

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.6310	0.9949	0.6923	0.9877	0.3077	0.0123	0.0051	0.3690	1.27	0.89	0.46
SCAD	0.9778	0.6792	0.1119	0.9993	0.8881	0.0007	0.3208	0.0222	1.27	18.56	0.08
LASSO	1.0000	0.3539	0.0353	1.0000	0.9647	0.0000	0.6461	0.0000	1.27	36.00	0.00
LARS	1.0000	0.3539	0.0353	1.0000	0.9647	0.0000	0.6461	0.0000	1.27	36.00	0.00
GSDS	0.6282	0.9987	0.8889	0.9880	0.1111	0.0120	0.0013	0.3718	1.27	0.69	0.59
GSR2-r	0.5418	0.9784	0.4537	0.9881	0.5463	0.0119	0.0216	0.4582	1.27	1.81	0.26
GSR2	0.6057	0.9776	0.4808	0.9893	0.5192	0.0107	0.0224	0.3943	1.27	1.91	0.30
FOR	1.0000	0.3725	0.0363	1.0000	0.9637	0.0000	0.6275	0.0000	1.27	35.00	0.00
SWCV	0.9944	0.4994	0.0477	0.9997	0.9523	0.0003	0.5006	0.0056	1.27	28.20	0.00

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.5745	0.9939	0.8333	0.9758	0.1667	0.0242	0.0061	0.4255	0.52	0.34	0.73
SCAD	0.9574	0.6876	0.2007	0.9979	0.7993	0.0021	0.3124	0.0426	0.52	3.49	0.12
LASSO	1.0000	0.3694	0.0791	1.0000	0.9209	0.0000	0.6306	0.0000	0.52	6.49	0.00
LARS	1.0000	0.3817	0.0820	1.0000	0.9180	0.0000	0.6183	0.0000	0.52	6.38	0.00
GSDS	0.6277	0.9980	0.9394	0.9787	0.0606	0.0213	0.0020	0.3723	0.52	0.33	0.79
GSR2-r	0.7340	0.9056	0.3750	0.9830	0.6250	0.0170	0.0944	0.2660	0.52	1.28	0.36
GSR2	0.7553	0.9006	0.3873	0.9845	0.6127	0.0155	0.0994	0.2447	0.52	1.34	0.38
FOR	1.0000	0.3792	0.0802	1.0000	0.9198	0.0000	0.6208	0.0000	0.52	6.40	0.00
SWCV	0.9787	0.5036	0.1034	0.9987	0.8966	0.0013	0.4964	0.0213	0.52	5.22	0.00

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.5095	0.9951	0.6020	0.9905	0.3980	0.0095	0.0049	0.4905	0.75	0.55	0.56
SCAD	0.9773	0.6774	0.0910	0.9998	0.9090	0.0002	0.3226	0.0227	0.75	15.07	0.08
LASSO	1.0000	0.3504	0.0257	1.0000	0.9743	0.0000	0.6496	0.0000	0.75	29.51	0.00
LARS	1.0000	0.3478	0.0255	1.0000	0.9745	0.0000	0.6522	0.0000	0.75	29.62	0.00
GSDS	0.4981	0.9989	0.8529	0.9901	0.1471	0.0099	0.0011	0.5019	0.75	0.36	0.68
GSR2-r	0.4261	0.9942	0.5400	0.9892	0.4600	0.0108	0.0058	0.5739	0.75	0.53	0.49
GSR2	0.4981	0.9944	0.5918	0.9903	0.4082	0.0097	0.0056	0.5019	0.75	0.57	0.55
FOR	1.0000	0.3709	0.0263	1.0000	0.9737	0.0000	0.6291	0.0000	0.75	28.60	0.00
SWCV	1.0000	0.4984	0.0355	1.0000	0.9645	0.0000	0.5016	0.0000	0.75	22.98	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.5670	0.9940	0.6494	0.9844	0.3506	0.0156	0.0060	0.4330	1.41	0.90	0.39
SCAD	1.0000	0.6971	0.1421	1.0000	0.8579	0.0000	0.3029	0.0000	1.41	17.70	0.09
LASSO	1.0000	0.3550	0.0392	1.0000	0.9608	0.0000	0.6450	0.0000	1.41	36.00	0.00
LARS	1.0000	0.3550	0.0392	1.0000	0.9608	0.0000	0.6450	0.0000	1.41	36.00	0.00
GSDS	0.5485	0.9993	0.9273	0.9840	0.0727	0.0160	0.0007	0.4515	1.41	0.59	0.60
GSR2-r	0.6444	0.9774	0.4406	0.9865	0.5594	0.0135	0.0226	0.3556	1.41	1.91	0.29
GSR2	0.6904	0.9789	0.4782	0.9880	0.5218	0.0120	0.0211	0.3096	1.41	1.92	0.33
FOR	1.0000	0.3737	0.0403	1.0000	0.9597	0.0000	0.6263	0.0000	1.41	35.00	0.00
SWCV	1.0000	0.5187	0.0599	1.0000	0.9401	0.0000	0.4813	0.0000	1.41	27.29	0.00

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.4737	0.9930	0.7407	0.9686	0.2593	0.0314	0.0070	0.5263	0.51	0.27	0.71
SCAD	1.0000	0.7018	0.2069	1.0000	0.7931	0.0000	0.2982	0.0000	0.51	3.37	0.16
LASSO	1.0000	0.3794	0.0824	1.0000	0.9176	0.0000	0.6206	0.0000	0.51	6.42	0.00
LARS	1.0000	0.3739	0.0804	1.0000	0.9196	0.0000	0.6261	0.0000	0.51	6.46	0.00
GSDS	0.6140	1.0000	1.0000	0.9759	0.0000	0.0241	0.0000	0.3860	0.51	0.28	0.81
GSR2-r	0.8158	0.8995	0.3402	0.9839	0.6598	0.0161	0.1005	0.1842	0.51	1.34	0.36
GSR2	0.8728	0.9030	0.3704	0.9884	0.6296	0.0116	0.0970	0.1272	0.51	1.35	0.40
FOR	1.0000	0.3643	0.0797	1.0000	0.9203	0.0000	0.6357	0.0000	0.51	6.56	0.00
SWCV	1.0000	0.5166	0.1250	1.0000	0.8750	0.0000	0.4834	0.0000	0.51	5.14	0.01

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.5144	0.9942	0.6250	0.9880	0.3750	0.0120	0.0058	0.4856	0.9	0.63	0.49
SCAD	1.0000	0.6962	0.1242	1.0000	0.8758	0.0000	0.3038	0.0000	0.9	14.33	0.10
LASSO	1.0000	0.3499	0.0303	1.0000	0.9697	0.0000	0.6501	0.0000	0.9	29.58	0.00
LARS	1.0000	0.3508	0.0305	1.0000	0.9695	0.0000	0.6492	0.0000	0.9	29.54	0.00
GSDS	0.3830	0.9991	0.8710	0.9858	0.1290	0.0142	0.0009	0.6170	0.9	0.31	0.62
GSR2-r	0.4681	0.9947	0.5818	0.9872	0.4182	0.0128	0.0053	0.5319	0.9	0.57	0.46
GSR2	0.5144	0.9956	0.6731	0.9880	0.3269	0.0120	0.0044	0.4856	0.9	0.57	0.53
FOR	1.0000	0.3758	0.0317	1.0000	0.9683	0.0000	0.6242	0.0000	0.9	28.44	0.00
SWCV	1.0000	0.5192	0.0478	1.0000	0.9522	0.0000	0.4808	0.0000	0.9	22.15	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.9512	0.9947	0.6575	0.9987	0.3425	0.0013	0.0053	0.0488	1.23	1.45	0.68
SCAD	1.0000	0.7776	0.2431	1.0000	0.7569	0.0000	0.2224	0.0000	1.23	13.34	0.15
LASSO	1.0000	0.3537	0.0342	1.0000	0.9658	0.0000	0.6463	0.0000	1.23	36.00	0.00
LARS	1.0000	0.3537	0.0342	1.0000	0.9658	0.0000	0.6463	0.0000	1.23	36.00	0.00
GSDS	0.9429	0.9995	0.9412	0.9981	0.0588	0.0019	0.0005	0.0571	1.23	1.16	0.90
GSR2-r	0.7569	0.9791	0.4281	0.9907	0.5719	0.0093	0.0209	0.2431	1.23	1.86	0.34
GSR2	0.7709	0.9804	0.4833	0.9910	0.5167	0.0090	0.0196	0.2291	1.23	1.81	0.38
FOR	1.0000	0.3723	0.0351	1.0000	0.9649	0.0000	0.6277	0.0000	1.23	35.00	0.00
SWCV	1.0000	0.5785	0.0807	1.0000	0.9193	0.0000	0.4215	0.0000	1.23	24.08	0.00

