


```

> qs <- c('05', '10', '15', '20')
> meansSds <- matrix(c(6, 1, 0, 1,
+                      12, 4, 0, 1,
+                      24, 4, 0, 1,
+                      24, 4, 0, 16), nrow = 4, ncol = 4, byrow=T)
> colnames (meansSds) <- c('Act Mean', 'Act Sd', 'Inact Mean', 'Inact Sd')
> noFact <- c(10, 15, 20, 25, 30)
> typeEff <- c('all effects', 'main effects', 'interactions')
>
> for (m in 1:length(noFact))
+ {
+   for (i in 1:length(qs))
+   {
+     for (j in 1:nrow(meansSds))
+     {
+       for (k in 1:length(typeEff))
+       {
+         if (k == 1) { startPt <- 1; endPt <- noFact[m] + choose(noFact[m], 2) }
+         if (k == 2) { startPt <- 1; endPt <- noFact[m] }
+         if (k == 3) { startPt <- noFact[m] + 1; endPt <- noFact[m] + choose(noFact[m], 2) }
+
+         tabla <- matrix(-1, length(procs), 10)
+         colnames(tabla) <- c('Sens', 'Spec', 'sPPV', 'sNPV', 'FDR', 'FNPV',
+                             'Type I', 'Type II', 'MSTr', 'MSEst')
+         rownames(tabla) <- c('DS', 'SCAD', 'LASSO', 'LARS', 'GSDS', 'GSR2-r',
+                             'GSR2', 'FOR', 'SW', 'SWCV')
+
+         for (p in 1:length(procs))
+         {
+           frameT<-read.table(file.path("/home", "danel", "jspipaper", "results", "activeTrue",
+                                       paste('activeTrue_f', noFact[m], '_', qs[i], '%N(', meansSds[j,1],
+                                             '_,meansSds[j,2],')N(0_', meansSds[j,4],') .txt', sep='')),sep=" ",header=T)
+           frameD<-read.table(file.path("/home", "danel", "jspipaper", "results", procs[p],
+                                       paste(procs[p], '_f', noFact[m], '_', qs[i], '%N(', meansSds[j,1],
+                                             '_,meansSds[j,2],')N(0_', meansSds[j,4],') .txt', sep='')),sep=" ",header=T)
+
+           tabla[p,1] <- round(mean(sensitivity(frameD[, startPt:endPt],frameT[,
+ startPt:endPt])$res,na.rm=T), 4)

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+         tabla[p,2] <- round(mean(specificity(frameD[, startPt:endPt],frameT[,
startPt:endPt])$res,na.rm=T),4)
+         tabla[p,3] <- round(mean(sppv(frameD[, startPt:endPt],frameT[,
startPt:endPt])$res,na.rm=T),4)
+         tabla[p,4] <- round(mean(snpv(frameD[, startPt:endPt],frameT[,
startPt:endPt])$res,na.rm=T),4)
+         tabla[p,5] <- round(mean(fdr(frameD[, startPt:endPt],frameT[,
startPt:endPt])$res,na.rm=T),4)
+         tabla[p,6] <- round(mean(fnpv(frameD[, startPt:endPt],frameT[,
startPt:endPt])$res,na.rm=T),4)
+         tabla[p,7] <- round(mean(typeI(frameD[, startPt:endPt],frameT[,
startPt:endPt])$res,na.rm=T),4)
+         tabla[p,8] <- round(mean(typeII(frameD[, startPt:endPt],frameT[,
startPt:endPt])$res,na.rm=T),4)
+         tabla[p,9] <- round(mean(model.size(frameT[, startPt:endPt]),na.rm=T),4)
+         tabla[p,10] <- round(mean(model.size(frameD[, startPt:endPt]),na.rm=T),4)
+     }
+     cat("\n"); cat("\n"); cat("\n")
+     cat('No. factors = ', noFact[m], '; q_me = ', as.numeric(qs[i])/100,
+         '; Active Eff. Dist N(', meansSds[j,1], ', ', meansSds[j,2],
+         '); Inactive Eff. Dist N(0, ', meansSds[j,4],
+         '); Simulation size ', nrow(frameD), "\n", sep="")
+     cat("\n")
+     cat('Averages: for ', typeEff[k], '\n', sep="")
+     cat("\n")
+     print(tabla)
+ }
+ }
+ }
+ }

```

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9675	0.7947	0.0990	0.9984	0.9010	0.0016	0.2053	0.0325	1.2417	12.2500
SCAD	0.8997	0.7913	0.0914	0.9962	0.9086	0.0038	0.2087	0.1003	1.2417	12.3250
LASSO	0.8919	0.9043	0.1639	0.9960	0.8361	0.0040	0.0957	0.1081	1.2417	6.2250
LARS	0.8919	0.9043	0.1639	0.9960	0.8361	0.0040	0.0957	0.1081	1.2417	6.2250
GSDS	0.9774	0.7723	0.1172	0.9994	0.8828	0.0006	0.2277	0.0226	1.2417	13.5417
GSR2-r	0.4341	0.9453	0.1524	0.9871	0.8476	0.0129	0.0547	0.5659	1.2417	3.5333
GSR2	0.3849	0.9330	0.1409	0.9863	0.8591	0.0137	0.0670	0.6151	1.2417	4.1667
FOR	0.9411	0.5008	0.0408	0.9963	0.9592	0.0037	0.4992	0.0589	1.2417	28.0000
SW	0.8970	0.7944	0.0866	0.9962	0.9134	0.0038	0.2056	0.1030	1.2417	12.1417
SWCV	0.9325	0.7214	0.0709	0.9969	0.9291	0.0031	0.2786	0.0675	1.2417	16.1167

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9205	0.7838	0.1852	0.9947	0.8148	0.0053	0.2162	0.0795	0.4417	2.4833
SCAD	0.8523	0.8201	0.1890	0.9914	0.8110	0.0086	0.1799	0.1477	0.4417	2.1083
LASSO	0.8750	0.8996	0.3029	0.9936	0.6971	0.0064	0.1004	0.1250	0.4417	1.3667
LARS	0.8750	0.9005	0.3029	0.9936	0.6971	0.0064	0.0995	0.1250	0.4417	1.3583
GSDS	1.0000	0.6402	0.1534	1.0000	0.8466	0.0000	0.3598	0.0000	0.4417	3.9250
GSR2-r	0.6780	0.7839	0.1229	0.9812	0.8771	0.0188	0.2161	0.3220	0.4417	2.3750
GSR2	0.5152	0.7418	0.0951	0.9722	0.9049	0.0278	0.2582	0.4848	0.4417	2.7250
FOR	0.8977	0.5064	0.0752	0.9924	0.9248	0.0076	0.4936	0.1023	0.4417	5.1250
SW	0.8295	0.8238	0.2024	0.9908	0.7976	0.0092	0.1762	0.1705	0.4417	2.0667
SWCV	0.9091	0.7594	0.1609	0.9947	0.8391	0.0053	0.2406	0.0909	0.4417	2.7167

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9858	0.7971	0.0840	0.9993	0.9160	0.0007	0.2029	0.0142	0.8	9.7667
SCAD	0.8962	0.7853	0.0746	0.9973	0.9254	0.0027	0.2147	0.1038	0.8	10.2167
LASSO	0.8884	0.9055	0.1386	0.9966	0.8614	0.0034	0.0945	0.1116	0.8	4.8583
LARS	0.8884	0.9054	0.1386	0.9966	0.8614	0.0034	0.0946	0.1116	0.8	4.8667
GSDS	0.9717	0.8011	0.1070	0.9994	0.8930	0.0006	0.1989	0.0283	0.8	9.6167
GSR2-r	0.3459	0.9804	0.2372	0.9882	0.7628	0.0118	0.0196	0.6541	0.8	1.1583
GSR2	0.3742	0.9746	0.2523	0.9887	0.7477	0.0113	0.0254	0.6258	0.8	1.4417
FOR	0.9481	0.4996	0.0330	0.9974	0.9670	0.0026	0.5004	0.0519	0.8	22.8750
SW	0.9104	0.7882	0.0703	0.9974	0.9297	0.0026	0.2118	0.0896	0.8	10.0750
SWCV	0.9214	0.7134	0.0546	0.9976	0.9454	0.0024	0.2866	0.0786	0.8	13.4000

