

case1

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=50, seq(0,1,by=0.01), rep=30

coefficients: (0.1, 0.5)

error1: $n(0,1)$

	BL	BLSS	LADBL	LADBLSS
AUC	0.8307	0.8503	0.8205	0.8383
SD of AUC	0.0075	0.0159	0.0068	0.0141

error2: $t(2)$

	BL	BLSS	LADBL	LADBLSS
AUC	0.7666	0.7792	0.8003	0.8154
SD of AUC	0.0112	0.0265	0.0089	0.0116

error3: $\text{laplace}(0,2)$

	BL	BLSS	LADBL	LADBLSS
AUC	0.7607	0.7754	0.7694	0.7801
SD of AUC	0.0070	0.0222	0.0094	0.0139

error4: $\text{lognorm}(0,1)$

	BL	BLSS	LADBL	LADBLSS
AUC	0.7863	0.8090	0.8080	0.8268
SD of AUC	0.0063	0.0192	0.0079	0.0105

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

coefficients: (0.1, 0.5)

error3: laplace(0,2)

	BL	BLSS	LADBL	LADBLSS
AUC	0.7644	0.8186	0.7731	0.8246
SD of AUC	0.0091	0.0297	0.0062	0.0171

error4: lognorm(0,1)

	BL	BLSS	LADBL	LADBLSS
AUC	0.7969	0.8513	0.8199	0.8673
SD of AUC	0.0082	0.0238	0.0074	0.0132

n=200, p=1000, seq(0,1,by=0.01), rep=30

coefficients: (0.1, 0.5)

error3: laplace(0,2)

	BL	BLSS	LADBL	LADBLSS
AUC	0.7664	0.8124	0.7758	0.8248
SD of AUC	0.0069	0.0317	0.0074	0.0172

error4: lognorm(0,1)

	BL	BLSS	LADBL	LADBLSS
AUC	0.7959	0.8390	0.8176	0.8671
SD of AUC	0.0077	0.0231	0.0060	0.0154

case2

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=50, seq(0,1,by=0.01), rep=30

coefficients: (0.1, 0.5)

error1: $n(0,1)$

	BL	BLSS	LADBL	LADBLSS
AUC	0.9091	0.9759	0.9164	0.9744
SD of AUC	0.0081	0.0016	0.0067	0.0033

error2: $t(2)$

	BL	BLSS	LADBL	LADBLSS
AUC	0.8233	0.9364	0.8898	0.9673
SD of AUC	0.0128	0.0159	0.0074	0.0035

error3: $\text{laplace}(0,2)$

	BL	BLSS	LADBL	LADBLSS
AUC	0.8149	0.9424	0.8389	0.9436
SD of AUC	0.0119	0.0119	0.0091	0.0096

error4: $\text{lognorm}(0,1)$

	BL	BLSS	LADBL	LADBLSS
AUC	0.8575	0.9561	0.9069	0.9713
SD of AUC	0.0087	0.0154	0.0079	0.0042

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

coefficients: (0.1, 0.5)

error3: laplace(0,2)

	BL	BLSS	LADBL	LADBLSS
AUC	0.8202	0.9598	0.8450	0.9622
SD of AUC	0.0083	0.0125	0.0092	0.0055

error4: lognorm(0,1)

	BL	BLSS	LADBL	LADBLSS
AUC	0.8662	0.9762	0.9160	0.9881
SD of AUC	0.0083	0.0079	0.0064	0.0032

n=200, p=1000, seq(0,1,by=0.01), rep=30

coefficients: (0.1, 0.5)

error3: laplace(0,2)

	BL	BLSS	LADBL	LADBLSS
AUC				
SD of AUC				

error4: lognorm(0,1)

	BL	BLSS	LADBL	LADBLSS
AUC				
SD of AUC				

ROC curves:

case1

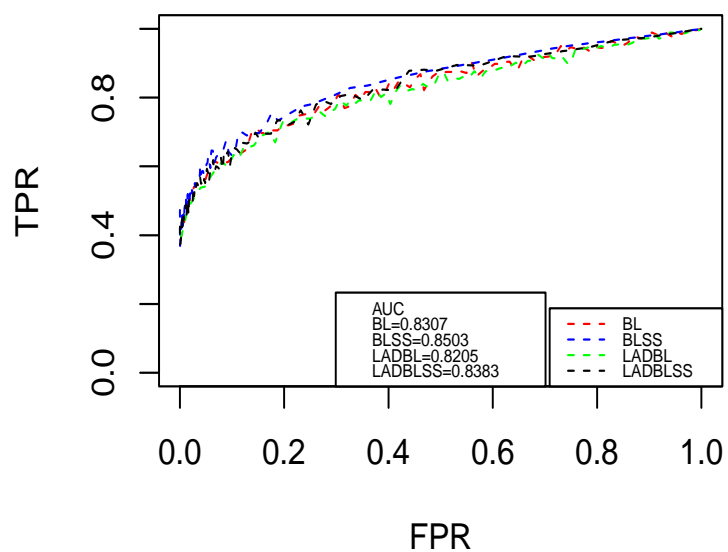
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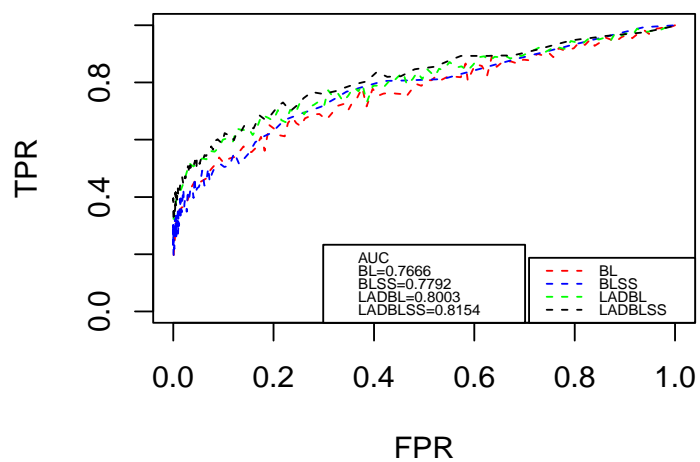
$n=200$, $p=50$, $\text{seq}(0,1,\text{by}=0.01)$, $\text{rep}=30$

coefficients: (0.1, 0.5)

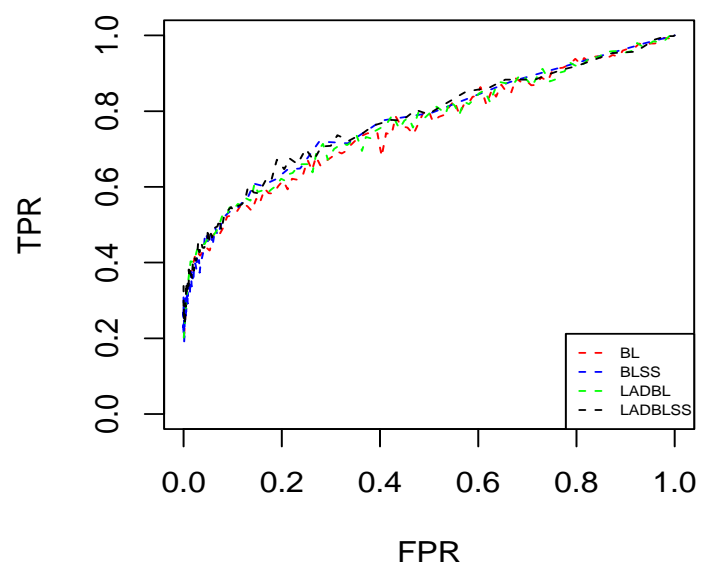
error=n(0,1)



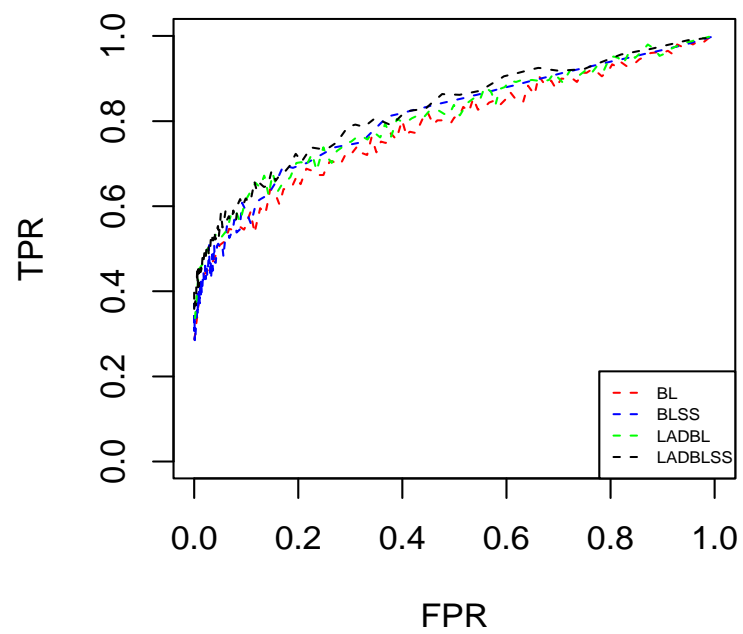
error=t(2)



error=rlaplace(0,2)



error=rlnorm(n)