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.9250	0.9930	0.8605	0.9970	0.1395	0.0030	0.0070	0.0750	0.51	0.55	0.91
SCAD	1.0000	0.7660	0.3100	1.0000	0.6900	0.0000	0.2340	0.0000	0.51	2.79	0.30
LASSO	1.0000	0.3644	0.0817	1.0000	0.9183	0.0000	0.6356	0.0000	0.51	6.57	0.00
LARS	1.0000	0.3512	0.0775	1.0000	0.9225	0.0000	0.6488	0.0000	0.51	6.68	0.00
GSDS	1.0000	0.9990	0.9756	1.0000	0.0244	0.0000	0.0010	0.0000	0.51	0.52	0.99
GSR2-r	0.8500	0.9046	0.3321	0.9863	0.6679	0.0137	0.0954	0.1500	0.51	1.30	0.38
GSR2	0.8833	0.9120	0.3913	0.9901	0.6087	0.0099	0.0880	0.1167	0.51	1.27	0.42
FOR	1.0000	0.3712	0.0799	1.0000	0.9201	0.0000	0.6288	0.0000	0.51	6.49	0.00
SWCV	1.0000	0.5758	0.1578	1.0000	0.8422	0.0000	0.4242	0.0000	0.51	4.61	0.04

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.9594	0.9951	0.6500	0.9991	0.3500	0.0009	0.0049	0.0406	0.72	0.90	0.75
SCAD	1.0000	0.7801	0.2119	1.0000	0.7881	0.0000	0.2199	0.0000	0.72	10.55	0.20
LASSO	1.0000	0.3518	0.0244	1.0000	0.9756	0.0000	0.6482	0.0000	0.72	29.43	0.00
LARS	1.0000	0.3543	0.0245	1.0000	0.9755	0.0000	0.6457	0.0000	0.72	29.32	0.00
GSDS	0.8782	0.9996	0.9474	0.9977	0.0526	0.0023	0.0004	0.1218	0.72	0.64	0.91
GSR2-r	0.6346	0.9953	0.5962	0.9917	0.4038	0.0083	0.0047	0.3654	0.72	0.56	0.59
GSR2	0.6303	0.9953	0.6200	0.9912	0.3800	0.0088	0.0047	0.3697	0.72	0.54	0.62
FOR	1.0000	0.3728	0.0256	1.0000	0.9744	0.0000	0.6272	0.0000	0.72	28.51	0.00
SWCV	1.0000	0.5791	0.0633	1.0000	0.9367	0.0000	0.4209	0.0000	0.72	19.47	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#\text{act eff}] + \text{SD}(\#\text{act eff})$

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No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.8434	0.9905	0.5567	0.9949	0.4433	0.0051	0.0095	0.1566	1.21	1.46	0.38
SCAD	1.0000	0.6864	0.0925	1.0000	0.9075	0.0000	0.3136	0.0000	1.21	18.10	0.11
LASSO	1.0000	0.3535	0.0336	1.0000	0.9664	0.0000	0.6465	0.0000	1.21	36.00	0.00
LARS	1.0000	0.3535	0.0336	1.0000	0.9664	0.0000	0.6465	0.0000	1.21	36.00	0.00
GSDS	0.8551	0.9900	0.5200	0.9966	0.4800	0.0034	0.0100	0.1449	1.21	1.58	0.42
GSR2-r	0.5929	0.9793	0.4238	0.9882	0.5762	0.0118	0.0207	0.4071	1.21	1.70	0.29
GSR2	0.6196	0.9773	0.4213	0.9885	0.5787	0.0115	0.0227	0.3804	1.21	1.83	0.29
FOR	1.0000	0.3721	0.0346	1.0000	0.9654	0.0000	0.6279	0.0000	1.21	35.00	0.00
SWCV	1.0000	0.4906	0.0476	1.0000	0.9524	0.0000	0.5094	0.0000	1.21	28.68	0.00

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.7625	0.9908	0.7875	0.9875	0.2125	0.0125	0.0092	0.2375	0.48	0.45	0.81
SCAD	1.0000	0.6777	0.1846	1.0000	0.8154	0.0000	0.3223	0.0000	0.48	3.56	0.20
LASSO	1.0000	0.3511	0.0782	1.0000	0.9218	0.0000	0.6489	0.0000	0.48	6.68	0.00
LARS	1.0000	0.3370	0.0738	1.0000	0.9262	0.0000	0.6630	0.0000	0.48	6.81	0.00
GSDS	0.9750	0.9830	0.7222	0.9990	0.2778	0.0010	0.0170	0.0250	0.48	0.64	0.84
GSR2-r	0.6625	0.9062	0.3214	0.9800	0.6786	0.0200	0.0938	0.3375	0.48	1.21	0.38
GSR2	0.6875	0.8989	0.3194	0.9808	0.6806	0.0192	0.1011	0.3125	0.48	1.29	0.38
FOR	1.0000	0.3555	0.0739	1.0000	0.9261	0.0000	0.6445	0.0000	0.48	6.62	0.00
SWCV	1.0000	0.4936	0.1013	1.0000	0.8987	0.0000	0.5064	0.0000	0.48	5.33	0.00

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.8223	0.9904	0.5000	0.9966	0.5000	0.0034	0.0096	0.1777	0.73	1.01	0.50
SCAD	1.0000	0.6882	0.0728	1.0000	0.9272	0.0000	0.3118	0.0000	0.73	14.54	0.12
LASSO	1.0000	0.3545	0.0251	1.0000	0.9749	0.0000	0.6455	0.0000	0.73	29.32	0.00
LARS	1.0000	0.3574	0.0251	1.0000	0.9749	0.0000	0.6426	0.0000	0.73	29.19	0.00
GSDS	0.7519	0.9915	0.5000	0.9962	0.5000	0.0038	0.0085	0.2481	0.73	0.94	0.54
GSR2-r	0.4602	0.9953	0.5833	0.9899	0.4167	0.0101	0.0047	0.5398	0.73	0.49	0.52
GSR2	0.4830	0.9944	0.5686	0.9901	0.4314	0.0099	0.0056	0.5170	0.73	0.54	0.51
FOR	1.0000	0.3756	0.0258	1.0000	0.9742	0.0000	0.6244	0.0000	0.73	28.38	0.00
SWCV	1.0000	0.4900	0.0356	1.0000	0.9644	0.0000	0.5100	0.0000	0.73	23.35	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.3223	0.9995	0.9688	0.9269	0.0312	0.0731	0.0005	0.6777	5.09	1.18	0.13
SCAD	0.9407	0.7308	0.3163	0.9873	0.6837	0.0127	0.2692	0.0593	5.09	18.05	0.04
LASSO	0.9924	0.3809	0.1397	0.9968	0.8603	0.0032	0.6191	0.0076	5.09	36.00	0.00
LARS	0.9991	0.3819	0.1411	0.9995	0.8589	0.0005	0.6181	0.0009	5.09	36.00	0.00
GSDS	0.3212	1.0000	1.0000	0.9271	0.0000	0.0729	0.0000	0.6788	5.09	1.17	0.14
GSR2-r	0.6516	0.9761	0.7397	0.9528	0.2603	0.0472	0.0239	0.3484	5.09	3.87	0.07
GSR2	0.6315	0.9770	0.7383	0.9513	0.2617	0.0487	0.0230	0.3685	5.09	3.75	0.05
FOR	0.9655	0.3966	0.1380	0.9870	0.8620	0.0130	0.6034	0.0345	5.09	35.00	0.00
SWCV	0.9479	0.5568	0.1838	0.9853	0.8162	0.0147	0.4432	0.0521	5.09	26.86	0.00