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8165	0.1272	1.0000	0.8728	0.0000	0.1835	0.0000	1.0333	11.0167
SCAD	1.0000	0.7997	0.0977	1.0000	0.9023	0.0000	0.2003	0.0000	1.0333	11.8833
LASSO	0.9904	0.9029	0.1529	0.9995	0.8471	0.0005	0.0971	0.0096	1.0333	6.2750
LARS	0.9904	0.9028	0.1522	0.9995	0.8478	0.0005	0.0972	0.0096	1.0333	6.2833
GSDS	1.0000	0.8000	0.1809	1.0000	0.8191	0.0000	0.2000	0.0000	1.0333	11.9750
GSR2-r	0.5955	0.9446	0.1621	0.9911	0.8379	0.0089	0.0554	0.4045	1.0333	3.5833
GSR2	0.4824	0.9322	0.1430	0.9903	0.8570	0.0097	0.0678	0.5176	1.0333	4.2167
FOR	1.0000	0.5007	0.0369	1.0000	0.9631	0.0000	0.4993	0.0000	1.0333	28.0000
SW	1.0000	0.8158	0.0931	1.0000	0.9069	0.0000	0.1842	0.0000	1.0333	10.9917
SWCV	1.0000	0.7374	0.0762	1.0000	0.9238	0.0000	0.2626	0.0000	1.0333	15.2417

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8257	0.2647	1.0000	0.7353	0.0000	0.1743	0.0000	0.4833	2.1750
SCAD	1.0000	0.8084	0.2033	1.0000	0.7967	0.0000	0.1916	0.0000	0.4833	2.3083
LASSO	0.9848	0.9024	0.3145	0.9981	0.6855	0.0019	0.0976	0.0152	0.4833	1.4167
LARS	0.9848	0.9024	0.3145	0.9981	0.6855	0.0019	0.0976	0.0152	0.4833	1.4167
GSDS	1.0000	0.7010	0.2416	1.0000	0.7584	0.0000	0.2990	0.0000	0.4833	3.4333
GSR2-r	0.6742	0.7805	0.1368	0.9785	0.8632	0.0215	0.2195	0.3258	0.4833	2.4333
GSR2	0.5436	0.7391	0.1056	0.9704	0.8944	0.0296	0.2609	0.4564	0.4833	2.7667
FOR	1.0000	0.4958	0.0866	1.0000	0.9134	0.0000	0.5042	0.0000	0.4833	5.2833
SW	1.0000	0.8123	0.2077	1.0000	0.7923	0.0000	0.1877	0.0000	0.4833	2.2750
SWCV	1.0000	0.7450	0.1708	1.0000	0.8292	0.0000	0.2550	0.0000	0.4833	2.9250

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8145	0.0926	1.0000	0.9074	0.0000	0.1855	0.0000	0.55	8.8417
SCAD	1.0000	0.7974	0.0682	1.0000	0.9318	0.0000	0.2026	0.0000	0.55	9.5750
LASSO	0.9919	0.9032	0.1117	0.9998	0.8883	0.0002	0.0968	0.0081	0.55	4.8583
LARS	0.9919	0.9030	0.1108	0.9998	0.8892	0.0002	0.0970	0.0081	0.55	4.8667
GSDS	1.0000	0.8218	0.1570	1.0000	0.8430	0.0000	0.1782	0.0000	0.55	8.5417
GSR2-r	0.4797	0.9801	0.2451	0.9934	0.7549	0.0066	0.0199	0.5203	0.55	1.1500
GSR2	0.4959	0.9738	0.2222	0.9937	0.7778	0.0063	0.0262	0.5041	0.55	1.4500
FOR	1.0000	0.5016	0.0246	1.0000	0.9754	0.0000	0.4984	0.0000	0.55	22.7167
SW	1.0000	0.8164	0.0618	1.0000	0.9382	0.0000	0.1836	0.0000	0.55	8.7167
SWCV	1.0000	0.7356	0.0503	1.0000	0.9497	0.0000	0.2644	0.0000	0.55	12.3167

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8532	0.2135	1.0000	0.7865	0.0000	0.1468	0.0000	1.1167	9.1250
SCAD	1.0000	0.8270	0.1630	1.0000	0.8370	0.0000	0.1730	0.0000	1.1167	10.5250
LASSO	0.9871	0.9042	0.1641	0.9993	0.8359	0.0007	0.0958	0.0129	1.1167	6.2750
LARS	0.9871	0.9042	0.1642	0.9993	0.8358	0.0007	0.0958	0.0129	1.1167	6.2750
GSDS	0.9784	0.8299	0.3949	0.9992	0.6051	0.0008	0.1701	0.0216	1.1167	10.4167
GSR2-r	0.6892	0.9448	0.1884	0.9921	0.8116	0.0079	0.0552	0.3108	1.1167	3.7000
GSR2	0.5883	0.9374	0.1648	0.9901	0.8352	0.0099	0.0626	0.4117	1.1167	4.0000
FOR	1.0000	0.5015	0.0399	1.0000	0.9601	0.0000	0.4985	0.0000	1.1167	28.0000
SW	1.0000	0.8330	0.1268	1.0000	0.8732	0.0000	0.1670	0.0000	1.1167	10.1667
SWCV	1.0000	0.7608	0.1073	1.0000	0.8927	0.0000	0.2392	0.0000	1.1167	14.0917

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8512	0.2981	1.0000	0.7019	0.0000	0.1488	0.0000	0.5	1.9500
SCAD	1.0000	0.8287	0.2761	1.0000	0.7239	0.0000	0.1713	0.0000	0.5	2.1750
LASSO	0.9878	0.9074	0.3267	0.9991	0.6733	0.0009	0.0926	0.0122	0.5	1.3917
LARS	0.9878	0.9084	0.3300	0.9991	0.6700	0.0009	0.0916	0.0122	0.5	1.3833
GSDS	1.0000	0.7673	0.3619	1.0000	0.6381	0.0000	0.2327	0.0000	0.5	2.8167
GSR2-r	0.7358	0.7794	0.1417	0.9815	0.8583	0.0185	0.2206	0.2642	0.5	2.4750
GSR2	0.5813	0.7543	0.1090	0.9696	0.8910	0.0304	0.2457	0.4187	0.5	2.6250
FOR	1.0000	0.4676	0.0862	1.0000	0.9138	0.0000	0.5324	0.0000	0.5	5.5583
SW	1.0000	0.8239	0.2470	1.0000	0.7530	0.0000	0.1761	0.0000	0.5	2.2000
SWCV	1.0000	0.7585	0.2155	1.0000	0.7845	0.0000	0.2415	0.0000	0.5	2.8417

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8535	0.1850	1.0000	0.8150	0.0000	0.1465	0.0000	0.6167	7.1750
SCAD	1.0000	0.8267	0.1253	1.0000	0.8747	0.0000	0.1733	0.0000	0.6167	8.3500
LASSO	0.9830	0.9036	0.1268	0.9994	0.8732	0.0006	0.0964	0.0170	0.6167	4.8833
LARS	0.9830	0.9035	0.1260	0.9994	0.8740	0.0006	0.0965	0.0170	0.6167	4.8917
GSDS	0.9558	0.8438	0.3506	0.9990	0.6494	0.0010	0.1562	0.0442	0.6167	7.6000
GSR2-r	0.6293	0.9805	0.3173	0.9939	0.6827	0.0061	0.0195	0.3707	0.6167	1.2250
GSR2	0.5867	0.9767	0.2902	0.9935	0.7098	0.0065	0.0233	0.4133	0.6167	1.3750
FOR	1.0000	0.5086	0.0279	1.0000	0.9721	0.0000	0.4914	0.0000	0.6167	22.4417
SW	1.0000	0.8349	0.0923	1.0000	0.9077	0.0000	0.1651	0.0000	0.6167	7.9667
SWCV	1.0000	0.7613	0.0761	1.0000	0.9239	0.0000	0.2387	0.0000	0.6167	11.2500

