## $Logistic\_Fan\_2011$

intercept: 0

sample size : 200

simulation time: 100

loss\_rate: 0.625

error\_independent: FALSE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $file\_name: ./data/beta\_2\_1.5\_1\_n\_200\_lambda\_location\_11\_30\_error\_independent\_FALSE\_logistic\_method\_Fan\_2011.Rdata\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_loca$ table\_original

	rho	r_sd	L_inf	$L_{\rm sd}$	$L_{-1}$	$L_1$ sd	$L_{-}^{2}$	$L_2$ sd	tn0e0	t0en0	$tn0e0_sd$	$t0en0\_sd$
FLASSO	0	0	1.815	0.030	4.148	0.063	2.443	0.019	0.00	2.02	0.000	1.645
FSCAD	0	0	1.801	0.030	4.124	0.086	2.425	0.017	0.05	1.94	0.219	1.601
$_{ m FMCP}$	0	0	1.801	0.032	4.103	0.076	2.426	0.018	0.17	1.05	0.378	1.403
CLASSO	0	0	1.859	0.037	4.252	0.068	2.504	0.030	0.08	2.00	0.273	1.511
CSCAD	0	0	1.843	0.043	4.224	0.087	2.484	0.030	0.22	1.87	0.416	1.515
$_{ m CMCP}$	0	0	1.844	0.042	4.229	0.094	2.485	0.030	0.30	1.64	0.461	1.624
PLASSO	0	0	0.898	0.530	2.441	1.431	1.250	0.647	0.04	2.35	0.197	1.540
PSCAD1	0	0	1.249	0.822	2.685	2.019	1.599	1.036	0.31	0.06	0.506	0.977
PSCAD2	0	0	1.275	0.798	2.717	1.818	1.630	0.988	0.32	0.00	0.510	0.899
PSCAD3	0	0	1.283	0.800	2.750	1.818	1.645	0.987	0.31	0.62	0.506	0.908
PMCP1	0	0	1.246	0.830	2.680	2.034	1.594	1.043	0.29	0.69	0.478	1.002
PMCP2	0	0	1.262	0.778	2.661	1.727	1.606	0.950	0.31	0.59	0.506	0.900
PMCP3	0	0	1.295	0.807	2.789	1.893	1.659	1.004	0.31	0.65	0.506	0.968

intercept: 0

sample size: 200

simulation time: 100

 $loss\_rate:\ 0.625$ 

error\_independent: TRUE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $file\_name: \ ./data/beta\_2\_1.5\_1\_n\_200\_lambda\_location\_l1\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2011.Rdata\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_loc$ table\_original

	rho	r_sd	L_inf	L_sd	$L_{-}1$	$L_1$ sd	$L_2$	$L_2$ sd	tn0e0	t0en0	$tn0e0\_sd$	$t0en0\_sd$
FLASSO	0	0	1.769	0.027	4.050	0.064	2.385	0.025	0.00	2.50	0.000	1.487
FSCAD	0	0	1.753	0.025	3.974	0.079	2.359	0.023	0.00	1.17	0.000	1.288
FMCP	0	0	1.753	0.025	3.970	0.078	2.360	0.023	0.01	0.71	0.100	1.200
CLASSO	0	0	1.835	0.036	4.216	0.091	2.475	0.042	0.07	2.49	0.355	1.560
CSCAD	0	0	1.813	0.036	4.151	0.120	2.446	0.043	0.07	1.67	0.355	1.518
$_{ m CMCP}$	0	0	1.815	0.037	4.152	0.116	2.448	0.046	0.13	1.31	0.442	1.594
PLASSO	0	0	0.817	0.451	2.186	1.233	1.124	0.584	0.02	2.63	0.141	1.397
PSCAD1	0	0	0.989	0.589	2.156	1.373	1.259	0.729	0.17	0.82	0.378	1.140
PSCAD2	0	0	1.021	0.617	2.220	1.447	1.298	0.776	0.19	0.75	0.394	1.058
PSCAD3	0	0	1.021	0.632	2.212	1.468	1.298	0.797	0.19	0.72	0.394	1.055
PMCP1	0	0	0.961	0.557	2.134	1.301	1.235	0.691	0.17	0.86	0.378	1.181
PMCP2	0	0	1.010	0.616	2.201	1.432	1.283	0.774	0.19	0.73	0.394	1.053
PMCP3	С	0	1.000	0.620	2.178	1.429	1.275	0.781	0.18	0.68	0.386	0.994

