

**May 1, 2009**

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	0.9810	0.7892	0.1062	0.9988	0.8938	0.0012	0.2108	0.0190	1.35	12.6500
SCAD	0.8928	0.7903	0.0902	0.9945	0.9098	0.0055	0.2097	0.1072	1.35	12.3833
LASSO	0.8557	0.9034	0.1611	0.9936	0.8389	0.0064	0.0966	0.1443	1.35	6.2500
LARS	0.8557	0.9036	0.1613	0.9936	0.8387	0.0064	0.0964	0.1443	1.35	6.2417
GSDS	0.9839	0.7589	0.1166	0.9992	0.8834	0.0008	0.2411	0.0161	1.35	14.3500
GSR2-r	0.8490	0.9430	0.3485	0.9937	0.6515	0.0063	0.0570	0.1510	1.35	4.1250
GSR2	0.8771	0.9473	0.3501	0.9947	0.6499	0.0053	0.0527	0.1229	1.35	3.9417
FOR	0.9627	0.5018	0.0446	0.9963	0.9554	0.0037	0.4982	0.0373	1.35	28.0000
SW	0.8920	0.8074	0.0955	0.9948	0.9045	0.0052	0.1926	0.1080	1.35	11.4667
SWCV	0.8932	0.7191	0.0701	0.9939	0.9299	0.0061	0.2809	0.1068	1.35	16.2000

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	0.9804	0.7935	0.2275	0.9974	0.7725	0.0026	0.2065	0.0196	0.55	2.5083
SCAD	0.8529	0.7891	0.1879	0.9877	0.8121	0.0123	0.2109	0.1471	0.55	2.4583
LASSO	0.8627	0.8991	0.3153	0.9892	0.6847	0.0108	0.1009	0.1373	0.55	1.4250
LARS	0.8627	0.8991	0.3153	0.9892	0.6847	0.0108	0.1009	0.1373	0.55	1.4250
GSDS	1.0000	0.6469	0.1804	1.0000	0.8196	0.0000	0.3531	0.0000	0.55	3.9500
GSR2-r	0.9608	0.7708	0.2743	0.9962	0.7257	0.0038	0.2292	0.0392	0.55	2.7417
GSR2	0.9902	0.7845	0.2714	0.9990	0.7286	0.0010	0.2155	0.0098	0.55	2.6250
FOR	0.9608	0.4928	0.1018	0.9939	0.8982	0.0061	0.5072	0.0392	0.55	5.3333
SW	0.8627	0.8005	0.1985	0.9886	0.8015	0.0114	0.1995	0.1373	0.55	2.3500
SWCV	0.8529	0.7342	0.1624	0.9871	0.8376	0.0129	0.2658	0.1471	0.55	2.9833

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	0.9767	0.7884	0.0792	0.9990	0.9208	0.0010	0.2116	0.0233	0.8	10.1417
SCAD	0.9011	0.7906	0.0668	0.9961	0.9332	0.0039	0.2094	0.0989	0.8	9.9250
LASSO	0.8183	0.9045	0.1274	0.9946	0.8726	0.0054	0.0955	0.1817	0.8	4.8250
LARS	0.8183	0.9047	0.1278	0.9946	0.8722	0.0054	0.0953	0.1817	0.8	4.8167
GSDS	0.9745	0.7832	0.0954	0.9991	0.9046	0.0009	0.2168	0.0255	0.8	10.4000
GSR2-r	0.7381	0.9805	0.4184	0.9934	0.5816	0.0066	0.0195	0.2619	0.8	1.3833
GSR2	0.7677	0.9828	0.4439	0.9941	0.5561	0.0059	0.0172	0.2323	0.8	1.3167
FOR	0.9563	0.5040	0.0322	0.9970	0.9678	0.0030	0.4960	0.0437	0.8	22.6667
SW	0.8909	0.8090	0.0722	0.9963	0.9278	0.0037	0.1910	0.1091	0.8	9.1167
SWCV	0.8875	0.7160	0.0500	0.9956	0.9500	0.0044	0.2840	0.1125	0.8	13.2167