case2

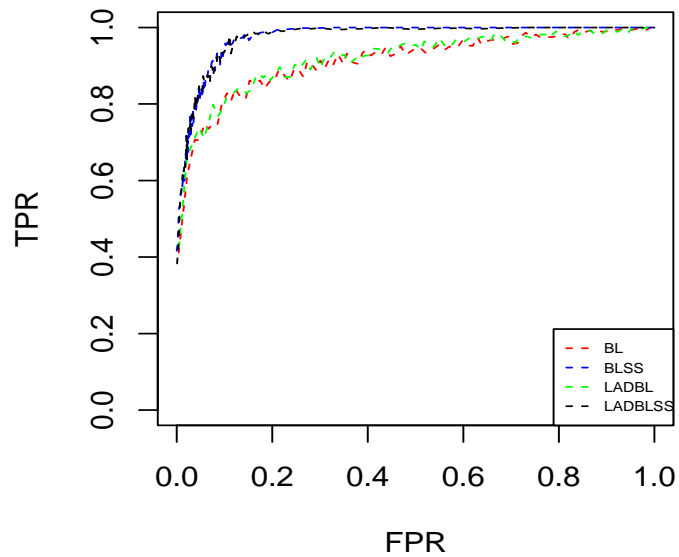
data: E with 4 continuous variables

GxE: $g[1]*e[1], g[1]*e[2], g[1]*e[3], g[2]*e[4], g[3]*e[1], g[3]*e[2],$
 $g[4]*e[4], g[5]*e[1], g[5]*e[2], g[6]*e[4], g[7]*e[1], g[7]*e[2]$

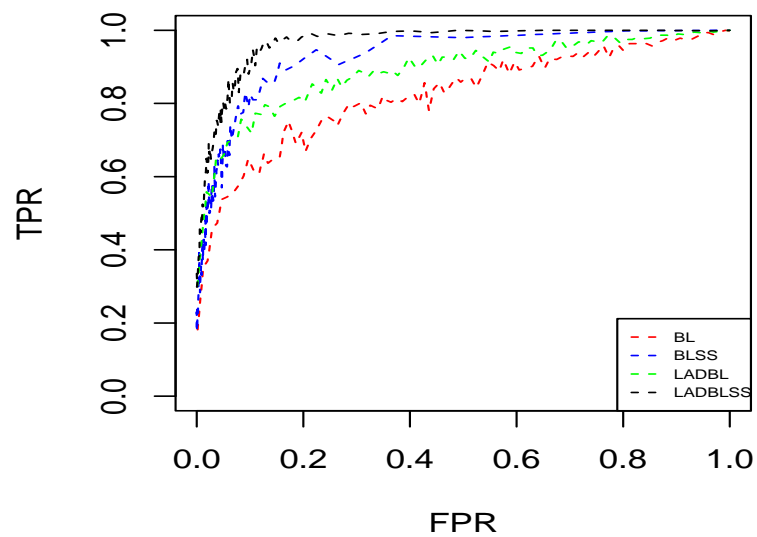
$n=200$, $p=50$, $\text{seq}(0,1,\text{by}=0.01)$, $\text{rep}=30$

coefficients: (0.1, 0.5)

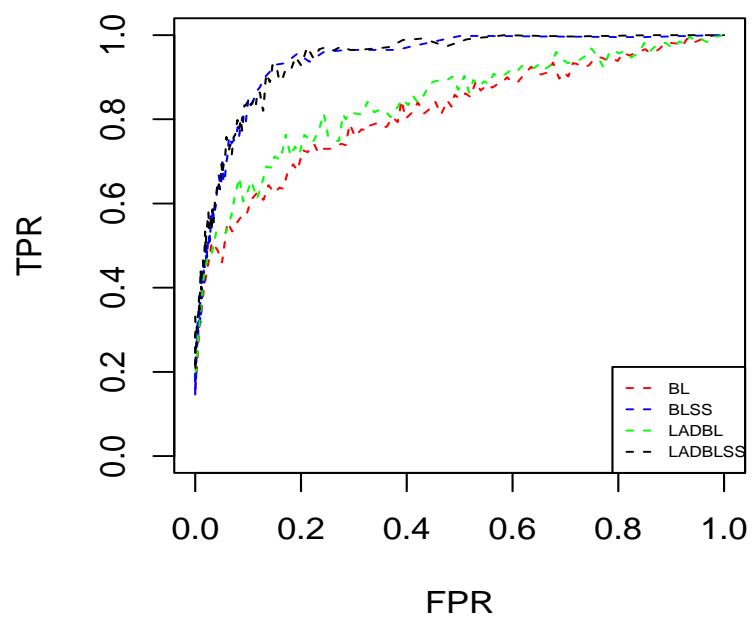
error=n(0,1)



error=t(2)



error=laplace(0,2)



error=lnorm(0,1)