intercept: 0

sample size : 400

simulation time: 100

loss\_rate: 0.625

error\_independent: FALSE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $file\_name: ./data/beta\_2\_1.5\_1\_n\_400\_lambda\_location\_11\_30\_error\_independent\_FALSE\_logistic\_method\_Fan\_2011.Rdata\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_loca$ table\_original

	rho	r_sd	L_inf	L_sd	$L_{-}1$	$L_1$ sd	$L_2$	$L_2$ sd	tn0e0	t0en0	tn0e0_sd	$t0en0\_sd$
FLASSO	0	0	1.809	0.018	4.114	0.045	2.435	0.014	0.00	2.10	0.000	1.481
FSCAD	0	0	1.800	0.017	4.075	0.058	2.422	0.012	0.01	1.15	0.100	1.282
FMCP	0	0	1.800	0.017	4.080	0.064	2.423	0.012	0.02	0.95	0.141	1.527
CLASSO	0	0	1.854	0.021	4.224	0.056	2.498	0.020	0.00	1.94	0.000	1.503
CSCAD	0	0	1.843	0.022	4.202	0.077	2.484	0.020	0.03	1.62	0.171	1.581
$_{ m CMCP}$	0	0	1.843	0.023	4.201	0.076	2.484	0.020	0.08	1.37	0.273	1.581
PLASSO	0	0	0.625	0.217	1.660	0.731	0.858	0.303	0.00	2.33	0.000	1.415
PSCAD1	0	0	0.681	0.365	1.610	1.095	0.915	0.510	0.08	0.74	0.273	1.060
PSCAD2	0	0	0.688	0.394	1.620	1.173	0.922	0.554	90.0	0.70	0.239	0.959
PSCAD3	0	0	0.697	0.389	1.641	1.181	0.932	0.554	0.07	0.72	0.256	0.975
PMCP1	0	0	0.678	0.372	1.599	1.086	0.908	0.515	0.06	0.76	0.239	1.055
PMCP2	0	0	0.687	0.369	1.592	1.057	0.913	0.511	0.05	0.68	0.219	0.931
PMCP3	С	0	0.689	0.385	1.608	1.153	0.917	0.545	0.05	0.74	0.219	0.949

intercept: 0

sample size : 400

simulation time: 100

 $loss\_rate:\ 0.625$ 

error\_independent: TRUE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD): 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $file\_name: ./data/beta\_2\_1.5\_1\_n\_400\_lambda\_location\_11\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_30\_error\_independent\_RUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_30\_error\_independent\_RUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_30\_error\_independent\_RUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_30\_error\_independent\_RUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_30\_error\_independent\_RUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_location\_Rata\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambda\_100\_lambd$ table\_original

	rho	r_sd	L_inf	$L_{\rm sd}$	$L_{-1}$	$L_1$ sd	$L_2$	$L_2$ sd	tn0e0	t0en0	$tn0e0_sd$	t0en0_sd
FLASSO	0	0	1.765	0.016	4.023	0.043	2.378	0.016	0	2.49	0	1.527
FSCAD	0	0	1.753	0.017	3.955	0.039	2.359	0.015	0	0.71	0	1.057
FMCP	0	0	1.753	0.017	3.957	0.045	2.359	0.015	0	0.51	0	1.020
CLASSO	0	0	1.824	0.022	4.178	0.061	2.461	0.025	0	2.88	0	1.641
CSCAD	0	0	1.811	0.022	4.121	0.080	2.441	0.024	0	1.70	0	1.617
$_{ m CMCP}$	0	0	1.810	0.022	4.119	0.084	2.440	0.025	0	1.26	0	1.773
PLASSO	0	0	0.552	0.204	1.542	0.628	0.771	0.272	0	2.74	0	1.390
PSCAD1	0	0	0.530	0.299	1.143	0.797	0.675	0.400	0	0.57	0	1.037
PSCAD2	0	0	0.552	0.313	1.196	0.815	0.706	0.412	0	0.62	0	1.052
PSCAD3	0	0	0.555	0.306	1.209	0.790	0.710	0.403	0	0.64	0	1.040
PMCP1	0	0	0.526	0.305	1.132	0.787	0.670	0.401	0	0.00	0	1.044
PMCP2	0	0	0.537	0.300	1.166	0.779	0.688	0.398	0	0.00	0	0.995
PMCP3	С	0	0.552	0.309	1.206	0.799	0.706	0.407	0	0.66	0	1.037