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.3195	1.0000	1.0000	0.8180	0.0000	0.1820	0.0000	0.6805	2.31	0.56	0.22
SCAD	0.9234	0.7386	0.5473	0.9657	0.4527	0.0343	0.2614	0.0766	2.31	4.11	0.18
LASSO	0.9849	0.3969	0.3338	0.9816	0.6662	0.0184	0.6031	0.0151	2.31	6.94	0.00
LARS	0.9973	0.3881	0.3339	0.9966	0.6661	0.0034	0.6119	0.0027	2.31	7.03	0.00
GSDS	0.3676	1.0000	1.0000	0.8298	0.0000	0.1702	0.0000	0.6324	2.31	0.73	0.20
GSR2-r	0.7988	0.8647	0.6446	0.9106	0.3554	0.0894	0.1353	0.2012	2.31	2.73	0.14
GSR2	0.7718	0.8689	0.6451	0.9058	0.3549	0.0942	0.1311	0.2282	2.31	2.65	0.11
FOR	0.9491	0.4094	0.3216	0.9570	0.6784	0.0430	0.5906	0.0509	2.31	6.70	0.00
SWCV	0.9358	0.5754	0.3981	0.9615	0.6019	0.0385	0.4246	0.0642	2.31	5.41	0.02

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.2798	0.9993	0.9474	0.9507	0.0526	0.0493	0.0007	0.7202	2.78	0.62	0.23
SCAD	0.9430	0.7295	0.2369	0.9926	0.7631	0.0074	0.2705	0.0570	2.78	13.94	0.05
LASSO	0.9970	0.3783	0.0957	0.9993	0.9043	0.0007	0.6217	0.0030	2.78	29.06	0.00
LARS	1.0000	0.3807	0.0964	1.0000	0.9036	0.0000	0.6193	0.0000	2.78	28.97	0.00
GSDS	0.2286	1.0000	1.0000	0.9475	0.0000	0.0525	0.0000	0.7714	2.78	0.44	0.25
GSR2-r	0.4930	0.9973	0.9079	0.9601	0.0921	0.0399	0.0027	0.5070	2.78	1.14	0.31
GSR2	0.4835	0.9976	0.9200	0.9594	0.0800	0.0406	0.0024	0.5165	2.78	1.10	0.32
FOR	0.9722	0.3941	0.0954	0.9934	0.9046	0.0066	0.6059	0.0278	2.78	28.30	0.00
SWCV	0.9475	0.5534	0.1272	0.9907	0.8728	0.0093	0.4466	0.0525	2.78	21.45	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

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No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.3240	0.9996	0.9787	0.9313	0.0213	0.0687	0.0004	0.6760	4.78	1.10	0.13
SCAD	0.9889	0.7926	0.4335	0.9947	0.5665	0.0053	0.2074	0.0111	4.78	15.19	0.13
LASSO	0.9955	0.3785	0.1311	0.9968	0.8689	0.0032	0.6215	0.0045	4.78	36.00	0.00
LARS	0.9973	0.3790	0.1317	0.9979	0.8683	0.0021	0.6210	0.0027	4.78	36.00	0.00
GSDS	0.3271	0.9996	0.9787	0.9317	0.0213	0.0683	0.0004	0.6729	4.78	1.13	0.14
GSR2-r	0.6970	0.9788	0.7304	0.9586	0.2696	0.0414	0.0212	0.3030	4.78	3.72	0.10
GSR2	0.7018	0.9807	0.7550	0.9580	0.2450	0.0420	0.0193	0.2982	4.78	3.57	0.12
FOR	0.9923	0.3973	0.1334	0.9945	0.8666	0.0055	0.6027	0.0077	4.78	35.00	0.00
SWCV	0.9943	0.6070	0.2112	0.9962	0.7888	0.0038	0.3930	0.0057	4.78	24.55	0.00

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.3004	0.9990	0.9808	0.8224	0.0192	0.1776	0.0010	0.6996	2.22	0.53	0.19
SCAD	0.9857	0.7742	0.6314	0.9843	0.3686	0.0157	0.2258	0.0143	2.22	3.95	0.39
LASSO	0.9934	0.4019	0.3275	0.9897	0.6725	0.0103	0.5981	0.0066	2.22	6.88	0.00
LARS	0.9978	0.3840	0.3175	0.9974	0.6825	0.0026	0.6160	0.0022	2.22	7.03	0.00
GSDS	0.3597	0.9990	0.9851	0.8339	0.0149	0.1661	0.0010	0.6403	2.22	0.69	0.20
GSR2-r	0.7978	0.8762	0.6362	0.9174	0.3638	0.0826	0.1238	0.2022	2.22	2.58	0.14
GSR2	0.7954	0.8857	0.6638	0.9172	0.3362	0.0828	0.1143	0.2046	2.22	2.47	0.17
FOR	0.9919	0.3796	0.3097	0.9881	0.6903	0.0119	0.6204	0.0081	2.22	7.00	0.00
SWCV	0.9923	0.6026	0.4340	0.9907	0.5660	0.0093	0.3974	0.0077	2.22	5.31	0.04

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.2711	0.9998	0.9808	0.9549	0.0192	0.0451	0.0002	0.7289	2.56	0.57	0.23
SCAD	0.9898	0.7956	0.3610	0.9966	0.6390	0.0034	0.2044	0.0102	2.56	11.24	0.13
LASSO	0.9963	0.3744	0.0870	0.9982	0.9130	0.0018	0.6256	0.0037	2.56	29.12	0.00
LARS	0.9968	0.3781	0.0878	0.9980	0.9122	0.0020	0.6219	0.0032	2.56	28.97	0.00
GSDS	0.2178	0.9998	0.9750	0.9523	0.0250	0.0477	0.0002	0.7822	2.56	0.44	0.22
GSR2-r	0.5808	0.9982	0.9157	0.9659	0.0843	0.0341	0.0018	0.4192	2.56	1.14	0.39
GSR2	0.5849	0.9987	0.9342	0.9656	0.0658	0.0344	0.0013	0.4151	2.56	1.10	0.45
FOR	0.9917	0.4000	0.0898	0.9958	0.9102	0.0042	0.6000	0.0083	2.56	28.00	0.00
SWCV	0.9952	0.6075	0.1489	0.9976	0.8511	0.0024	0.3925	0.0048	2.56	19.24	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