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9866	0.7285	0.1008	0.9989	0.8992	0.0011	0.2715	0.0134	1.5667	16.0917
SCAD	0.8833	0.7003	0.0767	0.9931	0.9233	0.0069	0.2997	0.1167	1.5667	17.3417
LASSO	0.9147	0.8885	0.1785	0.9958	0.8215	0.0042	0.1115	0.0853	1.5667	7.3583
LARS	0.9147	0.8886	0.1787	0.9958	0.8213	0.0042	0.1114	0.0853	1.5667	7.3500
GSDS	0.9765	0.5670	0.0746	0.9979	0.9254	0.0021	0.4330	0.0235	1.5667	24.7750
GSR2-r	0.5382	0.9494	0.2154	0.9845	0.7846	0.0155	0.0506	0.4618	1.5667	3.4917
GSR2	0.5347	0.9368	0.2164	0.9852	0.7836	0.0148	0.0632	0.4653	1.5667	4.2167
FOR	0.9254	0.5022	0.0494	0.9932	0.9506	0.0068	0.4978	0.0746	1.5667	28.0000
SW	0.8561	0.7823	0.1056	0.9926	0.8944	0.0074	0.2177	0.1439	1.5667	12.8917
SWCV	0.8911	0.6570	0.0710	0.9930	0.9290	0.0070	0.3430	0.1089	1.5667	19.6667

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9537	0.7524	0.2016	0.9957	0.7984	0.0043	0.2476	0.0463	0.5583	2.8750
SCAD	0.8426	0.7114	0.1411	0.9848	0.8589	0.0152	0.2886	0.1574	0.5583	3.1667
LASSO	0.8704	0.8859	0.3265	0.9888	0.6735	0.0112	0.1141	0.1296	0.5583	1.5583
LARS	0.8704	0.8876	0.3265	0.9888	0.6735	0.0112	0.1124	0.1296	0.5583	1.5417
GSDS	1.0000	0.4788	0.1288	1.0000	0.8712	0.0000	0.5212	0.0000	0.5583	5.5333
GSR2-r	0.6667	0.7926	0.1556	0.9752	0.8444	0.0248	0.2074	0.3333	0.5583	2.3417
GSR2	0.6389	0.7495	0.1458	0.9729	0.8542	0.0271	0.2505	0.3611	0.5583	2.7500
FOR	0.8796	0.4868	0.0924	0.9845	0.9076	0.0155	0.5132	0.1204	0.5583	5.3250
SW	0.8148	0.7847	0.1918	0.9838	0.8082	0.0162	0.2153	0.1852	0.5583	2.4667
SWCV	0.8426	0.6664	0.1307	0.9807	0.8693	0.0193	0.3336	0.1574	0.5583	3.5917

No. factors = 10; $q_{me} = 0.05$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9977	0.7231	0.0823	0.9997	0.9177	0.0003	0.2769	0.0023	1.0083	13.2167
SCAD	0.8765	0.6975	0.0618	0.9950	0.9382	0.0050	0.3025	0.1235	1.0083	14.1750
LASSO	0.9352	0.8891	0.1527	0.9973	0.8473	0.0027	0.1109	0.0648	1.0083	5.8000
LARS	0.9352	0.8889	0.1530	0.9973	0.8470	0.0027	0.1111	0.0648	1.0083	5.8083
GSDS	0.9625	0.5858	0.0603	0.9974	0.9397	0.0026	0.4142	0.0375	1.0083	19.2417
GSR2-r	0.4869	0.9833	0.3835	0.9863	0.6165	0.0137	0.0167	0.5131	1.0083	1.1500
GSR2	0.5262	0.9774	0.3889	0.9874	0.6111	0.0126	0.0226	0.4738	1.0083	1.4667
FOR	0.9243	0.5053	0.0400	0.9950	0.9600	0.0050	0.4947	0.0757	1.0083	22.6750
SW	0.8372	0.7815	0.0878	0.9946	0.9122	0.0054	0.2185	0.1628	1.0083	10.4250
SWCV	0.8942	0.6546	0.0563	0.9954	0.9437	0.0046	0.3454	0.1058	1.0083	16.0750

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9419	0.7962	0.1748	0.9948	0.8252	0.0052	0.2038	0.0581	2.4167	12.9833
SCAD	0.8222	0.7974	0.1442	0.9849	0.8558	0.0151	0.2026	0.1778	2.4167	12.4500
LASSO	0.8010	0.9101	0.2520	0.9849	0.7480	0.0151	0.0899	0.1990	2.4167	6.4500
LARS	0.8010	0.9103	0.2526	0.9849	0.7474	0.0151	0.0897	0.1990	2.4167	6.4417
GSDS	0.9801	0.7917	0.2009	0.9980	0.7991	0.0020	0.2083	0.0199	2.4167	13.4000
GSR2-r	0.4599	0.9536	0.2822	0.9731	0.7178	0.0269	0.0464	0.5401	2.4167	3.5000
GSR2	0.4877	0.9473	0.2819	0.9760	0.7181	0.0240	0.0527	0.5123	2.4167	3.9917
FOR	0.8974	0.5069	0.0729	0.9861	0.9271	0.0139	0.4931	0.1026	2.4167	28.0000
SW	0.7974	0.8076	0.1419	0.9835	0.8581	0.0165	0.1924	0.2026	2.4167	11.8250
SWCV	0.8387	0.7151	0.1147	0.9853	0.8853	0.0147	0.2849	0.1613	2.4167	16.8750

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.8899	0.8194	0.3850	0.9847	0.6150	0.0153	0.1806	0.1101	1.025	2.5583
SCAD	0.7597	0.8248	0.3150	0.9622	0.6850	0.0378	0.1752	0.2403	1.025	2.3083
LASSO	0.7586	0.9190	0.4923	0.9651	0.5077	0.0349	0.0810	0.2414	1.025	1.4833
LARS	0.7586	0.9190	0.4923	0.9651	0.5077	0.0349	0.0810	0.2414	1.025	1.4833
GSDS	1.0000	0.6924	0.3059	1.0000	0.6941	0.0000	0.3076	0.0000	1.025	3.8417
GSR2-r	0.5909	0.8078	0.2514	0.9452	0.7486	0.0548	0.1922	0.4091	1.025	2.3583
GSR2	0.6289	0.7807	0.2367	0.9507	0.7633	0.0493	0.2193	0.3711	1.025	2.6500
FOR	0.8772	0.5149	0.1644	0.9682	0.8356	0.0318	0.4851	0.1228	1.025	5.2333
SW	0.7382	0.8294	0.3110	0.9592	0.6890	0.0408	0.1706	0.2618	1.025	2.2333
SWCV	0.8019	0.7549	0.2538	0.9682	0.7462	0.0318	0.2451	0.1981	1.025	3.0000

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9512	0.7916	0.1330	0.9971	0.8670	0.0029	0.2084	0.0488	1.3917	10.4250
SCAD	0.8304	0.7919	0.1068	0.9904	0.8932	0.0096	0.2081	0.1696	1.3917	10.1417
LASSO	0.7843	0.9087	0.1876	0.9893	0.8124	0.0107	0.0913	0.2157	1.3917	4.9667
LARS	0.7843	0.9089	0.1882	0.9893	0.8118	0.0107	0.0911	0.2157	1.3917	4.9583
GSDS	0.9603	0.8124	0.1676	0.9977	0.8324	0.0023	0.1876	0.0397	1.3917	9.5583
GSR2-r	0.3510	0.9840	0.3942	0.9782	0.6058	0.0218	0.0160	0.6490	1.3917	1.1417
GSR2	0.4125	0.9820	0.4314	0.9806	0.5686	0.0194	0.0180	0.5875	1.3917	1.3417
FOR	0.8723	0.5049	0.0512	0.9895	0.9488	0.0105	0.4951	0.1277	1.3917	22.7667
SW	0.7931	0.8030	0.1022	0.9890	0.8978	0.0110	0.1970	0.2069	1.3917	9.5917
SWCV	0.8333	0.7067	0.0811	0.9894	0.9189	0.0106	0.2933	0.1667	1.3917	13.8750

