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

TCGA

coefficients: (0.1, 0.5)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| error |  | BL | BLSS | LADBL | LADBLSS |
| n(0,1) | AUC | 0.6164 | 0.8992 | 0.6577 | 0.9429 |
| SD | 0.0092 | 0.0128 | 0.0088 | 0.0078 |
| t(2) | AUC | 0.5516 | 0.8672 | 0.6263 | 0.9384 |
| SD | 0.0127 | 0.0235 | 0.0108 | 0.0074 |
| lognorm(0,2) | AUC | 0.4052 | 0.6074 | 0.6055 | 0.9201 |
| SD | 0.0155 | 0.0608 | 0.0159 | 0.0132 |
| 90% n(0,1) + 10% Cauchy(0,1) | AUC | 0.5574 | 0.8672 | 0.6582 | 0.9456 |
| SD | 0.0135 | 0.0200 | 0.0112 | 0.0070 |
| 80% n(0,1) + 20% Cauchy(0,1) | AUC | 0.5197 | 0.8183 | 0.6506 | 0.9472 |
| SD | 0.0123 | 0.0524 | 0.0156 | 0.0083 |

file 12,22,3,4,5