intercept: 0

sample size: 200

simulation time: 100

error\_independent: FALSE  $loss\_rate:\ 0.625$ 

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

file\_name: ./data/beta\_3\_1.5\_0.5\_n\_200\_lambda\_location\_l1\_30\_error\_independent\_FALSE\_logistic\_method\_Fan\_2011.Rdata

table\_original

	rho	r_sd	L_inf	$L_{\rm sd}$	$\Gamma_{-1}$	L_1_sd	$L_2$	$L_2$ sd	tn0e0	t0en0	tn0e0_sd	t0en0_sd
FLASSO	0	0	2.744	0.024	4.643	0.056	3.108	0.019	0.18	1.71	0.386	1.479
FSCAD	0	0	2.729	0.025	4.611	0.072	3.088	0.018	0.44	1.29	0.499	1.499
FMCP	0	0	2.729	0.025	4.618	0.080	3.088	0.019	0.55	1.17	0.500	1.570
CLASSO	0	0	2.798	0.034	4.736	0.066	3.171	0.029	0.36	1.82	0.482	1.431
CSCAD	0	0	2.773	0.037	4.712	0.085	3.147	0.029	0.53	1.53	0.611	1.521
CMCP	0	0	2.774	0.038	4.709	0.088	3.148	0.030	0.67	1.23	0.587	1.556
PLASSO	0	0	1.093	0.530	2.839	1.708	1.481	0.733	0.20	2.37	0.402	1.600
PSCAD1	0	0	1.533	1.414	3.275	3.426	1.927	1.818	0.62	0.61	0.546	0.973
PSCAD2	0	0	1.605	1.433	3.459	3.508	2.025	1.856	0.06	0.63	0.517	0.981
PSCAD3	0	0	1.647	1.416	3.556	3.457	2.080	1.832	0.66	0.70	0.536	1.000
PMCP1	0	0	1.498	1.415	3.200	3.476	1.887	1.839	0.62	0.55	0.565	0.892
PMCP2	0	0	1.564	1.442	3.430	3.576	1.989	1.878	0.67	0.06	0.514	1.027
PMCP3	0	0	1.631	1.417	3.617	3.601	2.089	1.865	0.64	0.72	0.523	1.055

intercept: 0

sample size : 200

simulation time: 100

 $loss\_rate:\ 0.625$ 

error\_independent: TRUE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

file\_name: ./data/beta\_3\_1.5\_0.5\_n\_200\_lambda\_location\_11\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2011.Rdata table\_original

