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

TCGA

coefficients: (0.1, 0.5)

		BL			BLSS		
error		main	interaction	total	main	interaction	total
n(0,1)	Top100	3.3	1.63	4.93	3.07	3.53	6.6
	SD	0.88	1.19	1.34	1.23	1.89	2.55
t(2)	Top100	2.1	1	3.1	3.1	3.17	6.27
	SD	1.21	1.05	1.60	1.94	2.59	4.05
lognorm(0,2)	Top100	0.27	0.33	0.6	0.6	0.7	1.3
	SD	0.58	0.61	0.93	0.97	0.88	1.58
90% n(0,1) + 10% Cauchy(0,1)	Top100	1.97	1.43	3.4	3.53	3.43	6.97
	SD	1.63	1.30	2.59	1.63	2.28	3.44
80% n(0,1) + 20% Cauchy(0,1)	Top100	2.03	1.13	3.17	2.9	2.6	5.5
	SD	1.47	1.28	2.34	1.81	2.09	3.54

top12, top22, top3, top4, top5

error		LADBL			LADBLSS		
		main	interaction	total	main	interaction	total
n(0,1)	Top100	3.5	2.27	5.77	4.7	5.9	10.6
	SD	1.28	1.17	1.94	1.37	1.84	2.31
t(2)	Top100	2.93	1.67	4.6	4.5	6.13	10.63
	SD	1.11	1.18	1.79	1.33	1.91	2.75
lognorm(0,2)	Top100	2.97	1	3.97	3.7	4.9	8.6
	SD	1.25	0.74	1.33	1.56	2.25	3.16
90% n(0,1) + 10% Cauchy(0,1)	Top100	3.5	2.6	6.1	4.7	6.03	10.73
	SD	1.17	1.30	1.81	1.32	2.03	2.64
80% n(0,1) + 20% Cauchy(0,1)	Top100	3.43	2.23	5.67	5.53	7	12.53
	SD	1.41	1.07	1.47	1.50	2.07	3.09