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No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.9024	0.9995	0.9691	0.9871	0.0309	0.0129	0.0005	0.0976	4.63	4.02	0.64
SCAD	0.9819	0.8991	0.6033	0.9934	0.3967	0.0066	0.1009	0.0181	4.63	9.52	0.37
LASSO	0.9965	0.3779	0.1275	0.9979	0.8725	0.0021	0.6221	0.0035	4.63	36.00	0.00
LARS	0.9992	0.3786	0.1283	0.9995	0.8717	0.0005	0.6214	0.0008	4.63	36.00	0.00
GSDS	0.9087	1.0000	1.0000	0.9895	0.0000	0.0105	0.0000	0.0913	4.63	4.11	0.73
GSR2-r	0.7009	0.9766	0.7353	0.9588	0.2647	0.0412	0.0234	0.2991	4.63	3.68	0.12
GSR2	0.7116	0.9774	0.7320	0.9594	0.2680	0.0406	0.0226	0.2884	4.63	3.67	0.11
FOR	0.9890	0.3954	0.1283	0.9930	0.8717	0.0070	0.6046	0.0110	4.63	35.00	0.00
SWCV	0.9874	0.7265	0.3014	0.9946	0.6986	0.0054	0.2735	0.0126	4.63	18.42	0.00

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.9084	1.0000	1.0000	0.9705	0.0000	0.0295	0.0000	0.0916	2.1	1.85	0.85
SCAD	0.9801	0.8837	0.7588	0.9878	0.2412	0.0122	0.1163	0.0199	2.1	2.99	0.59
LASSO	0.9978	0.4002	0.3063	0.9974	0.6937	0.0026	0.5998	0.0022	2.1	6.84	0.00
LARS	1.0000	0.3966	0.3069	1.0000	0.6931	0.0000	0.6034	0.0000	2.1	6.91	0.02
GSDS	0.9749	1.0000	1.0000	0.9938	0.0000	0.0062	0.0000	0.0251	2.1	2.05	0.95
GSR2-r	0.8082	0.8588	0.6294	0.9213	0.3706	0.0787	0.1412	0.1918	2.1	2.62	0.17
GSR2	0.8177	0.8649	0.6277	0.9232	0.3723	0.0768	0.1351	0.1823	2.1	2.59	0.17
FOR	0.9876	0.3835	0.3046	0.9878	0.6954	0.0122	0.6165	0.0124	2.1	6.95	0.00
SWCV	0.9919	0.6992	0.5197	0.9926	0.4803	0.0074	0.3008	0.0081	2.1	4.53	0.21

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.8774	0.9993	0.9643	0.9907	0.0357	0.0093	0.0007	0.1226	2.53	2.17	0.70
SCAD	0.9794	0.9024	0.5275	0.9950	0.4725	0.0050	0.0976	0.0206	2.53	6.53	0.38
LASSO	0.9953	0.3735	0.0864	0.9982	0.9136	0.0018	0.6265	0.0047	2.53	29.16	0.00
LARS	0.9987	0.3754	0.0868	0.9994	0.9132	0.0006	0.6246	0.0013	2.53	29.09	0.00
GSDS	0.8298	1.0000	1.0000	0.9889	0.0000	0.0111	0.0000	0.1702	2.53	2.06	0.75
GSR2-r	0.5620	0.9987	0.9286	0.9653	0.0714	0.0347	0.0013	0.4380	2.53	1.06	0.45
GSR2	0.5758	0.9987	0.9296	0.9658	0.0704	0.0342	0.0013	0.4242	2.53	1.08	0.46
FOR	0.9881	0.3977	0.0872	0.9945	0.9128	0.0055	0.6023	0.0119	2.53	28.05	0.00
SWCV	0.9816	0.7316	0.2303	0.9952	0.7697	0.0048	0.2684	0.0184	2.53	13.89	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

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No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.6309	0.9964	0.8838	0.9623	0.1162	0.0377	0.0036	0.3691	4.52	2.76	0.20
SCAD	0.9246	0.7788	0.3493	0.9878	0.6507	0.0122	0.2212	0.0754	4.52	15.27	0.03
LASSO	0.9895	0.3760	0.1233	0.9958	0.8767	0.0042	0.6240	0.0105	4.52	36.00	0.00
LARS	0.9977	0.3773	0.1250	0.9989	0.8750	0.0011	0.6227	0.0023	4.52	36.00	0.00
GSDS	0.8403	0.9973	0.9100	0.9817	0.0900	0.0183	0.0027	0.1597	4.52	3.75	0.46
GSR2-r	0.6886	0.9727	0.6614	0.9605	0.3386	0.0395	0.0273	0.3114	4.52	3.88	0.05
GSR2	0.6999	0.9730	0.6790	0.9615	0.3210	0.0385	0.0270	0.3001	4.52	3.92	0.05
FOR	0.9799	0.3944	0.1249	0.9925	0.8751	0.0075	0.6056	0.0201	4.52	35.00	0.00
SWCV	0.9771	0.5617	0.1760	0.9933	0.8240	0.0067	0.4383	0.0229	4.52	26.61	0.00

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.6702	0.9945	0.9705	0.9113	0.0295	0.0887	0.0055	0.3298	1.95	1.22	0.50
SCAD	0.9191	0.7874	0.5497	0.9712	0.4503	0.0288	0.2126	0.0809	1.95	3.47	0.19
LASSO	0.9897	0.3662	0.2788	0.9899	0.7212	0.0101	0.6338	0.0103	1.95	7.06	0.00
LARS	0.9963	0.3499	0.2717	0.9966	0.7283	0.0034	0.6501	0.0037	1.95	7.19	0.00
GSDS	0.9463	0.9960	0.9570	0.9835	0.0430	0.0165	0.0040	0.0537	1.95	1.86	0.83
GSR2-r	0.8161	0.8488	0.5436	0.9318	0.4564	0.0682	0.1512	0.1839	1.95	2.67	0.09
GSR2	0.8354	0.8534	0.5705	0.9379	0.4295	0.0621	0.1466	0.1646	1.95	2.70	0.12
FOR	0.9762	0.3761	0.2725	0.9802	0.7275	0.0198	0.6239	0.0238	1.95	6.92	0.00
SWCV	0.9725	0.5765	0.3647	0.9840	0.6353	0.0160	0.4235	0.0275	1.95	5.34	0.02

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.5827	0.9967	0.8755	0.9729	0.1245	0.0271	0.0033	0.4173	2.57	1.54	0.32
SCAD	0.9256	0.7772	0.2861	0.9916	0.7139	0.0084	0.2228	0.0744	2.57	11.80	0.03
LASSO	0.9898	0.3781	0.0874	0.9969	0.9126	0.0031	0.6219	0.0102	2.57	28.94	0.00
LARS	0.9985	0.3823	0.0894	0.9994	0.9106	0.0006	0.6177	0.0015	2.57	28.81	0.00
GSDS	0.7587	0.9976	0.9205	0.9816	0.0795	0.0184	0.0024	0.2413	2.57	1.89	0.54
GSR2-r	0.5754	0.9969	0.8916	0.9660	0.1084	0.0340	0.0031	0.4246	2.57	1.21	0.37
GSR2	0.5793	0.9967	0.8889	0.9660	0.1111	0.0340	0.0033	0.4207	2.57	1.22	0.39
FOR	0.9830	0.3978	0.0891	0.9956	0.9109	0.0044	0.6022	0.0170	2.57	28.08	0.00
SWCV	0.9805	0.5593	0.1291	0.9959	0.8709	0.0041	0.4407	0.0195	2.57	21.27	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.3201	0.9936	0.4891	0.9850	0.5109	0.0150	0.0064	0.6799	2.41	1.39	0.07
SCAD	0.5594	0.9326	0.2531	0.9905	0.7469	0.0095	0.0674	0.4406	2.41	9.30	0.10
LASSO	0.5962	0.4770	0.0237	0.9839	0.9763	0.0161	0.5230	0.4038	2.41	63.00	0.00
LARS	0.5962	0.4770	0.0237	0.9839	0.9763	0.0161	0.5230	0.4038	2.41	63.00	0.00
GSDS	0.2618	0.9997	0.9400	0.9843	0.0600	0.0157	0.0003	0.7382	2.41	0.57	0.27
GSR2-r	0.3200	0.9843	0.3933	0.9852	0.6067	0.0148	0.0157	0.6800	2.41	2.52	0.09
GSR2	0.3005	0.9846	0.3693	0.9851	0.6307	0.0149	0.0154	0.6995	2.41	2.48	0.08
FOR	0.5962	0.4787	0.0237	0.9839	0.9763	0.0161	0.5213	0.4038	2.41	62.80	0.00
SWCV	0.5962	0.5250	0.0262	0.9854	0.9738	0.0146	0.4750	0.4038	2.41	57.36	0.00