	rho	r_sd	L_inf	$L_{\rm sd}$	$\Gamma_{-1}$	L_1_sd	$L_2$	$L_2 L_2 sd$	tn0e0	t0en0	tn0e0_sd	$t0en0\_sd$
FLASSO	0	0	2.700	0.022	4.584	0.062	3.060	0.024	0.13	2.16	0.338	1.581
FSCAD	0	0	2.681	0.021	4.523	0.058	3.036	0.021	0.31	1.01	0.465	1.159
$_{ m FMCP}$	0	0	2.681	0.022	4.527	0.067	3.037	0.021	0.38	0.70	0.488	1.150
CLASSO	0	0	2.775	0.035	4.721	0.074	3.146	0.039	0.36	2.31	0.482	1.542
CSCAD	0	0	2.751	0.033	4.663	0.088	3.118	0.036	0.43	1.49	0.517	1.467
$_{ m CMCP}$	0	0	2.751	0.033	4.663	0.098	3.118	0.037	0.50	1.03	0.503	1.473
PLASSO	0	0	0.996	0.422	2.422	1.096	1.303	0.506	0.22	2.37	0.416	1.515
PSCAD1	0	0	1.123	0.736	2.327	1.569	1.376	0.850	0.53	0.77	0.521	1.062
PSCAD2	0	0	1.276	0.924	2.654	1.977	1.564	1.092	0.55	0.75	0.539	1.086
PSCAD3	0	0	1.255	0.888	2.657	1.932	1.553	1.052	09.0	0.77	0.550	1.053
PMCP1	0	0	1.105	0.715	2.304	1.530	1.358	0.825	0.55	0.79	0.520	1.038
PMCP2	0	0	1.198	0.789	2.520	1.748	1.478	0.927	0.57	0.72	0.555	1.055
PMCP3	0	0	1.237	0.865	2.562	1.795	1.511	0.990	0.58	0.73	0.535	1.053

intercept: 0

sample size : 400

simulation time : 100

loss\_rate: 0.625

error\_independent: FALSE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

file\_name: ./data/beta\_3\_1.5\_0.5\_n\_400\_lambda\_location\_l1\_30\_error\_independent\_FALSE\_logistic\_method\_Fan\_2011.Rdata table\_original

	rho	r_sd	L_inf	$L_{\rm sd}$	$L_{-1}$	$L_1$ sd	L_2	$L_2$ sd	tn0e0	t0en0	$tn0e0\_sd$	t0en0_sd
FLASSO	0	0	2.744	0.021	4.619	0.042	3.104		90.0	1.90	0.239	1.642
FSCAD	0	0	2.735	0.020	4.597	0.056	3.091		0.38	1.19	0.488	1.562
$_{ m FMCP}$	0	0	2.735	0.020	4.595	0.049	3.091	0.013	0.45	0.99	0.500	1.521
CLASSO	0	0	2.804	0.026	4.718	0.048	3.172		0.23	1.52	0.423	1.337
CSCAD	0	0	2.788	0.026	4.689	0.057	3.154		0.43	1.18	0.498	1.298
CMCP	0	0	2.789	0.026	4.689	0.058	3.154		0.55	0.94	0.500	1.434
PLASSO	0	0	0.807	0.307	1.969	0.689	1.055		0.11	2.36	0.314	1.586
PSCAD1	0	0	0.829	0.428	1.834	1.055	1.065		0.44	0.78	0.499	1.133
PSCAD2	0	0	0.848	0.441	1.899	1.102	1.096		0.42	0.78	0.496	1.097
PSCAD3	0	0	0.867	0.450	1.919	1.121	1.111		0.45	0.76	0.539	1.093
PMCP1	0	0	0.812	0.423	1.822	1.061	1.052		0.45	0.78	0.500	1.142
PMCP2	0	0	0.853	0.437	1.897	1.101	1.098		0.43	0.77	0.498	1.081
PMCP3	0	0	0.875	0.455	1.937	1.120	1.121		0.46	0.76	0.540	1.074

intercept: 0

sample size : 400

simulation time: 100

 $loss\_rate:\ 0.625$ 

error\_independent: TRUE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

file\_name: ./data/beta\_3\_1.5\_0.5\_n\_400\_lambda\_location\_11\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2011.Rdata table\_original

