

case1

data: E with 4 continuous variables

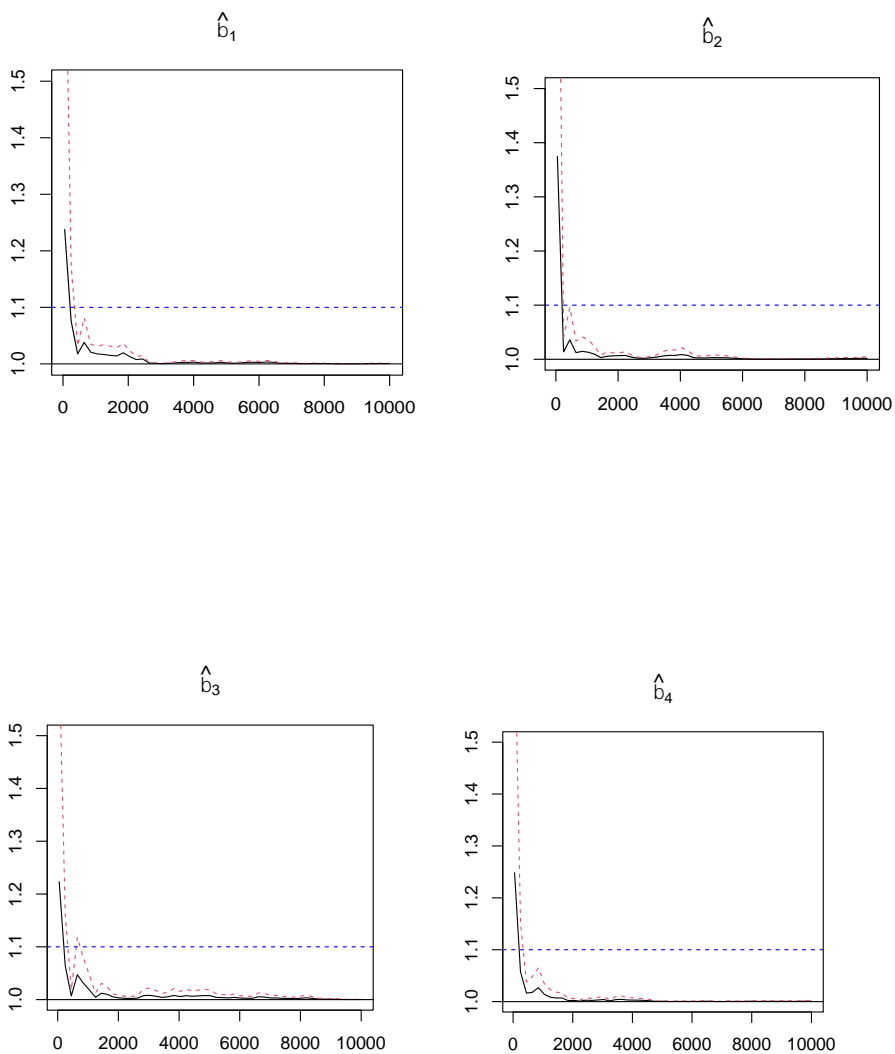
G: g[,1] to g[,8]