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.4756	0.9864	0.6200	0.9707	0.3800	0.0293	0.0136	0.5244	0.75	0.52	0.48
SCAD	0.9655	0.8607	0.4342	0.9987	0.5658	0.0013	0.1393	0.0345	0.75	2.71	0.39
LASSO	1.0000	0.0000	0.0500	NaN	0.9500	NaN	1.0000	0.0000	0.75	15.00	0.00
LARS	1.0000	0.0000	0.0500	NaN	0.9500	NaN	1.0000	0.0000	0.75	15.00	0.00
GSDS	0.4454	1.0000	1.0000	0.9702	0.0000	0.0298	0.0000	0.5546	0.75	0.31	0.64
GSR2-r	0.5761	0.9044	0.3315	0.9732	0.6685	0.0268	0.0956	0.4239	0.75	1.78	0.26
GSR2	0.5632	0.9043	0.3125	0.9732	0.6875	0.0268	0.0957	0.4368	0.75	1.78	0.22
FOR	1.0000	0.0021	0.0501	1.0000	0.9499	0.0000	0.9979	0.0000	0.75	14.97	0.00
SWCV	1.0000	0.0849	0.0557	1.0000	0.9443	0.0000	0.9151	0.0000	0.75	13.80	0.00

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.2355	0.9946	0.3780	0.9870	0.6220	0.0130	0.0054	0.7645	1.66	0.87	0.20
SCAD	0.4021	0.9425	0.1813	0.9897	0.8187	0.0103	0.0575	0.5979	1.66	6.59	0.14
LASSO	0.4393	0.5427	0.0154	0.9839	0.9846	0.0161	0.4573	0.5607	1.66	48.00	0.00
LARS	0.4393	0.5427	0.0154	0.9839	0.9846	0.0161	0.4573	0.5607	1.66	48.00	0.00
GSDS	0.1549	0.9997	0.8800	0.9863	0.1200	0.0137	0.0003	0.8451	1.66	0.26	0.30
GSR2-r	0.1830	0.9955	0.4068	0.9867	0.5932	0.0133	0.0045	0.8170	1.66	0.74	0.21
GSR2	0.1774	0.9958	0.3917	0.9866	0.6083	0.0134	0.0042	0.8226	1.66	0.70	0.19
FOR	0.4393	0.5443	0.0155	0.9839	0.9845	0.0161	0.4557	0.5607	1.66	47.83	0.00
SWCV	0.4393	0.5857	0.0172	0.9851	0.9828	0.0149	0.4143	0.5607	1.66	43.56	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.2900	0.9929	0.4490	0.9855	0.5510	0.0145	0.0071	0.7100	2.21	1.33	0.10
SCAD	0.5916	0.9401	0.2904	0.9928	0.7096	0.0072	0.0599	0.4084	2.21	8.50	0.14
LASSO	0.5931	0.4773	0.0227	0.9863	0.9773	0.0137	0.5227	0.4069	2.21	63.00	0.00
LARS	0.5931	0.4773	0.0227	0.9863	0.9773	0.0137	0.5227	0.4069	2.21	63.00	0.00
GSDS	0.3169	0.9996	0.9107	0.9859	0.0893	0.0141	0.0004	0.6831	2.21	0.58	0.33
GSR2-r	0.4430	0.9824	0.3246	0.9887	0.6754	0.0113	0.0176	0.5570	2.21	2.97	0.09
GSR2	0.4461	0.9816	0.3117	0.9889	0.6883	0.0111	0.0184	0.5539	2.21	3.09	0.04
FOR	0.5931	0.4789	0.0228	0.9864	0.9772	0.0136	0.5211	0.4069	2.21	62.82	0.00
SWCV	0.5931	0.5309	0.0262	0.9875	0.9738	0.0125	0.4691	0.4069	2.21	56.71	0.00

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.3942	0.9863	0.5513	0.9702	0.4487	0.0298	0.0137	0.6058	0.66	0.42	0.54
SCAD	0.9936	0.8822	0.4649	0.9992	0.5351	0.0008	0.1178	0.0064	0.66	2.35	0.45
LASSO	1.0000	0.0000	0.0440	NaN	0.9560	NaN	1.0000	0.0000	0.66	15.00	0.00
LARS	1.0000	0.0000	0.0440	NaN	0.9560	NaN	1.0000	0.0000	0.66	15.00	0.00
GSDS	0.2500	0.9993	0.9412	0.9664	0.0588	0.0336	0.0007	0.7500	0.66	0.17	0.57
GSR2-r	0.5321	0.8870	0.2009	0.9773	0.7991	0.0227	0.1130	0.4679	0.66	2.00	0.13
GSR2	0.5481	0.8832	0.1941	0.9791	0.8059	0.0209	0.1168	0.4519	0.66	2.08	0.08
FOR	1.0000	0.0015	0.0441	1.0000	0.9559	0.0000	0.9985	0.0000	0.66	14.98	0.00
SWCV	1.0000	0.1047	0.0508	1.0000	0.9492	0.0000	0.8953	0.0000	0.66	13.51	0.00

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.2059	0.9938	0.3662	0.9877	0.6338	0.0123	0.0062	0.7941	1.55	0.91	0.14
SCAD	0.4352	0.9481	0.2430	0.9920	0.7570	0.0080	0.0519	0.5648	1.55	6.15	0.16
LASSO	0.4352	0.5435	0.0160	0.9863	0.9840	0.0137	0.4565	0.5648	1.55	48.00	0.00
LARS	0.4352	0.5435	0.0160	0.9863	0.9840	0.0137	0.4565	0.5648	1.55	48.00	0.00
GSDS	0.3178	0.9996	0.9000	0.9887	0.1000	0.0113	0.0004	0.6822	1.55	0.41	0.41
GSR2-r	0.4063	0.9957	0.5610	0.9901	0.4390	0.0099	0.0043	0.5937	1.55	0.97	0.28
GSR2	0.4052	0.9953	0.5679	0.9901	0.4321	0.0099	0.0047	0.5948	1.55	1.01	0.24
FOR	0.4352	0.5450	0.0161	0.9864	0.9839	0.0136	0.4550	0.5648	1.55	47.84	0.00
SWCV	0.4352	0.5899	0.0183	0.9873	0.9817	0.0127	0.4101	0.5648	1.55	43.20	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.5281	0.9889	0.4418	0.9905	0.5582	0.0095	0.0111	0.4719	2.68	2.87	0.18
SCAD	0.5637	0.9453	0.3077	0.9912	0.6923	0.0088	0.0547	0.4363	2.68	8.13	0.19
LASSO	0.5637	0.4778	0.0271	0.9830	0.9729	0.0170	0.5222	0.4363	2.68	63.00	0.00
LARS	0.5637	0.4778	0.0271	0.9830	0.9729	0.0170	0.5222	0.4363	2.68	63.00	0.00
GSDS	0.4456	0.9995	0.9091	0.9872	0.0909	0.0128	0.0005	0.5544	2.68	1.23	0.40
GSR2-r	0.4213	0.9816	0.3207	0.9850	0.6793	0.0150	0.0184	0.5787	2.68	3.10	0.02
GSR2	0.4053	0.9837	0.3108	0.9842	0.6892	0.0158	0.0163	0.5947	2.68	2.74	0.06
FOR	0.5637	0.4789	0.0272	0.9830	0.9728	0.0170	0.5211	0.4363	2.68	62.87	0.00
SWCV	0.5637	0.5430	0.0304	0.9847	0.9696	0.0153	0.4570	0.4363	2.68	55.32	0.00