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9984	0.8505	0.2638	0.9998	0.7362	0.0002	0.1495	0.0016	2.4583	10.4000
SCAD	0.9724	0.8265	0.2329	0.9965	0.7671	0.0035	0.1735	0.0276	2.4583	11.5000
LASSO	0.9426	0.9168	0.3146	0.9942	0.6854	0.0058	0.0832	0.0574	2.4583	6.5917
LARS	0.9426	0.9167	0.3140	0.9942	0.6860	0.0058	0.0833	0.0574	2.4583	6.6000
GSDS	0.9856	0.8643	0.3713	0.9986	0.6287	0.0014	0.1357	0.0144	2.4583	9.7167
GSR2-r	0.5175	0.9528	0.2814	0.9735	0.7186	0.0265	0.0472	0.4825	2.4583	3.5917
GSR2	0.4664	0.9424	0.2766	0.9731	0.7234	0.0269	0.0576	0.5336	2.4583	4.1417
FOR	0.9758	0.5126	0.0839	0.9960	0.9161	0.0040	0.4874	0.0242	2.4583	28.0000
SW	0.9767	0.8306	0.2123	0.9970	0.7877	0.0030	0.1694	0.0233	2.4583	11.2750
SWCV	0.9788	0.7687	0.1772	0.9969	0.8228	0.0031	0.2313	0.0212	2.4583	14.5583

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9959	0.8703	0.5075	0.9990	0.4925	0.0010	0.1297	0.0041	1.175	2.3583
SCAD	0.9604	0.8405	0.4812	0.9888	0.5188	0.0112	0.1595	0.0396	1.175	2.5250
LASSO	0.9492	0.9179	0.5751	0.9887	0.4249	0.0113	0.0821	0.0508	1.175	1.8417
LARS	0.9492	0.9190	0.5781	0.9887	0.4219	0.0113	0.0810	0.0508	1.175	1.8333
GSDS	1.0000	0.7863	0.4863	1.0000	0.5137	0.0000	0.2137	0.0000	1.175	3.2083
GSR2-r	0.6016	0.7988	0.2500	0.9314	0.7500	0.0686	0.2012	0.3984	1.175	2.4333
GSR2	0.5396	0.7638	0.2361	0.9227	0.7639	0.0773	0.2362	0.4604	1.175	2.7167
FOR	0.9654	0.5067	0.1985	0.9914	0.8015	0.0086	0.4933	0.0346	1.175	5.4750
SW	0.9695	0.8548	0.4618	0.9922	0.5382	0.0078	0.1452	0.0305	1.175	2.4167
SWCV	0.9766	0.8014	0.3953	0.9911	0.6047	0.0089	0.1986	0.0234	1.175	2.8917

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8467	0.1900	1.0000	0.8100	0.0000	0.1533	0.0000	1.2833	8.0417
SCAD	0.9750	0.8233	0.1639	0.9981	0.8361	0.0019	0.1767	0.0250	1.2833	8.9750
LASSO	0.9204	0.9170	0.2250	0.9954	0.7750	0.0046	0.0830	0.0796	1.2833	4.7500
LARS	0.9204	0.9166	0.2238	0.9954	0.7762	0.0046	0.0834	0.0796	1.2833	4.7667
GSDS	0.9713	0.8810	0.3168	0.9984	0.6832	0.0016	0.1190	0.0287	1.2833	6.5083
GSR2-r	0.3887	0.9840	0.3846	0.9810	0.6154	0.0190	0.0160	0.6113	1.2833	1.1583
GSR2	0.4088	0.9787	0.3664	0.9816	0.6336	0.0184	0.0213	0.5912	1.2833	1.4250
FOR	0.9731	0.5133	0.0550	0.9973	0.9450	0.0027	0.4867	0.0269	1.2833	22.5250
SW	0.9750	0.8256	0.1430	0.9982	0.8570	0.0018	0.1744	0.0250	1.2833	8.8583
SWCV	0.9759	0.7618	0.1163	0.9981	0.8837	0.0019	0.2382	0.0241	1.2833	11.6667

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8906	0.3396	1.0000	0.6604	0.0000	0.1094	0.0000	2.2083	8.0917
SCAD	0.9780	0.8669	0.2971	0.9972	0.7029	0.0028	0.1331	0.0220	2.2083	9.2000
LASSO	0.9689	0.9156	0.2974	0.9963	0.7026	0.0037	0.0844	0.0311	2.2083	6.5250
LARS	0.9650	0.9154	0.2957	0.9960	0.7043	0.0040	0.0846	0.0350	2.2083	6.5167
GSDS	0.9659	0.9099	0.5953	0.9981	0.4047	0.0019	0.0901	0.0341	2.2083	7.0417
GSR2-r	0.6840	0.9598	0.3452	0.9822	0.6548	0.0178	0.0402	0.3160	2.2083	3.4250
GSR2	0.5101	0.9479	0.2896	0.9796	0.7104	0.0204	0.0521	0.4899	2.2083	3.9417
FOR	0.9807	0.5103	0.0756	0.9966	0.9244	0.0034	0.4897	0.0193	2.2083	28.0000
SW	0.9709	0.8504	0.2202	0.9969	0.7798	0.0031	0.1496	0.0291	2.2083	10.0250
SWCV	0.9803	0.7958	0.1928	0.9973	0.8072	0.0027	0.2042	0.0197	2.2083	12.9667

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8912	0.5378	1.0000	0.4622	0.0000	0.1088	0.0000	0.975	1.9917
SCAD	0.9878	0.8678	0.5061	0.9974	0.4939	0.0026	0.1322	0.0122	0.975	2.1833
LASSO	0.9807	0.9214	0.5735	0.9955	0.4265	0.0045	0.0786	0.0193	0.975	1.6667
LARS	0.9746	0.9214	0.5735	0.9946	0.4265	0.0054	0.0786	0.0254	0.975	1.6583
GSDS	1.0000	0.8710	0.6652	1.0000	0.3348	0.0000	0.1290	0.0000	0.975	2.2500
GSR2-r	0.8028	0.8281	0.2992	0.9662	0.7008	0.0338	0.1719	0.1972	0.975	2.2750
GSR2	0.6148	0.7840	0.2311	0.9506	0.7689	0.0494	0.2160	0.3852	0.975	2.5750
FOR	0.9787	0.4730	0.1722	0.9930	0.8278	0.0070	0.5270	0.0213	0.975	5.7083
SW	0.9665	0.8578	0.4482	0.9939	0.5518	0.0061	0.1422	0.0335	0.975	2.2417
SWCV	0.9787	0.8091	0.3964	0.9941	0.6036	0.0059	0.1909	0.0213	0.975	2.6917

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	1.0000	0.8903	0.2755	1.0000	0.7245	0.0000	0.1097	0.0000	1.2333	6.1000
SCAD	0.9670	0.8664	0.2423	0.9972	0.7577	0.0028	0.1336	0.0330	1.2333	7.0167
LASSO	0.9511	0.9144	0.2214	0.9965	0.7786	0.0035	0.0856	0.0489	1.2333	4.8583
LARS	0.9475	0.9142	0.2193	0.9962	0.7807	0.0038	0.0858	0.0525	1.2333	4.8583
GSDS	0.9396	0.9185	0.5300	0.9977	0.4700	0.0023	0.0815	0.0604	1.2333	4.7917
GSR2-r	0.5591	0.9873	0.4873	0.9852	0.5127	0.0148	0.0127	0.4409	1.2333	1.1500
GSR2	0.5153	0.9820	0.4348	0.9847	0.5652	0.0153	0.0180	0.4847	1.2333	1.3667
FOR	0.9747	0.5178	0.0528	0.9971	0.9472	0.0029	0.4822	0.0253	1.2333	22.2917
SW	0.9639	0.8489	0.1617	0.9976	0.8383	0.0024	0.1511	0.0361	1.2333	7.7833
SWCV	0.9769	0.7929	0.1412	0.9982	0.8588	0.0018	0.2071	0.0231	1.2333	10.2750

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9847	0.7366	0.1218	0.9982	0.8782	0.0018	0.2634	0.0153	1.8917	15.8750
SCAD	0.9127	0.7266	0.1178	0.9926	0.8822	0.0074	0.2734	0.0873	1.8917	16.1750
LASSO	0.9057	0.8914	0.2097	0.9930	0.7903	0.0070	0.1086	0.0943	1.8917	7.3583
LARS	0.9057	0.8916	0.2103	0.9930	0.7897	0.0070	0.1084	0.0943	1.8917	7.3500
GSDS	0.9865	0.5809	0.0909	0.9978	0.9091	0.0022	0.4191	0.0135	1.8917	24.2250
GSR2-r	0.4670	0.9444	0.2292	0.9794	0.7708	0.0206	0.0556	0.5330	1.8917	3.8167
GSR2	0.4372	0.9402	0.2354	0.9802	0.7646	0.0198	0.0598	0.5628	1.8917	4.0917
FOR	0.9285	0.5048	0.0598	0.9920	0.9402	0.0080	0.4952	0.0715	1.8917	28.0000
SW	0.9076	0.7637	0.1303	0.9925	0.8697	0.0075	0.2363	0.0924	1.8917	14.1750
SWCV	0.9226	0.6692	0.0964	0.9927	0.9036	0.0073	0.3308	0.0774	1.8917	19.2500