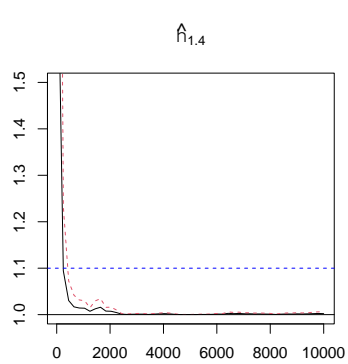
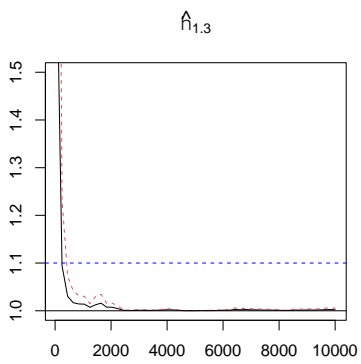
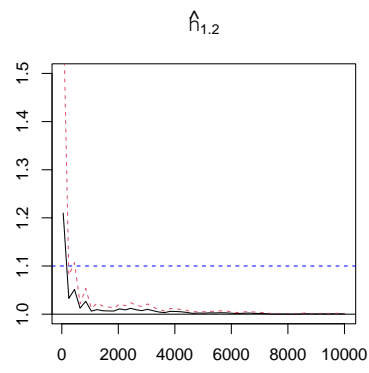
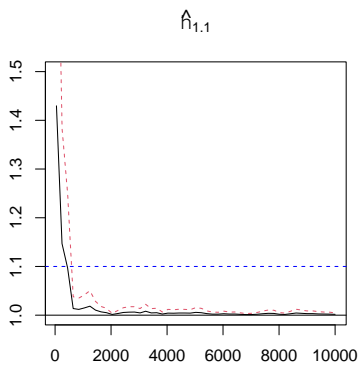
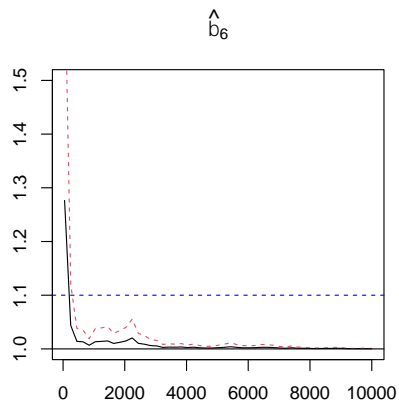
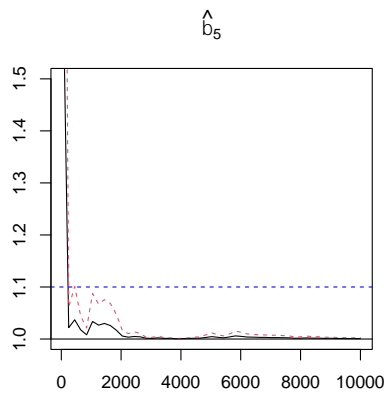
GxE: g[,1]*e[,1],g[,1]*e[,2],g[,1]*e[,3],g[,2]*e[,4],g[,3]*e[,1],g[,3]*e[,2],
g[,4]*e[,4],g[,5]*e[,1],g[,5]*e[,2],g[,6]*e[,4],g[,7]*e[,1],g[,7]*e[,2]

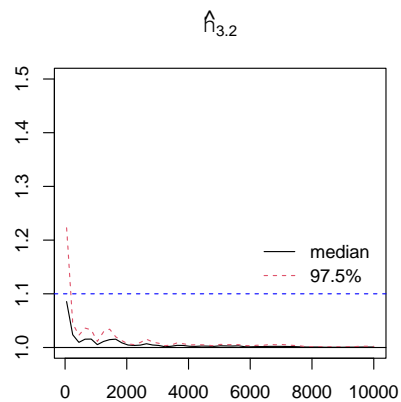
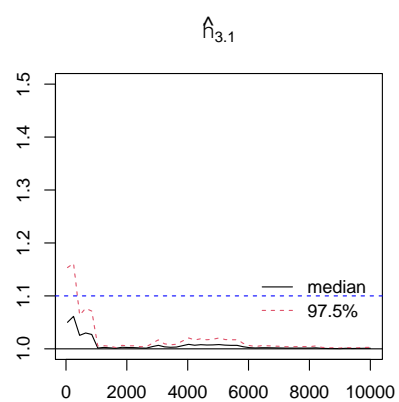
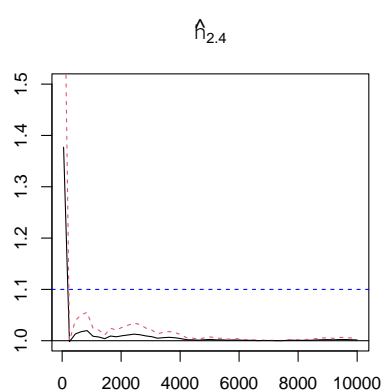
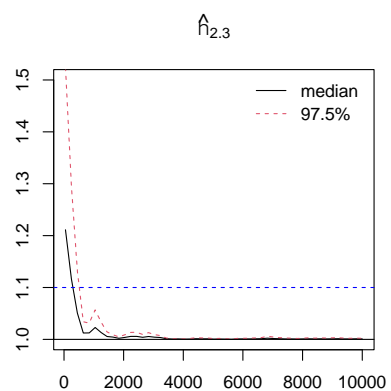
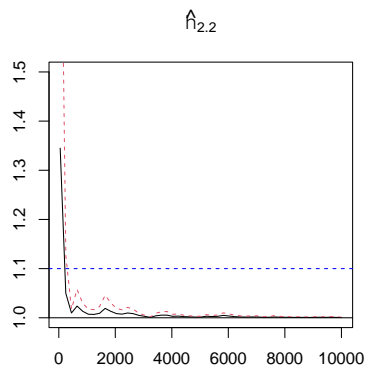
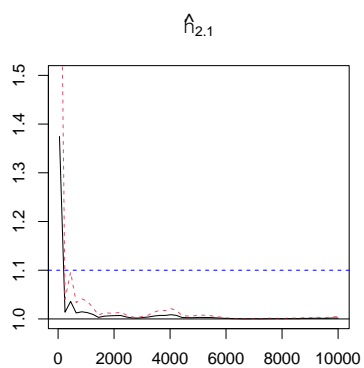
n=200, p=500, seq(0,1,by=0.01), rep=30

