July 26, 2021

	method	sample_size	one.norm	two.norm	EGKL	class.error	gamma.size
1	log	100	99.7749	25.8883	63.5371	0.372	12
2	pcalog	100	72.9849	13.9246	34.5093	0.3452	5
3	RgPCC.AIC	100	55.5897	8.7725	18.1223	0.3484	4.8
4	RgPCC.BIC	100	45.5329	6.3946	10.0695	0.3476	2.6
5	RgPCC.MSE	100	50.9176	7.5402	14.9122	0.3452	4.4
6	RgPCC.pMSE	100	62.3289	10.7154	22.8	0.3488	6.8
7	RgPCC.MSECV	100	55.5897	8.7725	18.1223	0.3484	4.8
8	log	200	147.7229	28.6231	46.9497	0.3872	12
9	pcalog	200	132.7981	23.062	35.5875	0.385	5.6
10	RgPCC.AIC	200	116.1175	17.892	24.7285	0.3868	7.6
11	RgPCC.BIC	200	92.0428	11.5321	11.8177	0.3788	5.2
12	RgPCC.MSE	200	79.3994	8.9917	5.3512	0.3762	4.6
13	RgPCC.pMSE	200	92.0428	11.5321	11.8177	0.3788	5.2
14	RgPCC.MSECV	200	116.1175	17.892	24.7285	0.3868	7.6

Table 1: Results of simulated data with parameters γ_3 and $p = 12$.

	method	sample_size	one.norm	two.norm	EGKL	class.error	gamma.size
1	pcalog	100	0.7315	0.5379	0.5431	0.928	0.4167
2	RgPCC.AIC	100	0.5572	0.3389	0.2852	0.9366	0.4
3	RgPCC.BIC	100	0.4564	0.247	0.1585	0.9344	0.2167
4	RgPCC.MSE	100	0.5103	0.2913	0.2347	0.928	0.3667
5	RgPCC.pMSE	100	0.6247	0.4139	0.3588	0.9376	0.5667
6	RgPCC.MSECV	100	0.5572	0.3389	0.2852	0.9366	0.4
7	pcalog	200	0.899	0.8057	0.758	0.9943	0.4667
8	RgPCC.AIC	200	0.786	0.6251	0.5267	0.999	0.6333
9	RgPCC.BIC	200	0.6231	0.4029	0.2517	0.9783	0.4333
10	RgPCC.MSE	200	0.5375	0.3141	0.114	0.9716	0.3833
11	RgPCC.pMSE	200	0.6231	0.4029	0.2517	0.9783	0.4333
12	RgPCC.MSECV	200	0.786	0.6251	0.5267	0.999	0.6333

Table 2: Results of simulated data with parameters γ_3 and $p = 12$. The above lists ratios of each method over logistic regression.