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9730	0.7514	0.3080	0.9942	0.6920	0.0058	0.2486	0.0270	0.8833	3.1500
SCAD	0.8756	0.7421	0.2511	0.9807	0.7489	0.0193	0.2579	0.1244	0.8833	3.1250
LASSO	0.8873	0.8909	0.4122	0.9820	0.5878	0.0180	0.1091	0.1127	0.8833	1.7500
LARS	0.8873	0.8910	0.4167	0.9820	0.5833	0.0180	0.1090	0.1127	0.8833	1.7500
GSDS	1.0000	0.4838	0.1758	1.0000	0.8242	0.0000	0.5162	0.0000	0.8833	5.6500
GSR2-r	0.6056	0.7808	0.2089	0.9514	0.7911	0.0486	0.2192	0.3944	0.8833	2.5417
GSR2	0.5716	0.7627	0.2026	0.9486	0.7974	0.0514	0.2373	0.4284	0.8833	2.7000
FOR	0.9143	0.5058	0.1438	0.9807	0.8562	0.0193	0.4942	0.0857	0.8833	5.2917
SW	0.8850	0.7767	0.2867	0.9813	0.7133	0.0187	0.2233	0.1150	0.8833	2.8000
SWCV	0.8873	0.6860	0.2344	0.9791	0.7656	0.0209	0.3140	0.1127	0.8833	3.6417

No. factors = 10; $q_{me} = 0.1$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9902	0.7339	0.0847	0.9992	0.9153	0.0008	0.2661	0.0098	1.0083	12.7250
SCAD	0.9331	0.7236	0.0847	0.9957	0.9153	0.0043	0.2764	0.0669	1.0083	13.0500
LASSO	0.9120	0.8916	0.1527	0.9952	0.8473	0.0048	0.1084	0.0880	1.0083	5.6083
LARS	0.9120	0.8918	0.1529	0.9952	0.8471	0.0048	0.1082	0.0880	1.0083	5.6000
GSDS	0.9766	0.6009	0.0624	0.9976	0.9376	0.0024	0.3991	0.0234	1.0083	18.5750
GSR2-r	0.3604	0.9786	0.2991	0.9844	0.7009	0.0156	0.0214	0.6396	1.0083	1.2750
GSR2	0.3935	0.9774	0.3114	0.9857	0.6886	0.0143	0.0226	0.6065	1.0083	1.3917
FOR	0.9243	0.5043	0.0396	0.9946	0.9604	0.0054	0.4957	0.0757	1.0083	22.7083
SW	0.9091	0.7612	0.0909	0.9953	0.9091	0.0047	0.2388	0.0909	1.0083	11.3750
SWCV	0.9393	0.6659	0.0652	0.9960	0.9348	0.0040	0.3341	0.0607	1.0083	15.6083

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9371	0.8041	0.2091	0.9918	0.7909	0.0082	0.1959	0.0629	2.975	12.8667
SCAD	0.7888	0.7904	0.1640	0.9776	0.8360	0.0224	0.2096	0.2112	2.975	12.9583
LASSO	0.8362	0.9174	0.3282	0.9837	0.6718	0.0163	0.0826	0.1638	2.975	6.5167
LARS	0.8348	0.9175	0.3279	0.9835	0.6721	0.0165	0.0825	0.1652	2.975	6.5000
GSDS	0.9642	0.8073	0.2429	0.9970	0.7571	0.0030	0.1927	0.0358	2.975	12.9667
GSR2-r	0.4704	0.9540	0.3261	0.9662	0.6739	0.0338	0.0460	0.5296	2.975	3.6417
GSR2	0.4479	0.9462	0.3136	0.9666	0.6864	0.0334	0.0538	0.5521	2.975	4.1000
FOR	0.8778	0.5093	0.0875	0.9806	0.9125	0.0194	0.4907	0.1222	2.975	28.0000
SW	0.7828	0.8181	0.1749	0.9781	0.8251	0.0219	0.1819	0.2172	2.975	11.4833
SWCV	0.8173	0.7463	0.1538	0.9792	0.8462	0.0208	0.2537	0.1827	2.975	15.3917

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9272	0.8074	0.4332	0.9799	0.5668	0.0201	0.1926	0.0728	1.4	2.9167
SCAD	0.7325	0.8003	0.3706	0.9390	0.6294	0.0610	0.1997	0.2675	1.4	2.6667
LASSO	0.8211	0.9312	0.6404	0.9619	0.3596	0.0381	0.0688	0.1789	1.4	1.6833
LARS	0.8211	0.9312	0.6404	0.9619	0.3596	0.0381	0.0688	0.1789	1.4	1.6833
GSDS	1.0000	0.7477	0.4336	1.0000	0.5664	0.0000	0.2523	0.0000	1.4	3.6417
GSR2-r	0.5684	0.8091	0.3035	0.9182	0.6965	0.0818	0.1909	0.4316	1.4	2.4250
GSR2	0.5149	0.7742	0.2649	0.9050	0.7351	0.0950	0.2258	0.4851	1.4	2.6667
FOR	0.8439	0.4802	0.1976	0.9480	0.8024	0.0520	0.5198	0.1561	1.4	5.6000
SW	0.7316	0.8251	0.4089	0.9407	0.5911	0.0593	0.1749	0.2684	1.4	2.4417
SWCV	0.7693	0.7582	0.3658	0.9418	0.6342	0.0582	0.2418	0.2307	1.4	3.0917

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9274	0.8032	0.1469	0.9944	0.8531	0.0056	0.1968	0.0726	1.575	9.9500
SCAD	0.8129	0.7883	0.1095	0.9863	0.8905	0.0137	0.2117	0.1871	1.575	10.2917
LASSO	0.8105	0.9147	0.2264	0.9884	0.7736	0.0116	0.0853	0.1895	1.575	4.8333
LARS	0.8074	0.9149	0.2253	0.9882	0.7747	0.0118	0.0851	0.1926	1.575	4.8167
GSDS	0.9359	0.8196	0.1692	0.9966	0.8308	0.0034	0.1804	0.0641	1.575	9.3250
GSR2-r	0.3788	0.9829	0.4037	0.9747	0.5963	0.0253	0.0171	0.6212	1.575	1.2167
GSR2	0.4109	0.9806	0.4292	0.9771	0.5708	0.0229	0.0194	0.5891	1.575	1.4333
FOR	0.8930	0.5147	0.0587	0.9883	0.9413	0.0117	0.4853	0.1070	1.575	22.4000
SW	0.8020	0.8169	0.1192	0.9867	0.8808	0.0133	0.1831	0.1980	1.575	9.0417
SWCV	0.8327	0.7440	0.1027	0.9876	0.8973	0.0124	0.2560	0.1673	1.575	12.3000

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9755	0.8683	0.3420	0.9950	0.6580	0.0050	0.1317	0.0245	3.6	10.2083
SCAD	0.8877	0.8289	0.2868	0.9815	0.7132	0.0185	0.1711	0.1123	3.6	11.6833
LASSO	0.8843	0.9242	0.3998	0.9833	0.6002	0.0167	0.0758	0.1157	3.6	6.7417
LARS	0.8818	0.9244	0.4000	0.9831	0.6000	0.0169	0.0756	0.1182	3.6	6.7250
GSDS	0.9877	0.9045	0.4873	0.9986	0.5127	0.0014	0.0955	0.0123	3.6	8.6167
GSR2-r	0.5572	0.9625	0.4346	0.9627	0.5654	0.0373	0.0375	0.4428	3.6	3.6333
GSR2	0.4389	0.9478	0.3686	0.9614	0.6314	0.0386	0.0522	0.5611	3.6	4.3667
FOR	0.9367	0.5176	0.1131	0.9840	0.8869	0.0160	0.4824	0.0633	3.6	28.0000
SW	0.8720	0.8294	0.2679	0.9810	0.7321	0.0190	0.1706	0.1280	3.6	11.5917
SWCV	0.8957	0.7707	0.2158	0.9824	0.7842	0.0176	0.2293	0.1043	3.6	14.7500

