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

SNP with 3 level

coefficients: (0.1, 0.5)

error		BL	BLSS	LADBL	LADBLSS
n(0,1)	AUC	0.9089	0.9881	0.9148	0.9888
	SD	0.0059	0.0019	0.0051	0.0037
t(2)	AUC	0.8178	0.9255	0.8877	0.9769
	SD	0.0142	0.0524	0.0057	0.0048
lognorm(0,2)	AUC	0.5333	0.5533	0.8239	0.9459
	SD	0.0096	0.0656	0.1045	0.0162
90% n(0,1) + 10% Cauchy(0,1)	AUC	0.8113	0.9122	0.9111	0.9849
	SD	0.0166	0.0502	0.0083	0.0033
80% n(0,1) + 20% Cauchy(0,1)	AUC	0.7425	0.8086	0.9076	0.9856
	SD	0.0241	0.0746	0.0065	0.0024