

RIVENDELL May 21, 2009

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 90

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4493	0.9411	0.1613	0.9755	0.8387	0.0245	0.0589	0.5507	10.9222	21.9778
SCAD	0.2911	0.9350	0.0970	0.9709	0.9030	0.0291	0.0650	0.7089	10.9222	22.5444
LASSO	0.3102	0.9836	0.2952	0.9724	0.7048	0.0276	0.0164	0.6898	10.9222	7.3222
LARS	0.3102	0.9836	0.2952	0.9724	0.7048	0.0276	0.0164	0.6898	10.9222	7.3222
GSDS	0.9403	0.9159	0.2926	0.9971	0.7074	0.0029	0.0841	0.0597	10.9222	36.6111
GSR2-r	0.3851	0.9948	0.6527	0.9747	0.3473	0.0253	0.0052	0.6149	10.9222	4.4333
GSR2	0.3870	0.9949	0.6505	0.9745	0.3495	0.0255	0.0051	0.6130	10.9222	4.3333

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 90

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.3788	0.9567	0.4530	0.9242	0.5470	0.0758	0.0433	0.6212	2.4667	1.6667
SCAD	0.2176	0.9408	0.2488	0.9118	0.7512	0.0882	0.0592	0.7824	2.4667	1.7444
LASSO	0.2386	0.9882	0.6233	0.9146	0.3767	0.0854	0.0118	0.7614	2.4667	0.6444
LARS	0.2386	0.9882	0.6233	0.9146	0.3767	0.0854	0.0118	0.7614	2.4667	0.6444
GSDS	1.0000	0.8819	0.4815	1.0000	0.5185	0.0000	0.1181	0.0000	2.4667	5.1667
GSR2-r	0.6623	0.9280	0.4753	0.9492	0.5247	0.0508	0.0720	0.3377	2.4667	2.9556
GSR2	0.6575	0.9298	0.4701	0.9481	0.5299	0.0519	0.0702	0.3425	2.4667	2.8778

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 90

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4614	0.9400	0.1417	0.9798	0.8583	0.0202	0.0600	0.5386	8.4556	20.3111
SCAD	0.2996	0.9346	0.0842	0.9759	0.9158	0.0241	0.0654	0.7004	8.4556	20.8000
LASSO	0.3192	0.9832	0.2673	0.9773	0.7327	0.0227	0.0168	0.6808	8.4556	6.6778
LARS	0.3192	0.9832	0.2673	0.9773	0.7327	0.0227	0.0168	0.6808	8.4556	6.6778
GSDS	0.9231	0.9186	0.2632	0.9969	0.7368	0.0031	0.0814	0.0769	8.4556	31.4444
GSR2-r	0.2988	1.0000	1.0000	0.9766	0.0000	0.0234	0.0000	0.7012	8.4556	1.4778
GSR2	0.3011	1.0000	1.0000	0.9766	0.0000	0.0234	0.0000	0.6989	8.4556	1.4556

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No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 90

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4283	0.9374	0.1620	0.9744	0.8380	0.0256	0.0626	0.5717	11.4667	23.3667
SCAD	0.2537	0.9323	0.0896	0.9685	0.9104	0.0315	0.0677	0.7463	11.4667	23.2000
LASSO	0.2963	0.9835	0.2996	0.9708	0.7004	0.0292	0.0165	0.7037	11.4667	7.3778
LARS	0.2956	0.9835	0.2986	0.9708	0.7014	0.0292	0.0165	0.7044	11.4667	7.3667
GSDS	0.9323	0.9122	0.2939	0.9968	0.7061	0.0032	0.0878	0.0677	11.4667	38.1667
GSR2-r	0.3535	0.9950	0.6576	0.9729	0.3424	0.0271	0.0050	0.6465	11.4667	4.3333
GSR2	0.3653	0.9944	0.6383	0.9733	0.3617	0.0267	0.0056	0.6347	11.4667	4.6556

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 90

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.3723	0.9405	0.3771	0.9239	0.6229	0.0761	0.0595	0.6277	2.5222	2.1111
SCAD	0.2056	0.9450	0.2527	0.9089	0.7473	0.0911	0.0550	0.7944	2.5222	1.6222
LASSO	0.2223	0.9877	0.6058	0.9149	0.3942	0.0851	0.0123	0.7777	2.5222	0.7222
LARS	0.2223	0.9877	0.6058	0.9149	0.3942	0.0851	0.0123	0.7777	2.5222	0.7222
GSDS	1.0000	0.8896	0.5100	1.0000	0.4900	0.0000	0.1104	0.0000	2.5222	5.0444
GSR2-r	0.6152	0.9311	0.4763	0.9449	0.5237	0.0551	0.0689	0.3848	2.5222	2.8444
GSR2	0.6392	0.9240	0.4548	0.9471	0.5452	0.0529	0.0760	0.3608	2.5222	3.0667

