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

SNP with 3 level

coefficients: (0.1, 0.5)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| error |  | BL | BLSS | LADBL | LADBLSS |
| n(0,1) | AUC | 0.9089 | 0.9881 | 0.9148 | 0.9888 |
| SD | 0.0059 | 0.0019 | 0.0051 | 0.0037 |
| t(2) | AUC | 0.8178 | 0.9255 | 0.8877 | 0.9769 |
| SD | 0.0142 | 0.0524 | 0.0057 | 0.0048 |
| lognorm(0,2) | AUC | 0.5333 | 0.5533 | 0.8239 | 0.9459 |
| SD | 0.0096 | 0.0656 | 0.1045 | 0.0162 |
| 90% n(0,1) + 10% Cauchy(0,1) | AUC | 0.8113 | 0.9122 | 0.9111 | 0.9849 |
| SD | 0.0166 | 0.0502 | 0.0083 | 0.0033 |
| 80% n(0,1) + 20% Cauchy(0,1) | AUC | 0.7425 | 0.8086 | 0.9076 | 0.9856 |
| SD | 0.0241 | 0.0746 | 0.0065 | 0.0024 |