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9686	0.8960	0.6591	0.9865	0.3409	0.0135	0.1040	0.0314	1.6583	2.4583
SCAD	0.8695	0.8389	0.5281	0.9512	0.4719	0.0488	0.1611	0.1305	1.6583	2.6500
LASSO	0.8993	0.9449	0.7442	0.9657	0.2558	0.0343	0.0551	0.1007	1.6583	1.8750
LARS	0.8993	0.9463	0.7471	0.9660	0.2529	0.0340	0.0537	0.1007	1.6583	1.8667
GSDS	1.0000	0.8906	0.6913	1.0000	0.3087	0.0000	0.1094	0.0000	1.6583	2.6750
GSR2-r	0.6883	0.8399	0.4130	0.9204	0.5870	0.0796	0.1601	0.3117	1.6583	2.3917
GSR2	0.5348	0.7731	0.3151	0.8965	0.6849	0.1035	0.2269	0.4652	1.6583	2.8250
FOR	0.9210	0.5287	0.2669	0.9580	0.7331	0.0420	0.4713	0.0790	1.6583	5.3583
SW	0.8596	0.8506	0.5383	0.9522	0.4617	0.0478	0.1494	0.1404	1.6583	2.5500
SWCV	0.8703	0.7958	0.4664	0.9514	0.5336	0.0486	0.2042	0.1297	1.6583	3.0333

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9766	0.8632	0.2542	0.9969	0.7458	0.0031	0.1368	0.0234	1.9417	7.7500
SCAD	0.8906	0.8269	0.2136	0.9886	0.7864	0.0114	0.1731	0.1094	1.9417	9.0333
LASSO	0.8537	0.9205	0.2916	0.9869	0.7084	0.0131	0.0795	0.1463	1.9417	4.8667
LARS	0.8499	0.9205	0.2905	0.9867	0.7095	0.0133	0.0795	0.1501	1.9417	4.8583
GSDS	0.9768	0.9076	0.4004	0.9984	0.5996	0.0016	0.0924	0.0232	1.9417	5.9417
GSR2-r	0.4201	0.9864	0.5206	0.9704	0.4794	0.0296	0.0136	0.5799	1.9417	1.2417
GSR2	0.4293	0.9815	0.4884	0.9720	0.5116	0.0280	0.0185	0.5707	1.9417	1.5417
FOR	0.9416	0.5150	0.0771	0.9902	0.9229	0.0098	0.4850	0.0584	1.9417	22.6417
SW	0.8679	0.8252	0.1833	0.9875	0.8167	0.0125	0.1748	0.1321	1.9417	9.0417
SWCV	0.9063	0.7660	0.1534	0.9902	0.8466	0.0098	0.2340	0.0937	1.9417	11.7167

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9790	0.9110	0.4881	0.9955	0.5119	0.0045	0.0890	0.0210	3.9333	8.3583
SCAD	0.9020	0.8659	0.4125	0.9815	0.5875	0.0185	0.1341	0.0980	3.9333	10.0583
LASSO	0.8936	0.9233	0.4236	0.9841	0.5764	0.0159	0.0767	0.1064	3.9333	7.1417
LARS	0.8865	0.9228	0.4194	0.9830	0.5806	0.0170	0.0772	0.1135	3.9333	7.1167
GSDS	0.9816	0.9477	0.7617	0.9974	0.2383	0.0026	0.0523	0.0184	3.9333	6.6583
GSR2-r	0.5117	0.9614	0.4418	0.9583	0.5582	0.0417	0.0386	0.4883	3.9333	3.7917
GSR2	0.4889	0.9552	0.4346	0.9601	0.5654	0.0399	0.0448	0.5111	3.9333	4.2333
FOR	0.9287	0.5193	0.1220	0.9809	0.8780	0.0191	0.4807	0.0713	3.9333	28.0000
SW	0.8714	0.8674	0.3465	0.9782	0.6535	0.0218	0.1326	0.1286	3.9333	9.7750
SWCV	0.9109	0.8098	0.2989	0.9819	0.7011	0.0181	0.1902	0.0891	3.9333	13.0083

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9655	0.9148	0.7164	0.9846	0.2836	0.0154	0.0852	0.0345	1.65	2.3083
SCAD	0.8914	0.8888	0.6235	0.9600	0.3765	0.0400	0.1112	0.1086	1.65	2.3167
LASSO	0.8973	0.9418	0.7310	0.9658	0.2690	0.0342	0.0582	0.1027	1.65	1.8917
LARS	0.8906	0.9429	0.7339	0.9639	0.2661	0.0361	0.0571	0.1094	1.65	1.8667
GSDS	1.0000	0.9279	0.8284	1.0000	0.1716	0.0000	0.0721	0.0000	1.65	2.3500
GSR2-r	0.6633	0.8247	0.3865	0.9161	0.6135	0.0839	0.1753	0.3367	1.65	2.4917
GSR2	0.6380	0.7949	0.3608	0.9128	0.6392	0.0872	0.2051	0.3620	1.65	2.7500
FOR	0.9285	0.4794	0.2534	0.9621	0.7466	0.0379	0.5206	0.0715	1.65	5.8417
SW	0.8586	0.8893	0.6236	0.9548	0.3764	0.0452	0.1107	0.1414	1.65	2.2417
SWCV	0.8998	0.8398	0.5498	0.9634	0.4502	0.0366	0.1602	0.1002	1.65	2.7583

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9852	0.9108	0.4150	0.9977	0.5850	0.0023	0.0892	0.0148	2.2833	6.0500
SCAD	0.8968	0.8614	0.3512	0.9863	0.6488	0.0137	0.1386	0.1032	2.2833	7.7417
LASSO	0.8787	0.9199	0.3330	0.9878	0.6670	0.0122	0.0801	0.1213	2.2833	5.2500
LARS	0.8705	0.9191	0.3263	0.9869	0.6737	0.0131	0.0809	0.1295	2.2833	5.2500
GSDS	0.9694	0.9519	0.7256	0.9970	0.2744	0.0030	0.0481	0.0306	2.2833	4.3083
GSR2-r	0.3871	0.9883	0.5811	0.9658	0.4189	0.0342	0.0117	0.6129	2.2833	1.3000
GSR2	0.4136	0.9867	0.5884	0.9682	0.4116	0.0318	0.0133	0.5864	2.2833	1.4833
FOR	0.9189	0.5274	0.0883	0.9851	0.9117	0.0149	0.4726	0.0811	2.2833	22.1583
SW	0.8639	0.8634	0.2714	0.9836	0.7286	0.0164	0.1366	0.1361	2.2833	7.5333
SWCV	0.9067	0.8042	0.2302	0.9868	0.7698	0.0132	0.1958	0.0933	2.2833	10.2500

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9344	0.7560	0.2137	0.9896	0.7863	0.0104	0.2440	0.0656	3.7583	15.9083
SCAD	0.8058	0.7283	0.1795	0.9732	0.8205	0.0268	0.2717	0.1942	3.7583	16.7000
LASSO	0.8204	0.9067	0.3562	0.9781	0.6438	0.0219	0.0933	0.1796	3.7583	7.5333
LARS	0.8228	0.9069	0.3572	0.9783	0.6428	0.0217	0.0931	0.1772	3.7583	7.5333
GSDS	0.9791	0.6409	0.1765	0.9969	0.8235	0.0031	0.3591	0.0209	3.7583	22.1583
GSR2-r	0.5088	0.9583	0.4256	0.9595	0.5744	0.0405	0.0417	0.4912	3.7583	3.8333
GSR2	0.4986	0.9548	0.4175	0.9594	0.5825	0.0406	0.0452	0.5014	3.7583	4.0250
FOR	0.8722	0.5148	0.1110	0.9759	0.8890	0.0241	0.4852	0.1278	3.7583	28.0000
SW	0.7681	0.7840	0.2082	0.9722	0.7918	0.0278	0.2160	0.2319	3.7583	13.7083
SWCV	0.8143	0.6918	0.1639	0.9734	0.8361	0.0266	0.3082	0.1857	3.7583	18.6250

