | method | sample_size | one.norm | two.norm | EGKL | class.error | gamma.size |
|----|-------------|-------------|----------|----------|----------|-------------|------------|
| 1 | log | 100 | 124.1939 | 43.2941 | 104.1191 | 0.411 | 12 |
| 2 | pcalog | 100 | 87.3151 | 23.0029 | 32.9166 | 0.4904 | 5.14 |
| 3 | enet | 100 | 124.1939 | 43.2941 | 104.1191 | 0.411 | 12 |
| 4 | ridge | 100 | 87.3151 | 23.0029 | 32.9166 | 0.4904 | 5.14 |
| 5 | RgPCC.AIC | 100 | 112.1846 | 36.5856 | 74.3954 | 0.4115 | 10.86 |
| 6 | RgPCC.BIC | 100 | 65.2582 | 13.808 | 20.5513 | 0.408 | 4.19 |
| 7 | RgPCC.MSE | 100 | 69.4398 | 14.3246 | 21.6984 | 0.4268 | 2.01 |
| 8 | RgPCC.pMSE | 100 | 64.9672 | 13.5437 | 20.2168 | 0.4087 | 3.69 |
| 9 | RgPCC.MSECV | 100 | 124.0789 | 43.2259 | 103.76 | 0.411 | 12 |
| 10 | log | 200 | 176.8593 | 43.9783 | 67.9536 | 0.4118 | 12 |
| 11 | pcalog | 200 | 130.3992 | 26.1145 | 31.8081 | 0.4892 | 5.16 |
| 12 | enet | 200 | 176.8593 | 43.9783 | 67.9536 | 0.4118 | 12 |
| 13 | ridge | 200 | 130.3992 | 26.1145 | 31.8081 | 0.4892 | 5.16 |
| 14 | RgPCC.AIC | 200 | 153.8135 | 34.595 | 47.6248 | 0.4116 | 10.5 |
| 15 | RgPCC.BIC | 200 | 93.559 | 14.5554 | 15.6513 | 0.4093 | 5.91 |
| 16 | RgPCC.MSE | 200 | 153.8135 | 34.595 | 47.6248 | 0.4116 | 10.5 |
| 17 | RgPCC.pMSE | 200 | 84.4838 | 11.8632 | 13.0448 | 0.413 | 4 |
| 18 | RgPCC.MSECV | 200 | 132.509 | 26.6649 | 33.0821 | 0.4102 | 9.36 |