

# all\_table\_report

Here is report for all three table.

The sample size is 250, the simulation time is 100. True beta is  $c(1.5, 2, 3, \text{rep}(0, 5))$ , k for cross validation is 5.

We can see when we do our variavle selection at  $2 \times \rho$  level. Our method perform best. However, the  $\rho$  in our method is also the biggest one. I think one reason is the pairwise likelihood method also introduce some noise in our dataset.

##	L_inf_norm	rho	tn0en0	tn0e0	t0e0	t0en0
## Method1_full	0.1232406	0.00000000	3	0	2.98	2.02
## 0.5 * rho	0.1232406	0.02837211	3	0	3.60	1.40
## 1 * rho	0.1232406	0.05674423	3	0	4.05	0.95
## 2 * rho	0.1220573	0.11348846	3	0	4.58	0.42
## Method2_complete	0.1556181	0.00000000	3	0	2.92	2.08
## 0.5 * rho	0.1556181	0.03544032	3	0	3.65	1.35
## 1 * rho	0.1556181	0.07088065	3	0	4.12	0.88
## 2 * rho	0.1551661	0.14176129	3	0	4.59	0.41
## Method3_logistics_our	0.4907641	0.00000000	3	0	0.86	4.14
## 0.5 * rho	0.4907641	0.09665966	3	0	3.79	1.21
## 1 * rho	0.4907641	0.19331932	3	0	4.46	0.54
## 2 * rho	0.4905733	0.38663863	3	0	4.85	0.15