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.9367	0.9734	0.6381	0.9951	0.3619	0.0049	0.0266	0.0633	0.77	1.09	0.65
SCAD	1.0000	0.8878	0.4450	1.0000	0.5550	0.0000	0.1122	0.0000	0.77	2.37	0.42
LASSO	1.0000	0.0000	0.0513	NaN	0.9487	NaN	1.0000	0.0000	0.77	15.00	0.00
LARS	1.0000	0.0000	0.0513	NaN	0.9487	NaN	1.0000	0.0000	0.77	15.00	0.00
GSDS	0.6116	0.9986	0.9459	0.9809	0.0541	0.0191	0.0014	0.3884	0.77	0.52	0.74
GSR2-r	0.5668	0.8805	0.2150	0.9726	0.7850	0.0274	0.1195	0.4332	0.77	2.14	0.12
GSR2	0.5376	0.8941	0.2049	0.9694	0.7951	0.0306	0.1059	0.4624	0.77	1.88	0.14
FOR	1.0000	0.0020	0.0514	1.0000	0.9486	0.0000	0.9980	0.0000	0.77	14.97	0.00
SWCV	1.0000	0.1104	0.0574	1.0000	0.9426	0.0000	0.8896	0.0000	0.77	13.43	0.00

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.4080	0.9911	0.4050	0.9898	0.5950	0.0102	0.0089	0.5920	1.91	1.78	0.23
SCAD	0.4368	0.9532	0.2596	0.9901	0.7404	0.0099	0.0468	0.5632	1.91	5.76	0.20
LASSO	0.4368	0.5436	0.0196	0.9830	0.9804	0.0170	0.4564	0.5632	1.91	48.00	0.00
LARS	0.4368	0.5436	0.0196	0.9830	0.9804	0.0170	0.4564	0.5632	1.91	48.00	0.00
GSDS	0.3833	0.9996	0.9375	0.9880	0.0625	0.0120	0.0004	0.6167	1.91	0.71	0.42
GSR2-r	0.3567	0.9957	0.5455	0.9865	0.4545	0.0135	0.0043	0.6433	1.91	0.96	0.25
GSR2	0.3463	0.9962	0.5342	0.9862	0.4658	0.0138	0.0038	0.6537	1.91	0.86	0.27
FOR	0.4368	0.5446	0.0196	0.9830	0.9804	0.0170	0.4554	0.5632	1.91	47.90	0.00
SWCV	0.4368	0.6027	0.0219	0.9844	0.9781	0.0156	0.3973	0.5632	1.91	41.89	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#\text{act eff}] + \text{SD}(\#\text{act eff})$

07/19/2009

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.5517	0.9910	0.3807	0.9930	0.6193	0.0070	0.0090	0.4483	1.92	2.16	0.11
SCAD	0.5956	0.9302	0.2475	0.9934	0.7525	0.0066	0.0698	0.4044	1.92	9.46	0.22
LASSO	0.6244	0.4774	0.0203	0.9888	0.9797	0.0112	0.5226	0.3756	1.92	63.00	0.00
LARS	0.6244	0.4774	0.0203	0.9888	0.9797	0.0112	0.5226	0.3756	1.92	63.00	0.00
GSDS	0.3905	0.9934	0.3900	0.9903	0.6100	0.0097	0.0066	0.6095	1.92	1.56	0.09
GSR2-r	0.3564	0.9828	0.3047	0.9893	0.6953	0.0107	0.0172	0.6436	1.92	2.70	0.10
GSR2	0.3564	0.9827	0.3157	0.9893	0.6843	0.0107	0.0173	0.6436	1.92	2.72	0.08
FOR	0.6244	0.4788	0.0204	0.9888	0.9796	0.0112	0.5212	0.3756	1.92	62.83	0.00
SWCV	0.6244	0.5315	0.0229	0.9898	0.9771	0.0102	0.4685	0.3756	1.92	56.61	0.00

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.8605	0.9799	0.6204	0.9937	0.3796	0.0063	0.0201	0.1395	0.54	0.74	0.71
SCAD	0.9419	0.8681	0.4044	0.9979	0.5956	0.0021	0.1319	0.0581	0.54	2.42	0.49
LASSO	1.0000	0.0000	0.0360	NaN	0.9640	NaN	1.0000	0.0000	0.54	15.00	0.00
LARS	1.0000	0.0000	0.0360	NaN	0.9640	NaN	1.0000	0.0000	0.54	15.00	0.00
GSDS	0.6434	0.9899	0.6591	0.9877	0.3409	0.0123	0.0101	0.3566	0.54	0.51	0.70
GSR2-r	0.6279	0.8967	0.2287	0.9841	0.7713	0.0159	0.1033	0.3721	0.54	1.84	0.17
GSR2	0.6279	0.8970	0.2369	0.9844	0.7631	0.0156	0.1030	0.3721	0.54	1.84	0.17
FOR	1.0000	0.0014	0.0361	1.0000	0.9639	0.0000	0.9986	0.0000	0.54	14.98	0.00
SWCV	1.0000	0.0960	0.0405	1.0000	0.9595	0.0000	0.9040	0.0000	0.54	13.62	0.00

No. factors = 15; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.4451	0.9926	0.3738	0.9929	0.6262	0.0071	0.0074	0.5549	1.38	1.42	0.21
SCAD	0.4882	0.9389	0.2122	0.9930	0.7878	0.0070	0.0611	0.5118	1.38	7.04	0.25
LASSO	0.4983	0.5439	0.0154	0.9888	0.9846	0.0112	0.4561	0.5017	1.38	48.00	0.00
LARS	0.4983	0.5439	0.0154	0.9888	0.9846	0.0112	0.4561	0.5017	1.38	48.00	0.00
GSDS	0.3144	0.9939	0.3780	0.9907	0.6220	0.0093	0.0061	0.6856	1.38	1.05	0.15
GSR2-r	0.2716	0.9949	0.4028	0.9899	0.5972	0.0101	0.0051	0.7284	1.38	0.86	0.22
GSR2	0.2716	0.9947	0.4143	0.9899	0.5857	0.0101	0.0053	0.7284	1.38	0.88	0.19
FOR	0.4983	0.5454	0.0155	0.9888	0.9845	0.0112	0.4546	0.5017	1.38	47.85	0.00
SWCV	0.4983	0.5923	0.0173	0.9896	0.9827	0.0104	0.4077	0.5017	1.38	42.99	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.1775	0.9947	0.6105	0.9409	0.3895	0.0591	0.0053	0.8225	7.95	1.53	0.04
SCAD	0.6190	0.9013	0.4214	0.9689	0.5786	0.0311	0.0987	0.3810	7.95	15.79	0.00
LASSO	0.6563	0.4835	0.0810	0.9500	0.9190	0.0500	0.5165	0.3437	7.95	63.00	0.00
LARS	0.6563	0.4835	0.0810	0.9500	0.9190	0.0500	0.5165	0.3437	7.95	63.00	0.00
GSDS	0.1840	1.0000	1.0000	0.9426	0.0000	0.0574	0.0000	0.8160	7.95	1.13	0.04
GSR2-r	0.4266	0.9798	0.6257	0.9578	0.3743	0.0422	0.0202	0.5734	7.95	5.41	0.00
GSR2	0.4125	0.9811	0.6452	0.9569	0.3548	0.0431	0.0189	0.5875	7.95	5.14	0.01
FOR	0.6563	0.4854	0.0812	0.9501	0.9188	0.0499	0.5146	0.3437	7.95	62.78	0.00
SWCV	0.6559	0.5372	0.0905	0.9543	0.9095	0.0457	0.4628	0.3441	7.95	56.98	0.00

