

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				
	SD				

top1001, top1002, top1003, top1004

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				
	SD				

top1011, top1012, top1013, top1014