

case1

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)

error		BL	BLSS	LADBL	LADBLSS
n(0,1)	Top100	14.33	18.4	15	18.07
	SD	1.54	1.52	1.53	1.31
t(2)	AUC	10.6	13.47	13.03	17.13
	SD	2.87	5.38	1.90	1.89
lognorm(0,2)	AUC	1.33	1.63	9.88	16.57
	SD	1.37	1.62	2.18	2.24
90% n(0,1) + 10% Cauchy(0,1)	AUC	9.93	14.57	14.97	18.2
	SD	4.15	5.93	1.92	1.52
80% n(0,1) + 20% Cauchy(0,1)	AUC	8.43	10.7	14.6	18.67
	SD	4.36	6.59	1.94	1.56

top1001, top1002, top1003, top1004, top1005

case2

data: E with 2 continuous variables and 2 discrete variables

GxE: $g[1]*e[1], g[3]*e[2], g[5]*e[3], g[8]*e[4], g[15]*e[1], g[18]*e[2],$
 $g[24]*e[4], g[25]*e[1], g[35]*e[2], g[36]*e[4], g[40]*e[1], g[43]*e[2]$

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

coefficients: (0.1, 0.5)

error		BL	BLSS	LADBL	LADBLSS
n(0,1)	AUC	11.3	13.57	11.03	11.8
	SD	1.24	1.41	1.65	1.65
t(2)	AUC	8.93	10.07	10.23	11.53
	SD	2.29	2.83	1.35	1.65
lognorm(0,2)	AUC	1.2	1.03	8.67	9.23
	SD	1.16	0.93	2.07	1.79
90% n(0,1) + 10% Cauchy(0,1)	AUC	9.53	8.5	10.97	11.9
	SD	2.8	4.75	1.35	1.52
80% n(0,1) + 20% Cauchy(0,1)	AUC	6.73	5.07	10.8	12
	SD	3.82	3.93	1.77	2.75

top1011, top1012, top1013, top1014, top1015