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	0.9974	0.8330	0.1465	0.9998	0.8535	0.0002	0.1670	0.0026	1.1333	10.2000
SCAD	0.9921	0.8046	0.1084	0.9994	0.8916	0.0006	0.1954	0.0079	1.1333	11.6750
LASSO	0.9902	0.9035	0.1655	0.9993	0.8345	0.0007	0.0965	0.0098	1.1333	6.3250
LARS	0.9902	0.9037	0.1662	0.9993	0.8338	0.0007	0.0963	0.0098	1.1333	6.3167
GSDS	0.9921	0.8188	0.1906	0.9998	0.8094	0.0002	0.1812	0.0079	1.1333	11.0250
GSR2-r	0.9144	0.9503	0.3731	0.9962	0.6269	0.0038	0.0497	0.0856	1.1333	3.6417
GSR2	0.9302	0.9512	0.3749	0.9969	0.6251	0.0031	0.0488	0.0698	1.1333	3.6250
FOR	0.9947	0.5013	0.0399	0.9994	0.9601	0.0006	0.4987	0.0053	1.1333	28.0000
SW	0.9921	0.8171	0.1128	0.9995	0.8872	0.0005	0.1829	0.0079	1.1333	10.9917
SWCV	0.9921	0.7448	0.0874	0.9994	0.9126	0.0006	0.2552	0.0079	1.1333	14.9083

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	0.9898	0.8378	0.2689	0.9988	0.7311	0.0012	0.1622	0.0102	0.5	2.0583
SCAD	0.9898	0.8130	0.2365	0.9986	0.7635	0.0014	0.1870	0.0102	0.5	2.2917
LASSO	0.9796	0.8971	0.3383	0.9981	0.6617	0.0019	0.1029	0.0204	0.5	1.4750
LARS	0.9796	0.8983	0.3408	0.9981	0.6592	0.0019	0.1017	0.0204	0.5	1.4667
GSDS	1.0000	0.7408	0.3053	1.0000	0.6947	0.0000	0.2592	0.0000	0.5	3.0583
GSR2-r	0.9524	0.7927	0.2870	0.9953	0.7130	0.0047	0.2073	0.0476	0.5	2.4833
GSR2	0.9728	0.7951	0.2885	0.9964	0.7115	0.0036	0.2049	0.0272	0.5	2.4667
FOR	0.9898	0.4938	0.0897	0.9979	0.9103	0.0021	0.5062	0.0102	0.5	5.3000
SW	0.9898	0.8181	0.2407	0.9988	0.7593	0.0012	0.1819	0.0102	0.5	2.2333
SWCV	0.9898	0.7667	0.2088	0.9986	0.7912	0.0014	0.2333	0.0102	0.5	2.7333

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	0.8319	0.1126	1.0000	0.8874	0.0000	0.1681	0.0000	0.6333	8.1417
SCAD	0.9884	0.8029	0.0773	0.9995	0.9227	0.0005	0.1971	0.0116	0.6333	9.3833
LASSO	0.9895	0.9050	0.1260	0.9996	0.8740	0.0004	0.0950	0.0105	0.6333	4.8500
LARS	0.9895	0.9050	0.1263	0.9996	0.8737	0.0004	0.0950	0.0105	0.6333	4.8500
GSDS	0.9884	0.8360	0.1471	0.9998	0.8529	0.0002	0.1640	0.0116	0.6333	7.9667
GSR2-r	0.8337	0.9848	0.4667	0.9964	0.5333	0.0036	0.0152	0.1663	0.6333	1.1583
GSR2	0.8570	0.9854	0.4516	0.9969	0.5484	0.0031	0.0146	0.1430	0.6333	1.1583
FOR	0.9942	0.5028	0.0279	0.9996	0.9721	0.0004	0.4972	0.0058	0.6333	22.7000
SW	0.9884	0.8168	0.0762	0.9996	0.9238	0.0004	0.1832	0.0116	0.6333	8.7583
SWCV	0.9884	0.7402	0.0626	0.9995	0.9374	0.0005	0.2598	0.0116	0.6333	12.1750