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 90

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4308	0.9372	0.1407	0.9786	0.8593	0.0214	0.0628	0.5692	8.9444	21.2556
SCAD	0.2523	0.9313	0.0741	0.9736	0.9259	0.0264	0.0687	0.7477	8.9444	21.5778
LASSO	0.3008	0.9832	0.2643	0.9755	0.7357	0.0245	0.0168	0.6992	8.9444	6.6556
LARS	0.2999	0.9832	0.2633	0.9755	0.7367	0.0245	0.0168	0.7001	8.9444	6.6444
GSDS	0.9125	0.9140	0.2600	0.9965	0.7400	0.0035	0.0860	0.0875	8.9444	33.1222
GSR2-r	0.2756	1.0000	1.0000	0.9750	0.0000	0.0250	0.0000	0.7244	8.9444	1.4889
GSR2	0.2839	0.9999	0.9877	0.9753	0.0123	0.0247	0.0001	0.7161	8.9444	1.5889

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No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 90

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4615	0.9402	0.1689	0.9784	0.8311	0.0216	0.0598	0.5385	10.3778	22.6667
SCAD	0.2702	0.9320	0.0856	0.9717	0.9144	0.0283	0.0680	0.7298	10.3778	23.2333
LASSO	0.3172	0.9835	0.2917	0.9741	0.7083	0.0259	0.0165	0.6828	10.3778	7.3333
LARS	0.3172	0.9835	0.2917	0.9741	0.7083	0.0259	0.0165	0.6828	10.3778	7.3333
GSDS	0.9450	0.9208	0.2882	0.9977	0.7118	0.0023	0.0792	0.0550	10.3778	34.7000
GSR2-r	0.3786	0.9947	0.6579	0.9764	0.3421	0.0236	0.0053	0.6214	10.3778	4.4778
GSR2	0.3683	0.9949	0.6687	0.9761	0.3313	0.0239	0.0051	0.6317	10.3778	4.3111

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 90

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4914	0.9513	0.5241	0.9400	0.4759	0.0600	0.0487	0.5086	2.3111	2.0333
SCAD	0.2153	0.9330	0.2280	0.9172	0.7720	0.0828	0.0670	0.7847	2.3111	1.9111
LASSO	0.2975	0.9883	0.6667	0.9250	0.3333	0.0750	0.0117	0.7025	2.3111	0.7444
LARS	0.2975	0.9883	0.6667	0.9250	0.3333	0.0750	0.0117	0.7025	2.3111	0.7444
GSDS	1.0000	0.8846	0.4987	1.0000	0.5013	0.0000	0.1154	0.0000	2.3111	4.9556
GSR2-r	0.7002	0.9272	0.4897	0.9579	0.5103	0.0421	0.0728	0.2998	2.3111	3.0333
GSR2	0.6718	0.9296	0.4984	0.9543	0.5016	0.0457	0.0704	0.3282	2.3111	2.8889

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 90

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4537	0.9394	0.1418	0.9816	0.8582	0.0184	0.0606	0.5463	8.0667	20.6333
SCAD	0.2726	0.9319	0.0723	0.9762	0.9277	0.0238	0.0681	0.7274	8.0667	21.3222
LASSO	0.3160	0.9831	0.2539	0.9782	0.7461	0.0218	0.0169	0.6840	8.0667	6.5889
LARS	0.3160	0.9831	0.2539	0.9782	0.7461	0.0218	0.0169	0.6840	8.0667	6.5889
GSDS	0.9277	0.9236	0.2583	0.9976	0.7417	0.0024	0.0764	0.0723	8.0667	29.7444
GSR2-r	0.2857	1.0000	0.9872	0.9778	0.0128	0.0222	0.0000	0.7143	8.0667	1.4444
GSR2	0.2810	1.0000	1.0000	0.9778	0.0000	0.0222	0.0000	0.7190	8.0667	1.4222

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No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 115

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4529	0.9402	0.1675	0.9778	0.8325	0.0222	0.0598	0.5471	10.5304	22.6435
SCAD	0.2584	0.9307	0.0848	0.9712	0.9152	0.0288	0.0693	0.7416	10.5304	23.6696
LASSO	0.3046	0.9834	0.2882	0.9735	0.7118	0.0265	0.0166	0.6954	10.5304	7.3217
LARS	0.3046	0.9834	0.2876	0.9735	0.7124	0.0265	0.0166	0.6954	10.5304	7.3304
GSDS	0.9438	0.9200	0.2900	0.9977	0.7100	0.0023	0.0800	0.0562	10.5304	35.0783
GSR2-r	0.3804	0.9946	0.6577	0.9761	0.3423	0.0239	0.0054	0.6196	10.5304	4.5565
GSR2	0.3751	0.9946	0.6660	0.9759	0.3340	0.0241	0.0054	0.6249	10.5304	4.4957