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.2535	0.9895	0.8307	0.8459	0.1693	0.1541	0.0105	0.7465	2.84	0.77	0.11
SCAD	0.9399	0.8041	0.6697	0.9861	0.3303	0.0139	0.1959	0.0601	2.84	4.99	0.31
LASSO	1.0000	0.0000	0.1893	NaN	0.8107	NaN	1.0000	0.0000	2.84	15.00	0.00
LARS	1.0000	0.0000	0.1893	NaN	0.8107	NaN	1.0000	0.0000	2.84	15.00	0.00
GSDS	0.3383	1.0000	1.0000	0.8574	0.0000	0.1426	0.0000	0.6617	2.84	0.81	0.13
GSR2-r	0.6204	0.8449	0.5172	0.9002	0.4828	0.0998	0.1551	0.3796	2.84	3.64	0.04
GSR2	0.5951	0.8512	0.5333	0.8949	0.4667	0.1051	0.1488	0.4049	2.84	3.49	0.04
FOR	1.0000	0.0031	0.1897	1.0000	0.8103	0.0000	0.9969	0.0000	2.84	14.96	0.00
SWCV	1.0000	0.1094	0.2084	1.0000	0.7916	0.0000	0.8906	0.0000	2.84	13.67	0.00

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.0947	0.9954	0.3528	0.9539	0.6472	0.0461	0.0046	0.9053	5.11	0.76	0.06
SCAD	0.4044	0.9129	0.2896	0.9677	0.7104	0.0323	0.0871	0.5956	5.11	10.80	0.01
LASSO	0.4300	0.5421	0.0471	0.9500	0.9529	0.0500	0.4579	0.5700	5.11	48.00	0.00
LARS	0.4300	0.5421	0.0471	0.9500	0.9529	0.0500	0.4579	0.5700	5.11	48.00	0.00
GSDS	0.0886	1.0000	1.0000	0.9542	0.0000	0.0458	0.0000	0.9114	5.11	0.32	0.07
GSR2-r	0.3225	0.9963	0.8148	0.9640	0.1852	0.0360	0.0037	0.6775	5.11	1.77	0.02
GSR2	0.3143	0.9971	0.8463	0.9636	0.1537	0.0364	0.0029	0.6857	5.11	1.65	0.05
FOR	0.4300	0.5439	0.0472	0.9501	0.9528	0.0499	0.4561	0.5700	5.11	47.82	0.00
SWCV	0.4293	0.5891	0.0529	0.9535	0.9471	0.0465	0.4109	0.5707	5.11	43.31	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.1273	0.9947	0.5362	0.9398	0.4638	0.0602	0.0053	0.8727	7.82	1.26	0.01
SCAD	0.6434	0.9120	0.4488	0.9714	0.5512	0.0286	0.0880	0.3566	7.82	14.77	0.05
LASSO	0.6469	0.4834	0.0798	0.9511	0.9202	0.0489	0.5166	0.3531	7.82	63.00	0.00
LARS	0.6469	0.4834	0.0798	0.9511	0.9202	0.0489	0.5166	0.3531	7.82	63.00	0.00
GSDS	0.1899	0.9998	0.9783	0.9429	0.0217	0.0571	0.0002	0.8101	7.82	1.05	0.07
GSR2-r	0.4720	0.9818	0.6491	0.9581	0.3509	0.0419	0.0182	0.5280	7.82	5.07	0.01
GSR2	0.4942	0.9828	0.6572	0.9599	0.3428	0.0401	0.0172	0.5058	7.82	5.17	0.03
FOR	0.6469	0.4846	0.0800	0.9512	0.9200	0.0488	0.5154	0.3531	7.82	62.87	0.00
SWCV	0.6464	0.5329	0.0884	0.9549	0.9116	0.0451	0.4671	0.3536	7.82	57.45	0.00

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.2188	0.9868	0.7400	0.8405	0.2600	0.1595	0.0132	0.7812	2.75	0.59	0.13
SCAD	0.9930	0.8148	0.6570	0.9965	0.3430	0.0035	0.1852	0.0070	2.75	4.90	0.27
LASSO	1.0000	0.0000	0.1833	NaN	0.8167	NaN	1.0000	0.0000	2.75	15.00	0.00
LARS	1.0000	0.0000	0.1833	NaN	0.8167	NaN	1.0000	0.0000	2.75	15.00	0.00
GSDS	0.2570	0.9993	0.9828	0.8504	0.0172	0.1496	0.0007	0.7430	2.75	0.62	0.13
GSR2-r	0.6591	0.8569	0.5184	0.9007	0.4816	0.0993	0.1431	0.3409	2.75	3.39	0.07
GSR2	0.6816	0.8597	0.5244	0.9077	0.4756	0.0923	0.1403	0.3184	2.75	3.45	0.08
FOR	1.0000	0.0008	0.1834	1.0000	0.8166	0.0000	0.9992	0.0000	2.75	14.99	0.00
SWCV	0.9984	0.1079	0.2010	0.9919	0.7990	0.0081	0.8921	0.0016	2.75	13.66	0.00

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.0729	0.9957	0.3621	0.9537	0.6379	0.0463	0.0043	0.9271	5.07	0.67	0.05
SCAD	0.4416	0.9233	0.3433	0.9692	0.6567	0.0308	0.0767	0.5584	5.07	9.87	0.05
LASSO	0.4438	0.5424	0.0475	0.9511	0.9525	0.0489	0.4576	0.5562	5.07	48.00	0.00
LARS	0.4438	0.5424	0.0475	0.9511	0.9525	0.0489	0.4576	0.5562	5.07	48.00	0.00
GSDS	0.1473	0.9999	0.9762	0.9556	0.0238	0.0444	0.0001	0.8527	5.07	0.43	0.12
GSR2-r	0.3521	0.9973	0.8864	0.9645	0.1136	0.0355	0.0027	0.6479	5.07	1.68	0.07
GSR2	0.3768	0.9980	0.9000	0.9655	0.1000	0.0345	0.0020	0.6232	5.07	1.72	0.10
FOR	0.4438	0.5436	0.0476	0.9512	0.9524	0.0488	0.4564	0.5562	5.07	47.88	0.00
SWCV	0.4438	0.5847	0.0531	0.9542	0.9469	0.0458	0.4153	0.5562	5.07	43.79	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.6698	0.9775	0.7081	0.9722	0.2919	0.0278	0.0225	0.3302	8.23	7.62	0.15
SCAD	0.6908	0.9125	0.4865	0.9714	0.5135	0.0286	0.0875	0.3092	8.23	15.13	0.02
LASSO	0.6958	0.4852	0.0865	0.9512	0.9135	0.0488	0.5148	0.3042	8.23	63.00	0.00
LARS	0.6958	0.4852	0.0865	0.9512	0.9135	0.0488	0.5148	0.3042	8.23	63.00	0.00
GSDS	0.4596	0.9997	0.9792	0.9599	0.0208	0.0401	0.0003	0.5404	8.23	3.61	0.07
GSR2-r	0.4476	0.9855	0.6999	0.9573	0.3001	0.0427	0.0145	0.5524	8.23	4.95	0.03
GSR2	0.4498	0.9845	0.6969	0.9574	0.3031	0.0426	0.0155	0.5502	8.23	5.07	0.03
FOR	0.6958	0.4868	0.0868	0.9514	0.9132	0.0486	0.5132	0.3042	8.23	62.82	0.00
SWCV	0.6958	0.5348	0.0956	0.9549	0.9044	0.0451	0.4652	0.3042	8.23	57.44	0.00