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	0.8510	0.1977	1.0000	0.8023	0.0000	0.1490	0.0000	1.05	9.1833
SCAD	1.0000	0.8210	0.1344	1.0000	0.8656	0.0000	0.1790	0.0000	1.05	10.7750
LASSO	1.0000	0.9039	0.1589	1.0000	0.8411	0.0000	0.0961	0.0000	1.05	6.2583
LARS	1.0000	0.9040	0.1589	1.0000	0.8411	0.0000	0.0960	0.0000	1.05	6.2500
GSDS	1.0000	0.8373	0.3863	1.0000	0.6137	0.0000	0.1627	0.0000	1.05	9.9833
GSR2-r	0.9728	0.9467	0.3411	0.9987	0.6589	0.0013	0.0533	0.0272	1.05	3.8833
GSR2	0.9769	0.9498	0.3522	0.9988	0.6478	0.0012	0.0502	0.0231	1.05	3.7250
FOR	1.0000	0.5008	0.0375	1.0000	0.9625	0.0000	0.4992	0.0000	1.05	28.0000
SW	1.0000	0.8333	0.1112	1.0000	0.8888	0.0000	0.1667	0.0000	1.05	10.0750
SWCV	1.0000	0.7588	0.0948	1.0000	0.9052	0.0000	0.2412	0.0000	1.05	14.1250

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	0.8376	0.3102	1.0000	0.6898	0.0000	0.1624	0.0000	0.4583	2.0417
SCAD	1.0000	0.8213	0.2534	1.0000	0.7466	0.0000	0.1787	0.0000	0.4583	2.1833
LASSO	1.0000	0.9071	0.3413	1.0000	0.6587	0.0000	0.0929	0.0000	0.4583	1.3583
LARS	1.0000	0.9071	0.3413	1.0000	0.6587	0.0000	0.0929	0.0000	0.4583	1.3583
GSDS	1.0000	0.7601	0.3788	1.0000	0.6212	0.0000	0.2399	0.0000	0.4583	2.8417
GSR2-r	0.9688	0.7772	0.2417	0.9964	0.7583	0.0036	0.2228	0.0312	0.4583	2.6000
GSR2	0.9896	0.7890	0.2522	0.9986	0.7478	0.0014	0.2110	0.0104	0.4583	2.5000
FOR	1.0000	0.4732	0.0748	1.0000	0.9252	0.0000	0.5268	0.0000	0.4583	5.4583
SW	1.0000	0.8347	0.2420	1.0000	0.7580	0.0000	0.1653	0.0000	0.4583	2.0417
SWCV	1.0000	0.7649	0.2086	1.0000	0.7914	0.0000	0.2351	0.0000	0.4583	2.7167

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	0.8538	0.1717	1.0000	0.8283	0.0000	0.1462	0.0000	0.5917	7.1417
SCAD	1.0000	0.8206	0.1014	1.0000	0.8986	0.0000	0.1794	0.0000	0.5917	8.5917
LASSO	1.0000	0.9033	0.1216	1.0000	0.8784	0.0000	0.0967	0.0000	0.5917	4.9000
LARS	1.0000	0.9035	0.1216	1.0000	0.8784	0.0000	0.0965	0.0000	0.5917	4.8917
GSDS	1.0000	0.8543	0.3491	1.0000	0.6509	0.0000	0.1457	0.0000	0.5917	7.1417
GSR2-r	0.9694	0.9837	0.4851	0.9990	0.5149	0.0010	0.0163	0.0306	0.5917	1.2833
GSR2	0.9660	0.9848	0.5104	0.9988	0.4896	0.0012	0.0152	0.0340	0.5917	1.2250
FOR	1.0000	0.5060	0.0268	1.0000	0.9732	0.0000	0.4940	0.0000	0.5917	22.5417
SW	1.0000	0.8328	0.0864	1.0000	0.9136	0.0000	0.1672	0.0000	0.5917	8.0333
SWCV	1.0000	0.7572	0.0691	1.0000	0.9309	0.0000	0.2428	0.0000	0.5917	11.4083