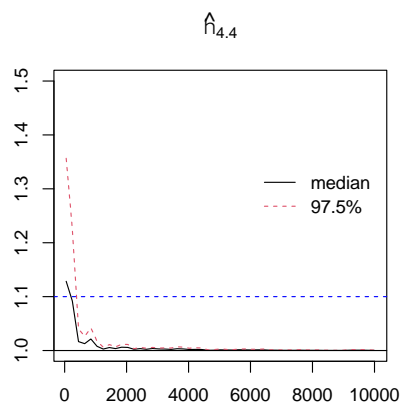
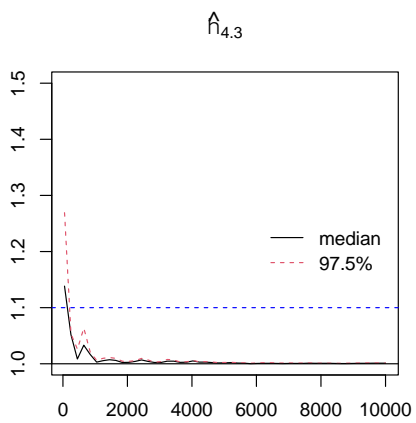
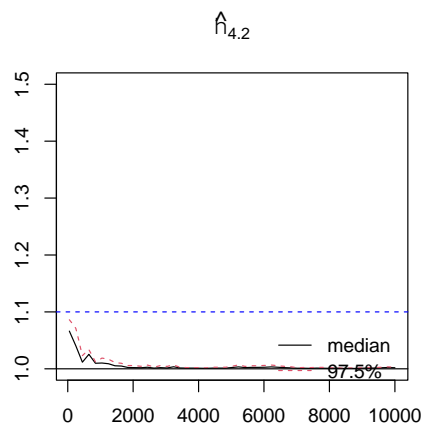
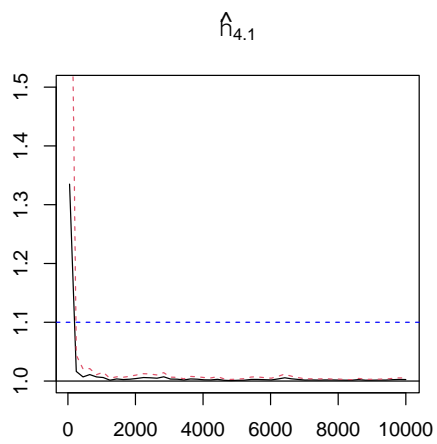
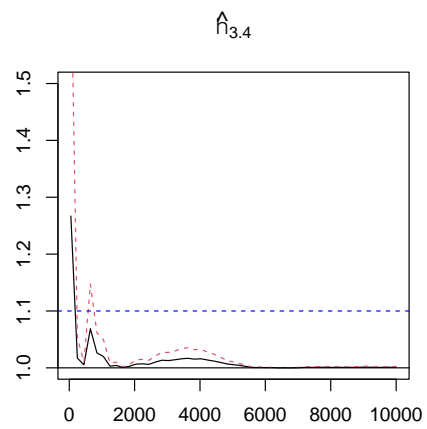
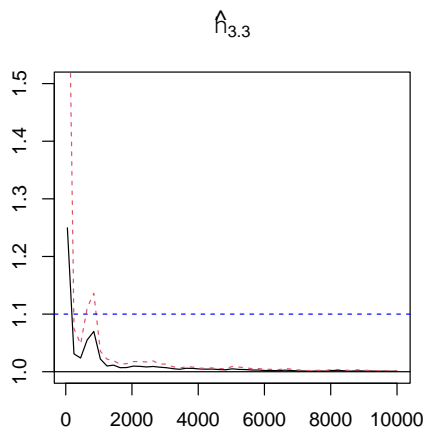
coefficients: (0.1, 0.5)

