

tables_figures

Simulation study

Sample size 1e5

$$\beta_0 = (1, 1, 1, 0, 0, 0, 0, 0, 0.5, 0.2)$$

Sample size 2e5

Sample size 3e5

Table 1: Simulation results. 1000 runs.

Estimator	MSE			Model Identification			Sensitivity			False Positive		
	N=1e5	N=2e5	N=3e5	N=1e5	N=2e5	N=3e5	N=1e5	N=2e5	N=3e5	N=1e5	N=2e5	N=3e5
MVMR-IVW	1.038	0.711	0.625	0.656	0.729	0.767	0.222	0.376	0.458	0.055	0.035	0.027
SRIVW	5.874	8.972	8.051	0.735	0.712	0.703	0.341	0.283	0.262	0.003	0.002	0.003
IVW-LASSO	1.127	0.941	0.834	0.848	0.899	0.943	0.701	0.789	0.896	0.054	0.028	0.025
dIVW-LASSO	5.717	5.858	4.305	0.732	0.77	0.818	0.331	0.427	0.545	0	0	0.001
PACS	0.279	0.225	0.1	0.887	0.945	0.973	0.834	0.887	0.941	0.077	0.017	0.005
PACS-0.8	0.254	0.25	0.069	0.912	0.944	0.976	0.784	0.866	0.942	0.002	0.004	0.001
MRBMA-0.2	NA	NA	NA	0.415	0.499	0.581	0.984	0.999	1	0.964	0.834	0.699
MRBMA-0.5	0.559	0.345	0.284	0.752	0.853	0.892	0.859	0.972	0.994	0.318	0.226	0.176
MRBMA-0.8	NA	NA	NA	0.816	0.902	0.936	0.697	0.855	0.921	0.104	0.066	0.053
SuSiE	NA	NA	NA	0.527	0.663	0.745	0.397	0.493	0.565	0.386	0.223	0.136