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	0.9623	0.7177	0.0848	0.9975	0.9152	0.0025	0.2823	0.0377	1.3833	16.4833
SCAD	0.8718	0.7145	0.0808	0.9933	0.9192	0.0067	0.2855	0.1282	1.3833	16.4833
LASSO	0.8722	0.8840	0.1456	0.9940	0.8544	0.0060	0.1160	0.1278	1.3833	7.3500
LARS	0.8722	0.8845	0.1471	0.9940	0.8529	0.0060	0.1155	0.1278	1.3833	7.3250
GSDS	0.9857	0.5556	0.0698	0.9992	0.9302	0.0008	0.4444	0.0143	1.3833	25.3417
GSR2-r	0.8781	0.9406	0.3182	0.9941	0.6818	0.0059	0.0594	0.1219	1.3833	4.3000
GSR2	0.9039	0.9450	0.3450	0.9953	0.6550	0.0047	0.0550	0.0961	1.3833	4.1250
FOR	0.9363	0.5013	0.0443	0.9948	0.9557	0.0052	0.4987	0.0637	1.3833	28.0000
SW	0.8638	0.7641	0.0868	0.9934	0.9132	0.0066	0.2359	0.1362	1.3833	13.7750
SWCV	0.8877	0.6560	0.0700	0.9936	0.9300	0.0064	0.3440	0.1123	1.3833	19.6500

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	0.9333	0.7549	0.1994	0.9937	0.8006	0.0063	0.2451	0.0667	0.55	2.8417
SCAD	0.8200	0.7503	0.1785	0.9852	0.8215	0.0148	0.2497	0.1800	0.55	2.8250
LASSO	0.8667	0.8884	0.3131	0.9903	0.6869	0.0097	0.1116	0.1333	0.55	1.5333
LARS	0.8667	0.8893	0.3147	0.9903	0.6853	0.0097	0.1107	0.1333	0.55	1.5250
GSDS	1.0000	0.4632	0.1191	1.0000	0.8809	0.0000	0.5368	0.0000	0.55	5.6750
GSR2-r	0.9633	0.7545	0.2288	0.9954	0.7712	0.0046	0.2455	0.0367	0.55	2.8833
GSR2	0.9867	0.7668	0.2507	0.9978	0.7493	0.0022	0.2332	0.0133	0.55	2.7833
FOR	0.9267	0.5106	0.0982	0.9881	0.9018	0.0119	0.4894	0.0733	0.55	5.1250
SW	0.8067	0.7893	0.1877	0.9843	0.8123	0.0157	0.2107	0.1933	0.55	2.4167
SWCV	0.8200	0.6848	0.1572	0.9822	0.8428	0.0178	0.3152	0.1800	0.55	3.4333

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	0.9560	0.7097	0.0638	0.9984	0.9362	0.0016	0.2903	0.0440	0.8333	13.6417
SCAD	0.8711	0.7068	0.0591	0.9953	0.9409	0.0047	0.2932	0.1289	0.8333	13.6583
LASSO	0.8242	0.8830	0.1111	0.9949	0.8889	0.0051	0.1170	0.1758	0.8333	5.8167
LARS	0.8242	0.8834	0.1120	0.9949	0.8880	0.0051	0.1166	0.1758	0.8333	5.8000
GSDS	0.9780	0.5751	0.0558	0.9990	0.9442	0.0010	0.4249	0.0220	0.8333	19.6667
GSR2-r	0.8006	0.9811	0.4626	0.9939	0.5374	0.0061	0.0189	0.1994	0.8333	1.4167
GSR2	0.8352	0.9837	0.4950	0.9948	0.5050	0.0052	0.0163	0.1648	0.8333	1.3417
FOR	0.9308	0.4993	0.0331	0.9960	0.9669	0.0040	0.5007	0.0692	0.8333	22.8750
SW	0.8648	0.7585	0.0669	0.9954	0.9331	0.0046	0.2415	0.1352	0.8333	11.3583
SWCV	0.8994	0.6498	0.0527	0.9963	0.9473	0.0037	0.3502	0.1006	0.8333	16.2167

