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 |