data: E with 4 continuous variables

 $\mathsf{GxE} \colon \mathsf{g}[,1] \ast \mathsf{e}[,1], \mathsf{g}[,1] \ast \mathsf{e}[,2], \mathsf{g}[,1] \ast \mathsf{e}[,3], \mathsf{g}[,2] \ast \mathsf{e}[,4], \mathsf{g}[,3] \ast \mathsf{e}[,1], \mathsf{g}[,3] \ast \mathsf{e}[,2],$ 

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

MAF

coefficients: (0.1, 0.5)

			l	l	T
error		BL	BLSS	LADBL	LADBLSS
n(0,1)	AUC	0.9158	0.9895	0.9251	0.9878
	SD	0.0041	0.0022	0.0054	0.0028
t(2)	AUC	0.8323	0.9461	0.8972	0.9833
	SD	0.0117	0.0342	0.0062	0.0028
lognorm(0,2)	AUC	0.5268	0.5531	0.8415	0.9595
	SD	0.0127	0.0590	0.0107	0.0156
90% n(0,1) + 10% Cauchy(0,1)	AUC	0.8261	0.9323	0.9245	0.9889
	SD	0.0191	0.0352	0.0056	0.0034
80% n(0,1) + 20% Cauchy(0,1)	AUC	0.7533	0.8591	0.9204	0.9862
	SD	0.0201	0.0657	0.0067	0.0114