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 115

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4714	0.9541	0.5264	0.9376	0.4736	0.0624	0.0459	0.5286	2.3391	1.9304
SCAD	0.2126	0.9314	0.2155	0.9160	0.7845	0.0840	0.0686	0.7874	2.3391	1.9478
LASSO	0.2920	0.9892	0.6884	0.9239	0.3116	0.0761	0.0108	0.7080	2.3391	0.7217
LARS	0.2920	0.9892	0.6884	0.9239	0.3116	0.0761	0.0108	0.7080	2.3391	0.7217
GSDS	1.0000	0.8888	0.5110	1.0000	0.4890	0.0000	0.1112	0.0000	2.3391	4.8870
GSR2-r	0.7020	0.9260	0.4869	0.9575	0.5131	0.0425	0.0740	0.2980	2.3391	3.0783
GSR2	0.6868	0.9263	0.4935	0.9548	0.5065	0.0452	0.0737	0.3132	2.3391	3.0087

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 115

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4430	0.9391	0.1408	0.9812	0.8592	0.0188	0.0609	0.5570	8.1913	20.7130
SCAD	0.2564	0.9306	0.0717	0.9758	0.9283	0.0242	0.0694	0.7436	8.1913	21.7217
LASSO	0.3001	0.9830	0.2481	0.9776	0.7519	0.0224	0.0170	0.6999	8.1913	6.6000
LARS	0.3001	0.9829	0.2475	0.9776	0.7525	0.0224	0.0171	0.6999	8.1913	6.6087
GSDS	0.9263	0.9225	0.2590	0.9975	0.7410	0.0025	0.0775	0.0737	8.1913	30.1913
GSR2-r	0.2866	1.0000	0.9900	0.9775	0.0100	0.0225	0.0000	0.7134	8.1913	1.4783
GSR2	0.2851	1.0000	1.0000	0.9776	0.0000	0.0224	0.0000	0.7149	8.1913	1.4870

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No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 130

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4617	0.9412	0.1650	0.9769	0.8350	0.0231	0.0588	0.5383	10.5923	22.1000
SCAD	0.2971	0.9336	0.0977	0.9721	0.9023	0.0279	0.0664	0.7029	10.5923	23.0231
LASSO	0.3141	0.9836	0.2975	0.9735	0.7025	0.0265	0.0164	0.6859	10.5923	7.3462
LARS	0.3141	0.9836	0.2979	0.9735	0.7021	0.0265	0.0164	0.6859	10.5923	7.3385
GSDS	0.9473	0.9181	0.2890	0.9974	0.7110	0.0026	0.0819	0.0527	10.5923	35.6692
GSR2-r	0.3877	0.9947	0.6517	0.9759	0.3483	0.0241	0.0053	0.6123	10.5923	4.5308
GSR2	0.3920	0.9948	0.6612	0.9758	0.3388	0.0242	0.0052	0.6080	10.5923	4.4615

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 130

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.3658	0.9555	0.4402	0.9263	0.5598	0.0737	0.0445	0.6342	2.4154	1.7000
SCAD	0.1922	0.9371	0.2283	0.9122	0.7717	0.0878	0.0629	0.8078	2.4154	1.8000
LASSO	0.2046	0.9888	0.6026	0.9153	0.3974	0.0847	0.0112	0.7954	2.4154	0.5923
LARS	0.2046	0.9888	0.6026	0.9153	0.3974	0.0847	0.0112	0.7954	2.4154	0.5923
GSDS	1.0000	0.8860	0.4809	1.0000	0.5191	0.0000	0.1140	0.0000	2.4154	5.0154
GSR2-r	0.6674	0.9267	0.4719	0.9523	0.5281	0.0477	0.0733	0.3326	2.4154	3.0154
GSR2	0.6782	0.9289	0.4851	0.9529	0.5149	0.0471	0.0711	0.3218	2.4154	2.9692

No. factors = 25; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$;
Simulation size 130

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.4806	0.9401	0.1454	0.9812	0.8546	0.0188	0.0599	0.5194	8.1769	20.4000
SCAD	0.3155	0.9334	0.0860	0.9771	0.9140	0.0229	0.0666	0.6845	8.1769	21.2231
LASSO	0.3331	0.9832	0.2717	0.9784	0.7283	0.0216	0.0168	0.6669	8.1769	6.7538
LARS	0.3331	0.9832	0.2722	0.9784	0.7278	0.0216	0.0168	0.6669	8.1769	6.7462
GSDS	0.9320	0.9206	0.2585	0.9973	0.7415	0.0027	0.0794	0.0680	8.1769	30.6538
GSR2-r	0.2977	1.0000	1.0000	0.9777	0.0000	0.0223	0.0000	0.7023	8.1769	1.5154
GSR2	0.3002	1.0000	1.0000	0.9776	0.0000	0.0224	0.0000	0.6998	8.1769	1.4923