	rho	r_sd	L_inf	$L_{\rm sd}$	$L_{-1}$	$L_1_sd$	$L_{-}2$	$L_2$ sd	tn0e0	t0en0	$tn0e0\_sd$	t0en0_sd
FLASSO	0	0	2.697	0.017	4.559	0.044	3.054	0.017	0.02	2.35	0.141	1.533
FSCAD	0	0	2.685	0.017	4.528	0.057	3.038	0.016	0.22	1.33	0.416	1.627
FMCP	0	0	2.685	0.017	4.523	0.056	3.038	0.016	0.22	0.96	0.416	1.483
CLASSO	0	0	2.768	0.023	4.672	0.048	3.134	0.025	0.12	2.15	0.327	1.533
CSCAD	0	0	2.752	0.023	4.630	0.058	3.114	0.024	0.27	0.92	0.446	1.383
$_{ m CMCP}$	0	0	2.752	0.023	4.632	0.060	3.114	0.025	0.40	0.72	0.492	1.371
PLASSO	0	0	0.694	0.300	1.732	0.729	0.912	0.356	0.05	2.56	0.219	1.526
PSCAD1	0	0	0.672	0.395	1.516	1.032	0.883	0.529	0.41	0.61	0.494	0.963
PSCAD2	0	0	0.707	0.407	1.577	1.056	0.921	0.540	0.41	0.63	0.494	0.928
PSCAD3	0	0	0.711	0.405	1.603	1.062	0.932	0.539	0.41	0.64	0.494	0.927
PMCP1	0	0	0.674	0.393	1.518	1.021	0.883	0.518	0.40	0.62	0.492	0.982
PMCP2	0	0	0.693	0.400	1.563	1.061	0.908	0.537	0.40	0.66	0.492	0.945
PMCP3	С	0	0.707	0.408	1.585	1.079	0.922	0.544	0.40	0.62	0.492	0.930

intercept: 0

sample size: 200

simulation time: 100

 $loss\_rate:\ 0.625$ 

error\_independent: FALSE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

file\_name: ./data/beta\_3\_2\_0.5\_n\_200\_lambda\_location\_l1\_30\_error\_independent\_FALSE\_logistic\_method\_Fan\_2011.Rdata table\_original

	rho	r_sd	L_inf	$L_{\rm sd}$	$L_{-1}$	$L_1$ sd	$L_{-}^{2}$	$L_2$ sd	tn0e0	t0en0	$tn0e0\_sd$	$t0en0\_sd$
FLASSO	0	0	2.766	0.027	5.136	0.061	3.358	0.019	0.18	1.80	0.386	1.511
FSCAD	0	0	2.753	0.027	5.090	0.056	3.337	0.018	0.70	0.94	0.461	1.144
$_{ m FMCP}$	0	0	2.753	0.027	5.086	0.058	3.337	0.018	0.75	0.57	0.435	1.094
CLASSO	0	0	2.819	0.036	5.235	0.068	3.422	0.030	0.34	1.68	0.476	1.456
CSCAD	0	0	2.799	0.037	5.200	0.086	3.398	0.029	0.57	1.27	0.517	1.340
$_{ m CMCP}$	0	0	2.799	0.038	5.209	0.093	3.399	0.030	0.72	1.06	0.514	1.503
PLASSO	0	0	1.323	1.227	3.526	4.035	1.782	1.714	0.26	2.50	0.441	1.560
PSCAD1	0	0	1.709	1.780	3.732	4.880	2.199	2.649	0.69	0.64	0.486	0.916
PSCAD2	0	0	1.856	1.820	4.088	4.944	2.403	2.687	0.72	0.67	0.514	0.922
PSCAD3	0	0	1.836	1.830	4.069	4.962	2.387	2.697	0.70	0.68	0.503	0.931
PMCP1	0	0	1.703	1.808	3.761	4.915	2.203	2.673	0.65	0.65	0.500	0.914
PMCP2	0	0	1.796	1.833	3.933	4.923	2.324	2.692	0.72	0.06	0.514	0.934
PMCP3	0	0	1.826	1.830	4.020	4.905	2.366	2.687	0.71	0.68	0.518	0.942

intercept: 0

sample size: 200

simulation time: 100

 $loss\_rate:\ 0.625$ 

error\_independent: TRUE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $file\_name: \ ./data/beta\_3\_2\_0.5\_n\_200\_lambda\_location\_11\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambd$ table\_original

