

data: E with 4 continuous variables

GxE: $g[1]*e[1], g[1]*e[2], g[1]*e[3], g[2]*e[4], g[3]*e[1], g[3]*e[2],$
 $g[4]*e[4], g[5]*e[1], g[5]*e[2], g[6]*e[4], g[7]*e[1], g[7]*e[2]$

n=200, p=500, seq(0,1,by=0.01), rep=30

coefficients: (0.1, 0.5)

		BL			BLSS		
error		main	interaction	total	main	interaction	total
n(0,1)	Top100	7.6	6.8	14.4	7.8	10.8	18.6
	SD	0.49	1.6	1.73	0.41	0.92	1.13
t(2)	Top100	6.37	3.9	10.27	6.33	8.53	14.87
	SD	1.90	2.07	3.19	1.63	2.46	3.71
lognorm(0,2)	Top100	0.9	0.5	1.4	0.73	0.47	1.2
	SD	1.21	0.97	1.45	0.94	0.68	1.35
90% n(0,1) + 10% Cauchy(0,1)	Top100	5.57	3.63	9.2	6.2	8.3	14.5
	SD	2.99	2.53	5.05	2.62	3.98	6.39
80% n(0,1) + 20% Cauchy(0,1)	Top100	5.07	3	8.07	4.6	5.7	10.3
	SD	2.89	2.49	5.01	3.25	4.23	7.27

top1001, top1002, top1003, top1004, top1005

		LADBL			LADBLSS		
error		main	interaction	total	main	interaction	total
n(0,1)	Top100	7.67	6.53	14.2	7.76	10.53	18.3
	SD	0.55	1.85	1.81	0.50	1.36	1.49
t(2)	Top100	7.43	5.8	13.23	7.53	9.9	17.43
	SD	0.94	1.71	2.01	0.51	1.56	1.76
lognorm(0,2)	Top100	6.27	3.67	9.93	6.1	8.93	15.03
	SD	1.55	1.94	2.75	1.37	2.02	3.09
90% n(0,1) + 10% Cauchy(0,1)	Top100	7.77	7	14.77	7.77	10.67	18.23
	SD	0.43	1.93	1.81	0.57	1.50	1.67
80% n(0,1) + 20% Cauchy(0,1)	Top100	7.57	6.83	14.4	7.8	10.53	18.33
	SD	0.57	1.07	1.83	0.55	1.36	1.69