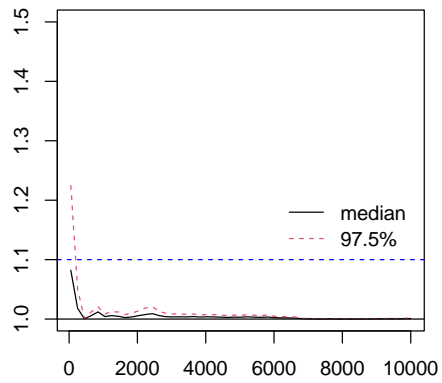
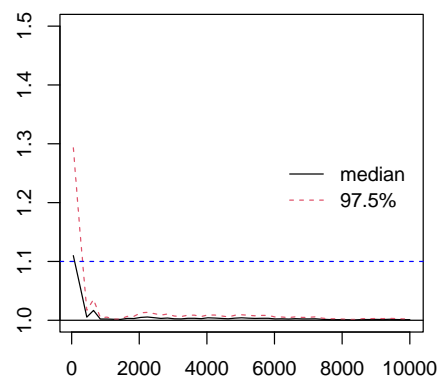
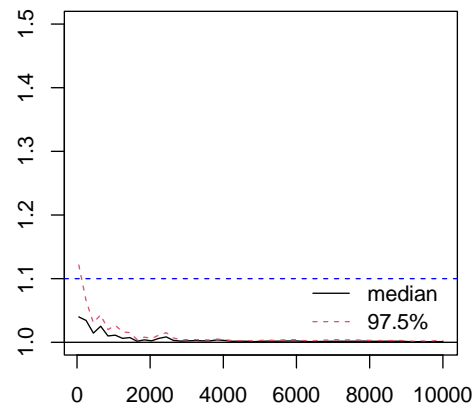
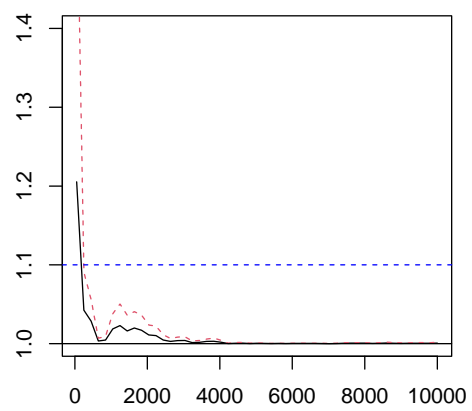
error: lognormal(0,2)









$\hat{h}_{5,1}$  $\hat{h}_{5,2}$  $\hat{h}_{5,3}$  $\hat{h}_{5,4}$ 

data: E with 2 continuous variables and 2 discrete variables

G: g[,1] to g[,8]

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

error: lognormal(0,2)

