Our method:

Lasso:

tn0en0 tn0e0 t0en0 t0e0 lasso\_lambda\_est

3 0 0 5 0.09093869

SCAD:

tn0en0 tn0e0 t0en0 t0e0 SCAD\_lambda\_est

3 0 0 5 0.08884802

MCP:

tn0en0 tn0e0 t0en0 t0e0 MCP\_lambda\_est

3 0 0 5 0.07727548

Package Mehod:

Lasso:

tn0en0 tn0e0 t0en0 t0e0 lasso\_lambda\_est

3 0 5 0 4.853124e-05

SCAD:

tn0en0 tn0e0 t0en0 t0e0 SCAD\_lambda\_est

3 0 0 5 0.002909372

MCP:

tn0en0 tn0e0 t0en0 t0e0 MCP\_lambda\_est

3 0 0 5 0.003846019