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)	AUC	0.9182	0.9901	0.9258	0.9887
	SD	0.0052	0.0021	0.0076	0.0026
t(2)	AUC	0.8332	0.9420	0.9004	0.9841
	SD	0.0107	0.0235	0.0078	0.0031
lognorm(0,2)	AUC	0.5343	0.5473	0.8432	0.9558
	SD	0.0144	0.0576	0.0115	0.0161
90% n(0,1) + 10% Cauchy(0,1)	AUC	0.8221	0.9124	0.9222	0.9895
	SD	0.0212	0.0410	0.0071	0.0024
80% n(0,1) + 20% Cauchy(0,1)	AUC	0.7507	0.8431	0.9192	0.9904
	SD	0.0217	0.0633	0.0059	0.0018