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)

error		BL	BLSS	LADBL	LADBLSS
n(0,1)	AUC	0.6164	0.8992	0.6577	0.9429
	SD	0.0092	0.0128	0.0088	0.0078
t(2)	AUC	0.5516	0.8672	0.6263	0.9384
	SD	0.0127	0.0235	0.0108	0.0074
lognorm(0,2)	AUC	0.4052	0.6074	0.6055	0.9201
	SD	0.0155	0.0608	0.0159	0.0132
90% n(0,1) + 10% Cauchy(0,1)	AUC	0.5574	0.8672	0.6582	0.9456
	SD	0.0135	0.0200	0.0112	0.0070
80% n(0,1) + 20% Cauchy(0,1)	AUC	0.5197	0.8183	0.6506	0.9472
	SD	0.0123	0.0524	0.0156	0.0083

file 12,22,3,4,5