	rho	r_sd	L_inf	L_sd	$L_{-1}$	$L_1_sd$	$L_2$	$L_2$ sd	tn0e0	t0en0	$tn0e0\_sd$	$t0en0\_sd$
FLASSO	0	0	2.720	0.024	5.065	0.054	3.305	0.025	0.12	2.31	0.327	1.631
FSCAD	0	0	2.702	0.021	5.010	0.063	3.282	0.020	0.34	1.05	0.476	1.513
FMCP	0	0	2.702	0.021	5.010	0.066		0.019	0.46	0.88	0.501	1.526
CLASSO	0	0	2.790	0.032	5.201	0.071		0.036	0.28	2.46	0.451	1.579
CSCAD	0	0	2.767	0.029	5.135	0.082		0.033	0.41	1.30	0.494	1.460
CMCP	0	0	2.767	0.029	5.137	0.082	3.364	0.033	0.53	1.07	0.502	1.539
PLASSO	0	0	1.020	0.617	2.786	1.882		0.878	0.20	2.86	0.402	1.326
PSCAD1	0	0	1.988	7.733	5.120	23.501		11.715	0.53	0.69	0.502	0.918
PSCAD2	0	0	2.071	7.738	5.338	23.510		11.720	0.54	0.69	0.501	0.907
PSCAD3	0	0	2.133	7.731	5.500	23.494		11.711	0.53	0.68	0.502	0.920
PMCP1	0	0	1.225	0.977	2.822	2.504		1.251	0.52	0.67	0.502	0.911
PMCP2	0	0	2.118	7.733	5.465	23.496		11.712	0.49	0.73	0.502	0.952
PMCP3	С	0	2.139	7.730	5.528	23.491		11.709	0.53	0.70	0.502	0.916

intercept: 0

sample size : 400

simulation time: 100

loss\_rate: 0.625

error\_independent: FALSE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $file\_name: ./data/beta\_3\_2\_0.5\_n\_400\_lambda\_location\_11\_30\_error\_independent\_FALSE\_logistic\_method\_Fan\_2011.Rdata\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_location\_loca$ table\_original

	rho	r_sd	L_inf	$L_{\rm sd}$	$L_{-1}$	$L_1_sd$	ı	$L_2$ $L_2$ sd	tn0e0	t0en0	$tn0e0\_sd$	$t0en0\_sd$
FLASSO	0	0	2.769	0.020		0.038		0.012	0.08	1.50	0.273	1.474
FSCAD	0	0	2.758	0.020	5.080	0.046	3.342	0.013	0.50	0.87	0.503	1.397
$_{ m FMCP}$	0	0	2.758	0.020	5.078	0.041	3.342	0.013	0.52	0.58	0.502	1.208
CLASSO	0	0	2.821	0.026	5.215	0.053	3.422	0.021	0.25	1.78	0.435	1.586
CSCAD	0	0	2.808	0.028	5.182	0.055	3.403	0.021	09.0	1.07	0.492	1.380
CMCP	0	0	2.808	0.028	5.180	0.052	3.404	0.022	0.71	0.71	0.456	1.250
PLASSO	0	0	0.812	0.289	2.043	0.847	1.076	0.359	0.12	2.51	0.327	1.534
PSCAD1	0	0	0.899	0.484	2.072	1.452	1.184	0.666	0.47	0.71	0.502	1.076
PSCAD2	0	0	0.917	0.486	2.051	1.271	1.195	0.639	0.49	0.06	0.502	0.890
PSCAD3	0	0	0.918	0.490	2.044	1.267	1.196	0.639	0.49	0.63	0.502	0.861
PMCP1	0	0	0.904	0.485	2.063	1.374	1.186	0.654	0.48	0.69	0.502	1.002
PMCP2	0	0	0.912	0.489	2.050	1.280	1.191	0.644	0.48	0.67	0.502	0.900
PMCP3	С	0	0.921	0.491	2.077	1.285	1.204	0.643	0.48	0.69	0.502	0.929

intercept: 0

sample size : 400

simulation time: 100

simulation time: 1

loss\_rate: 0.625

error\_independent: TRUE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $file\_name: \ ./data/beta\_3\_2\_0.5\_n\_400\_lambda\_location\_11\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2011.Rdata\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambda\_location\_11\_100\_lambd$ table\_original