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.9646	0.9593	0.8783	0.9889	0.1217	0.0111	0.0407	0.0354	2.8	3.15	0.58
SCAD	0.9943	0.8329	0.7142	0.9962	0.2858	0.0038	0.1671	0.0057	2.8	4.83	0.35
LASSO	1.0000	0.0000	0.1867	NaN	0.8133	NaN	1.0000	0.0000	2.8	15.00	0.00
LARS	1.0000	0.0000	0.1867	NaN	0.8133	NaN	1.0000	0.0000	2.8	15.00	0.00
GSDS	0.6568	1.0000	1.0000	0.9254	0.0000	0.0746	0.0000	0.3432	2.8	1.81	0.37
GSR2-r	0.6509	0.8736	0.5695	0.9099	0.4305	0.0901	0.1264	0.3491	2.8	3.29	0.09
GSR2	0.6576	0.8677	0.5653	0.9112	0.4347	0.0888	0.1323	0.3424	2.8	3.38	0.09
FOR	1.0000	0.0073	0.1878	1.0000	0.8122	0.0000	0.9927	0.0000	2.8	14.91	0.00
SWCV	1.0000	0.0964	0.2057	1.0000	0.7943	0.0000	0.9036	0.0000	2.8	13.83	0.00

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.5013	0.9797	0.5864	0.9703	0.4136	0.0297	0.0203	0.4987	5.43	4.47	0.15
SCAD	0.5197	0.9223	0.3688	0.9691	0.6312	0.0309	0.0777	0.4803	5.43	10.30	0.02
LASSO	0.5248	0.5445	0.0552	0.9512	0.9448	0.0488	0.4555	0.4752	5.43	48.00	0.00
LARS	0.5248	0.5445	0.0552	0.9512	0.9448	0.0488	0.4555	0.4752	5.43	48.00	0.00
GSDS	0.3343	0.9997	0.9750	0.9644	0.0250	0.0356	0.0003	0.6657	5.43	1.80	0.08
GSR2-r	0.3172	0.9990	0.9277	0.9625	0.0723	0.0375	0.0010	0.6828	5.43	1.66	0.08
GSR2	0.3178	0.9987	0.9286	0.9625	0.0714	0.0375	0.0013	0.6822	5.43	1.69	0.08
FOR	0.5248	0.5454	0.0553	0.9513	0.9447	0.0487	0.4546	0.4752	5.43	47.91	0.00
SWCV	0.5248	0.5885	0.0611	0.9543	0.9389	0.0457	0.4115	0.4752	5.43	43.61	0.00

mAIC = $n \cdot \log(\text{rss}/n) + 2 \cdot p$
 SCAD for s_0 : $E[\#act\ eff] + SD(\#act\ eff)$

07/19/2009

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.5777	0.9812	0.6989	0.9663	0.3011	0.0337	0.0188	0.4223	8.43	6.73	0.04
SCAD	0.6783	0.8976	0.4888	0.9699	0.5112	0.0301	0.1024	0.3217	8.43	16.92	0.03
LASSO	0.6940	0.4858	0.0892	0.9507	0.9108	0.0493	0.5142	0.3060	8.43	63.00	0.00
LARS	0.6940	0.4858	0.0892	0.9507	0.9108	0.0493	0.5142	0.3060	8.43	63.00	0.00
GSDS	0.4721	0.9994	0.9300	0.9597	0.0700	0.0403	0.0006	0.5279	8.43	3.83	0.06
GSR2-r	0.4689	0.9828	0.6559	0.9566	0.3441	0.0434	0.0172	0.5311	8.43	5.40	0.00
GSR2	0.4648	0.9834	0.6613	0.9564	0.3387	0.0436	0.0166	0.5352	8.43	5.29	0.01
FOR	0.6940	0.4874	0.0894	0.9508	0.9106	0.0492	0.5126	0.3060	8.43	62.82	0.00
SWCV	0.6927	0.5450	0.1009	0.9548	0.8991	0.0452	0.4550	0.3073	8.43	56.36	0.00

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.8032	0.9522	0.8498	0.9496	0.1502	0.0504	0.0478	0.1968	3.04	2.98	0.32
SCAD	0.9759	0.7950	0.6772	0.9924	0.3228	0.0076	0.2050	0.0241	3.04	5.46	0.24
LASSO	1.0000	0.0000	0.2027	NaN	0.7973	NaN	1.0000	0.0000	3.04	15.00	0.00
LARS	1.0000	0.0000	0.2027	NaN	0.7973	NaN	1.0000	0.0000	3.04	15.00	0.00
GSDS	0.6539	0.9970	0.9574	0.9187	0.0426	0.0813	0.0030	0.3461	3.04	2.02	0.29
GSR2-r	0.6399	0.8570	0.5285	0.8969	0.4715	0.1031	0.1430	0.3601	3.04	3.61	0.01
GSR2	0.6377	0.8592	0.5326	0.8965	0.4674	0.1035	0.1408	0.3623	3.04	3.56	0.03
FOR	1.0000	0.0027	0.2032	1.0000	0.7968	0.0000	0.9973	0.0000	3.04	14.97	0.00
SWCV	0.9983	0.1083	0.2240	0.9919	0.7760	0.0081	0.8917	0.0017	3.04	13.69	0.00

No. factors = 15; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 100

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst	TMIR
DS	0.4348	0.9845	0.6010	0.9685	0.3990	0.0315	0.0155	0.5652	5.39	3.75	0.07
SCAD	0.4835	0.9101	0.3634	0.9680	0.6366	0.0320	0.0899	0.5165	5.39	11.46	0.04
LASSO	0.4952	0.5440	0.0538	0.9507	0.9462	0.0493	0.4560	0.5048	5.39	48.00	0.00
LARS	0.4952	0.5440	0.0538	0.9507	0.9462	0.0493	0.4560	0.5048	5.39	48.00	0.00
GSDS	0.3508	0.9997	0.9647	0.9650	0.0353	0.0350	0.0003	0.6492	5.39	1.81	0.08
GSR2-r	0.3579	0.9980	0.8842	0.9632	0.1158	0.0368	0.0020	0.6421	5.39	1.79	0.08
GSR2	0.3519	0.9984	0.8877	0.9630	0.1123	0.0370	0.0016	0.6481	5.39	1.73	0.09
FOR	0.4952	0.5454	0.0539	0.9508	0.9461	0.0492	0.4546	0.5048	5.39	47.85	0.00
SWCV	0.4941	0.5973	0.0613	0.9542	0.9387	0.0458	0.4027	0.5059	5.39	42.67	0.00