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.8950	0.8026	0.4934	0.9678	0.5066	0.0322	0.1974	0.1050	1.7	3.1083
SCAD	0.7709	0.7608	0.4021	0.9235	0.5979	0.0765	0.2392	0.2291	1.7	3.1417
LASSO	0.7859	0.9158	0.6448	0.9386	0.3552	0.0614	0.0842	0.2141	1.7	1.9000
LARS	0.7908	0.9158	0.6448	0.9395	0.3552	0.0605	0.0842	0.2092	1.7	1.9083
GSDS	1.0000	0.5517	0.3402	1.0000	0.6598	0.0000	0.4483	0.0000	1.7	5.4917
GSR2-r	0.6552	0.8267	0.4125	0.9179	0.5875	0.0821	0.1733	0.3448	1.7	2.5417
GSR2	0.5775	0.8031	0.3606	0.8994	0.6394	0.1006	0.1969	0.4225	1.7	2.6167
FOR	0.8422	0.5013	0.2432	0.9271	0.7568	0.0729	0.4987	0.1578	1.7	5.4667
SW	0.7377	0.8016	0.4211	0.9230	0.5789	0.0770	0.1984	0.2623	1.7	2.7667
SWCV	0.7814	0.7283	0.3748	0.9262	0.6252	0.0738	0.2717	0.2186	1.7	3.4667

No. factors = 10; $q_{me} = 0.15$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9692	0.7469	0.1532	0.9951	0.8468	0.0049	0.2531	0.0308	2.0583	12.8000
SCAD	0.8367	0.7214	0.1273	0.9848	0.8727	0.0152	0.2786	0.1633	2.0583	13.5583
LASSO	0.8186	0.9050	0.2732	0.9866	0.7268	0.0134	0.0950	0.1814	2.0583	5.6333
LARS	0.8186	0.9052	0.2732	0.9866	0.7268	0.0134	0.0948	0.1814	2.0583	5.6250
GSDS	0.9620	0.6584	0.1255	0.9965	0.8745	0.0035	0.3416	0.0380	2.0583	16.6667
GSR2-r	0.3875	0.9844	0.4924	0.9670	0.5076	0.0330	0.0156	0.6125	2.0583	1.2917
GSR2	0.4306	0.9847	0.5758	0.9698	0.4242	0.0302	0.0153	0.5694	2.0583	1.4083
FOR	0.8960	0.5166	0.0785	0.9862	0.9215	0.0138	0.4834	0.1040	2.0583	22.5333
SW	0.7941	0.7803	0.1581	0.9835	0.8419	0.0165	0.2197	0.2059	2.0583	10.9417
SWCV	0.8383	0.6844	0.1158	0.9846	0.8842	0.0154	0.3156	0.1617	2.0583	15.1583

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9205	0.8172	0.2714	0.9887	0.7286	0.0113	0.1828	0.0795	3.925	12.8167
SCAD	0.7855	0.8008	0.2324	0.9726	0.7676	0.0274	0.1992	0.2145	3.925	13.0000
LASSO	0.7527	0.9232	0.3923	0.9724	0.6077	0.0276	0.0768	0.2473	3.925	6.5417
LARS	0.7527	0.9230	0.3921	0.9724	0.6079	0.0276	0.0770	0.2473	3.925	6.5500
GSDS	0.9747	0.8392	0.3327	0.9965	0.6673	0.0035	0.1608	0.0253	3.925	12.0250
GSR2-r	0.4789	0.9590	0.4289	0.9572	0.5711	0.0428	0.0410	0.5211	3.925	3.8333
GSR2	0.4919	0.9567	0.4340	0.9585	0.5660	0.0415	0.0433	0.5081	3.925	4.0333
FOR	0.8621	0.5150	0.1146	0.9735	0.8854	0.0265	0.4850	0.1379	3.925	28.0000
SW	0.7642	0.8236	0.2384	0.9717	0.7616	0.0283	0.1764	0.2358	3.925	11.7083
SWCV	0.7939	0.7467	0.1977	0.9724	0.8023	0.0276	0.2533	0.2061	3.925	15.8417

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9246	0.8367	0.5563	0.9702	0.4437	0.0298	0.1633	0.0754	1.8417	3.0000
SCAD	0.7787	0.8191	0.4938	0.9291	0.5062	0.0709	0.1809	0.2213	1.8417	2.8083
LASSO	0.7363	0.9507	0.7427	0.9242	0.2573	0.0758	0.0493	0.2637	1.8417	1.6250
LARS	0.7363	0.9507	0.7427	0.9242	0.2573	0.0758	0.0493	0.2637	1.8417	1.6250
GSDS	1.0000	0.7697	0.5302	1.0000	0.4698	0.0000	0.2303	0.0000	1.8417	3.7667
GSR2-r	0.6107	0.8190	0.3946	0.9011	0.6054	0.0989	0.1810	0.3893	1.8417	2.5750
GSR2	0.5897	0.8066	0.3757	0.8949	0.6243	0.1051	0.1934	0.4103	1.8417	2.6500
FOR	0.8690	0.5167	0.2847	0.9351	0.7153	0.0649	0.4833	0.1310	1.8417	5.5000
SW	0.7667	0.8410	0.5098	0.9322	0.4902	0.0678	0.1590	0.2333	1.8417	2.6083
SWCV	0.7978	0.7629	0.4342	0.9295	0.5658	0.0705	0.2371	0.2022	1.8417	3.3167

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(6, 1)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9196	0.8142	0.1935	0.9927	0.8065	0.0073	0.1858	0.0804	2.0833	9.8167
SCAD	0.7809	0.7973	0.1620	0.9825	0.8380	0.0175	0.2027	0.2191	2.0833	10.1917
LASSO	0.7407	0.9186	0.2799	0.9832	0.7201	0.0168	0.0814	0.2593	2.0833	4.9167
LARS	0.7407	0.9184	0.2799	0.9832	0.7201	0.0168	0.0816	0.2593	2.0833	4.9250
GSDS	0.9562	0.8530	0.2638	0.9960	0.7362	0.0040	0.1470	0.0438	2.0833	8.2583
GSR2-r	0.3723	0.9857	0.5236	0.9670	0.4764	0.0330	0.0143	0.6277	2.0833	1.2583
GSR2	0.4335	0.9855	0.5841	0.9696	0.4159	0.0304	0.0145	0.5665	2.0833	1.3833
FOR	0.8654	0.5154	0.0756	0.9825	0.9244	0.0175	0.4846	0.1346	2.0833	22.5000
SW	0.7590	0.8206	0.1662	0.9811	0.8338	0.0189	0.1794	0.2410	2.0833	9.1000
SWCV	0.7917	0.7439	0.1346	0.9824	0.8654	0.0176	0.2561	0.2083	2.0833	12.5250

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9617	0.8746	0.4197	0.9903	0.5803	0.0097	0.1254	0.0383	4.5917	10.5500
SCAD	0.8719	0.8373	0.3423	0.9736	0.6577	0.0264	0.1627	0.1281	4.5917	11.7250
LASSO	0.8340	0.9296	0.4699	0.9738	0.5301	0.0262	0.0704	0.1660	4.5917	6.9167
LARS	0.8283	0.9299	0.4689	0.9731	0.5311	0.0269	0.0701	0.1717	4.5917	6.8667
GSDS	0.9725	0.9235	0.5714	0.9960	0.4286	0.0040	0.0765	0.0275	4.5917	8.4083
GSR2-r	0.4347	0.9623	0.4318	0.9435	0.5682	0.0565	0.0377	0.5653	4.5917	3.6000
GSR2	0.4472	0.9520	0.4419	0.9482	0.5581	0.0518	0.0480	0.5528	4.5917	4.4250
FOR	0.9006	0.5204	0.1360	0.9710	0.8640	0.0290	0.4796	0.0994	4.5917	28.0000
SW	0.8637	0.8366	0.3119	0.9743	0.6881	0.0257	0.1634	0.1363	4.5917	11.7500
SWCV	0.8764	0.7747	0.2662	0.9723	0.7338	0.0277	0.2253	0.1236	4.5917	14.9250