	rho	r_sd	L_inf	L_sd	$L_{-}1$	$L_1$ sd	$L_2$	$L_2$ sd	tn0e0	t0en0	$tn0e0\_sd$	$t0en0\_sd$
FLASSO	0	0	2.715	0.016	5.039	0.043	3.296	0.015	0.01	2.80	0.100	1.531
FSCAD	0	0	2.704	0.016	5.000	0.051	3.282	0.014	0.29	1.26	0.456	1.593
$_{ m FMCP}$	0	0	2.705	0.016	5.002	0.056	3.282	0.014	0.26	1.16	0.441	1.613
CLASSO	0	0	2.783	0.025	5.168	0.053	3.379	0.026	0.12	2.59	0.327	1.577
CSCAD	0	0	2.769	0.024	5.122	0.063	3.361	0.024	0.40	1.20	0.492	1.570
$_{ m CMCP}$	0	0	2.769	0.024	5.119	0.061	3.361	0.024	0.44	0.82	0.499	1.438
PLASSO	0	0	0.734	0.317	1.839	0.693	0.978	0.375	0.07	2.65	0.256	1.373
PSCAD1	0	0	0.712	0.334	1.557	0.826	0.921	0.420	0.37	0.71	0.485	1.066
PSCAD2	0	0	0.722	0.348	1.578	0.867	0.936	0.441	0.42	0.06	0.496	0.966
PSCAD3	0	0	0.731	0.348	1.609	0.874	0.949	0.443	0.43	0.68	0.498	0.963
PMCP1	0	0	0.709	0.333	1.545	0.834	0.916	0.422	0.38	0.69	0.488	1.070
PMCP2	0	0	0.716	0.345	1.566	0.860	0.929	0.439	0.39	0.06	0.490	0.945
PMCP3	0	0	0.725	0.348	1.586	0.862	0.941	0.439	0.40	0.67	0.492	0.943

intercept: 0

sample size : 400

simulation time: 100

simulation time: 1 loss\_rate: 0.625

error\_independent: TRUE

missing\_method: y\_single

missing\_location: 1

 $lambda\_location\_for\_cv(SCAD) : 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $lambda\_location\_for\_cv(MCP); 1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\ 21\ 22\ 23\ 24\ 25\ 26\ 27\ 28\ 29\ 30$ 

 $file\_name: ./data/beta\_3\_2\_1\_n\_400\_lambda\_location\_11\_30\_error\_independent\_TRUE\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_method\_Fan\_2001.Rdata\_logistic\_me$ table\_original

	rho	r_sd	L_inf	$L_{\rm sd}$	$L_{-1}$	$L_1$ sd	$L_{-}2$	$L_2$ sd	tn0e0	t0en0	tn0e0_sd	t0en0_sd
FLASSO	0	0	2.720	0.015	5.500	0.038	3.398	0.015	0.00	2.50	0.000	1.592
FSCAD	0	0	2.709	0.014	5.443	0.047	3.380	0.014	0.00	1.14	0.000	1.271
$_{ m FMCP}$	0	0	2.709	0.014	5.449	0.055	3.380	0.014	0.00	1.01	0.000	1.501
CLASSO	0	0	2.786	0.021	5.642	0.059	3.481	0.023	0.00	2.55	0.000	1.579
CSCAD	0	0	2.772	0.021	5.596	0.074	3.461	0.023	0.01	1.56	0.100	1.641
$_{\rm CMCP}$	0	0	2.772	0.020	5.588	0.072	3.462	0.023	0.03	1.04	0.171	1.414
PLASSO	0	0	0.740	0.309	2.102	0.888	1.053	0.420	0.00	3.00	0.000	1.385
PSCAD1	0	0	0.741	0.490	1.683	1.407	0.967	0.689	0.02	0.85	0.141	1.175
PSCAD2	0	0	0.787	0.497	1.834	1.392	1.042	0.685	0.03	0.88	0.171	1.094
PSCAD3	0	0	0.812	0.513	1.895	1.432	1.070	0.699	0.03	0.94	0.171	1.108
PMCP1	0	0	0.733	0.490	1.682	1.405	0.961	0.684	0.04	0.83	0.197	1.181
PMCP2	0	0	0.779	0.505	1.815	1.449	1.026	0.702	0.04	0.92	0.197	1.143
PMCP3	0	0	0.816	0.513	1.913	1.462	1.076	0.708	0.04	0.97	0.197	1.167