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

MAF

coefficients: (0.1, 0.5)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| 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 |

file 21,22,23,24,25