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9414	0.8878	0.6797	0.9715	0.3203	0.0285	0.1122	0.0586	2.0417	2.7333
SCAD	0.8457	0.8536	0.5791	0.9333	0.4209	0.0667	0.1464	0.1543	2.0417	2.7167
LASSO	0.8363	0.9423	0.7615	0.9384	0.2385	0.0616	0.0577	0.1637	2.0417	2.0083
LARS	0.8270	0.9421	0.7514	0.9372	0.2486	0.0628	0.0579	0.1730	2.0417	2.0000
GSDS	1.0000	0.8748	0.7050	1.0000	0.2950	0.0000	0.1252	0.0000	2.0417	3.1333
GSR2-r	0.5611	0.8292	0.4083	0.8701	0.5917	0.1299	0.1708	0.4389	2.0417	2.3917
GSR2	0.5483	0.7804	0.3889	0.8702	0.6111	0.1298	0.2196	0.4517	2.0417	2.8750
FOR	0.8838	0.5045	0.3017	0.9259	0.6983	0.0741	0.4955	0.1162	2.0417	5.6417
SW	0.8373	0.8491	0.5669	0.9327	0.4331	0.0673	0.1509	0.1627	2.0417	2.7333
SWCV	0.8488	0.7938	0.5118	0.9282	0.4882	0.0718	0.2062	0.1512	2.0417	3.2000

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(12, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9706	0.8721	0.3374	0.9949	0.6626	0.0051	0.1279	0.0294	2.55	7.8167
SCAD	0.8807	0.8340	0.2746	0.9828	0.7254	0.0172	0.1660	0.1193	2.55	9.0083
LASSO	0.8034	0.9273	0.3587	0.9812	0.6413	0.0188	0.0727	0.1966	2.55	4.9083
LARS	0.7968	0.9277	0.3588	0.9806	0.6412	0.0194	0.0723	0.2032	2.55	4.8667
GSDS	0.9524	0.9332	0.5076	0.9954	0.4924	0.0046	0.0668	0.0476	2.55	5.2750
GSR2-r	0.3039	0.9873	0.5231	0.9568	0.4769	0.0432	0.0127	0.6961	2.55	1.2083
GSR2	0.3815	0.9843	0.5575	0.9612	0.4425	0.0388	0.0157	0.6185	2.55	1.5500
FOR	0.9031	0.5233	0.0947	0.9805	0.9053	0.0195	0.4767	0.0969	2.55	22.3583
SW	0.8749	0.8340	0.2386	0.9832	0.7614	0.0168	0.1660	0.1251	2.55	9.0167
SWCV	0.8887	0.7709	0.1962	0.9822	0.8038	0.0178	0.2291	0.1113	2.55	11.7250

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9934	0.9259	0.5311	0.9987	0.4689	0.0013	0.0741	0.0066	4.025	7.8083
SCAD	0.9174	0.8682	0.4280	0.9844	0.5720	0.0156	0.1318	0.0826	4.025	10.1750
LASSO	0.9078	0.9267	0.4521	0.9860	0.5479	0.0140	0.0733	0.0922	4.025	7.1417
LARS	0.9008	0.9253	0.4452	0.9850	0.5548	0.0150	0.0747	0.0992	4.025	7.1583
GSDS	0.9775	0.9611	0.8013	0.9971	0.1987	0.0029	0.0389	0.0225	4.025	5.9917
GSR2-r	0.5285	0.9610	0.4499	0.9569	0.5501	0.0431	0.0390	0.4715	4.025	3.8167
GSR2	0.4889	0.9554	0.4356	0.9586	0.5644	0.0414	0.0446	0.5111	4.025	4.2250
FOR	0.9500	0.5235	0.1310	0.9867	0.8690	0.0133	0.4765	0.0500	4.025	28.0000
SW	0.9197	0.8588	0.3498	0.9849	0.6502	0.0151	0.1412	0.0803	4.025	10.6333
SWCV	0.9254	0.8169	0.3137	0.9849	0.6863	0.0151	0.1831	0.0746	4.025	12.8417

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for main effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9952	0.9141	0.7363	0.9974	0.2637	0.0026	0.0859	0.0048	1.8667	2.5750
SCAD	0.8984	0.8608	0.6086	0.9604	0.3914	0.0396	0.1392	0.1016	1.8667	2.7500
LASSO	0.8951	0.9344	0.7313	0.9640	0.2687	0.0360	0.0656	0.1049	1.8667	2.1417
LARS	0.8833	0.9321	0.7246	0.9595	0.2754	0.0405	0.0679	0.1167	1.8667	2.1250
GSDS	1.0000	0.9370	0.8544	1.0000	0.1456	0.0000	0.0630	0.0000	1.8667	2.4583
GSR2-r	0.6883	0.8387	0.4497	0.9116	0.5503	0.0884	0.1613	0.3117	1.8667	2.5333
GSR2	0.6129	0.7981	0.3882	0.8954	0.6118	0.1046	0.2019	0.3871	1.8667	2.7583
FOR	0.9400	0.4924	0.2907	0.9605	0.7093	0.0395	0.5076	0.0600	1.8667	5.8333
SW	0.9084	0.8610	0.6102	0.9632	0.3898	0.0368	0.1390	0.0916	1.8667	2.7500
SWCV	0.9063	0.8131	0.5456	0.9596	0.4544	0.0404	0.1869	0.0937	1.8667	3.1417

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 1)$; Simulation size 120

Averages: for interactions

	Sens	Spec	sPPV	sNPV	FDR	FPNV	Type I	Type II	MSTr	MSEst
DS	0.9916	0.9281	0.4598	0.9989	0.5402	0.0011	0.0719	0.0084	2.1583	5.2333
SCAD	0.9200	0.8698	0.3723	0.9903	0.6277	0.0097	0.1302	0.0800	2.1583	7.4250
LASSO	0.8987	0.9254	0.3442	0.9905	0.6558	0.0095	0.0746	0.1013	2.1583	5.0000
LARS	0.8942	0.9242	0.3393	0.9901	0.6607	0.0099	0.0758	0.1058	2.1583	5.0333
GSDS	0.9556	0.9660	0.7596	0.9967	0.2404	0.0033	0.0340	0.0444	2.1583	3.5333
GSR2-r	0.3480	0.9848	0.4878	0.9650	0.5122	0.0350	0.0152	0.6520	2.1583	1.2833
GSR2	0.3925	0.9853	0.5420	0.9693	0.4580	0.0307	0.0147	0.6075	2.1583	1.4667
FOR	0.9502	0.5294	0.0897	0.9919	0.9103	0.0081	0.4706	0.0498	2.1583	22.1667
SW	0.9158	0.8585	0.2610	0.9899	0.7390	0.0101	0.1415	0.0842	2.1583	7.8833
SWCV	0.9273	0.8176	0.2351	0.9906	0.7649	0.0094	0.1824	0.0727	2.1583	9.7000

No. factors = 10; $q_{me} = 0.2$; Active Eff. Dist $N(24, 4)$; Inactive Eff. Dist $N(0, 16)$; Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FPNV	Type I	Type II	MSTr	MSEst
DS	0.9196	0.7619	0.2292	0.9843	0.7708	0.0157	0.2381	0.0804	4.15	15.7000
SCAD	0.7952	0.7301	0.1889	0.9675	0.8111	0.0325	0.2699	0.2048	4.15	16.6833
LASSO	0.8010	0.9082	0.3687	0.9717	0.6313	0.0283	0.0918	0.1990	4.15	7.5250
LARS	0.8010	0.9084	0.3693	0.9717	0.6307	0.0283	0.0916	0.1990	4.15	7.5167
GSDS	0.9749	0.6660	0.2042	0.9945	0.7958	0.0055	0.3340	0.0251	4.15	21.0917
GSR2-r	0.4437	0.9593	0.4183	0.9513	0.5817	0.0487	0.0407	0.5563	4.15	3.7500
GSR2	0.4137	0.9499	0.3916	0.9510	0.6084	0.0490	0.0501	0.5863	4.15	4.2417
FOR	0.8649	0.5157	0.1193	0.9701	0.8807	0.0299	0.4843	0.1351	4.15	28.0000
SW	0.7630	0.7875	0.2120	0.9657	0.7880	0.0343	0.2125	0.2370	4.15	13.5250
SWCV	0.8067	0.6905	0.1709	0.9678	0.8291	0.0322	0.3095	0.1933	4.15	18.7583