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	0.9322	0.7973	0.1474	0.9952	0.8526	0.0048	0.2027	0.0678	2.075	12.6333
SCAD	0.8305	0.7883	0.1280	0.9878	0.8720	0.0122	0.2117	0.1695	2.075	12.7833
LASSO	0.8520	0.9118	0.2470	0.9902	0.7530	0.0098	0.0882	0.1480	2.075	6.3000
LARS	0.8520	0.9120	0.2471	0.9902	0.7529	0.0098	0.0880	0.1480	2.075	6.2917
GSDS	0.9645	0.7995	0.1803	0.9982	0.8197	0.0018	0.2005	0.0355	2.075	12.6917
GSR2-r	0.8308	0.9586	0.4905	0.9891	0.5095	0.0109	0.0414	0.1692	2.075	3.7417
GSR2	0.8245	0.9593	0.4963	0.9887	0.5037	0.0113	0.0407	0.1755	2.075	3.6833
FOR	0.9144	0.5062	0.0658	0.9914	0.9342	0.0086	0.4938	0.0856	2.075	28.0000
SW	0.8238	0.8144	0.1545	0.9873	0.8455	0.0127	0.1856	0.1762	2.075	11.3583
SWCV	0.8440	0.7235	0.1057	0.9871	0.8943	0.0129	0.2765	0.1560	2.075	16.2333

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	0.9038	0.8116	0.3394	0.9856	0.6606	0.0144	0.1884	0.0962	0.9167	2.5333
SCAD	0.7927	0.8097	0.2959	0.9621	0.7041	0.0379	0.1903	0.2073	0.9167	2.3667
LASSO	0.8013	0.9165	0.4611	0.9725	0.5389	0.0275	0.0835	0.1987	0.9167	1.4417
LARS	0.8013	0.9156	0.4611	0.9725	0.5389	0.0275	0.0844	0.1987	0.9167	1.4500
GSDS	1.0000	0.6957	0.2717	1.0000	0.7283	0.0000	0.3043	0.0000	0.9167	3.7167
GSR2-r	0.9466	0.8140	0.3969	0.9874	0.6031	0.0126	0.1860	0.0534	0.9167	2.5667
GSR2	0.9487	0.8193	0.4048	0.9895	0.5952	0.0105	0.1807	0.0513	0.9167	2.5333
FOR	0.9145	0.5282	0.1661	0.9750	0.8339	0.0250	0.4718	0.0855	0.9167	5.1000
SW	0.7778	0.8438	0.3443	0.9657	0.6557	0.0343	0.1562	0.2222	0.9167	2.0667
SWCV	0.7885	0.7595	0.2568	0.9617	0.7432	0.0383	0.2405	0.2115	0.9167	2.8250

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	0.9392	0.7946	0.1079	0.9976	0.8921	0.0024	0.2054	0.0608	1.1583	10.1000
SCAD	0.8254	0.7837	0.0891	0.9934	0.9109	0.0066	0.2163	0.1746	1.1583	10.4167
LASSO	0.8566	0.9109	0.1882	0.9944	0.8118	0.0056	0.0891	0.1434	1.1583	4.8583
LARS	0.8566	0.9113	0.1887	0.9944	0.8113	0.0056	0.0887	0.1434	1.1583	4.8417
GSDS	0.9486	0.8210	0.1497	0.9980	0.8503	0.0020	0.1790	0.0514	1.1583	8.9750
GSR2-r	0.7190	0.9892	0.6289	0.9894	0.3711	0.0106	0.0108	0.2810	1.1583	1.1750
GSR2	0.6991	0.9890	0.6263	0.9886	0.3737	0.0114	0.0110	0.3009	1.1583	1.1500
FOR	0.9014	0.5019	0.0455	0.9951	0.9545	0.0049	0.4981	0.0986	1.1583	22.9000
SW	0.8197	0.8085	0.1134	0.9926	0.8866	0.0074	0.1915	0.1803	1.1583	9.2917
SWCV	0.8387	0.7159	0.0731	0.9932	0.9269	0.0068	0.2841	0.1613	1.1583	13.4083

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	0.9940	0.8592	0.2650	0.9989	0.7350	0.0011	0.1408	0.0060	2.3833	9.8250
SCAD	0.9306	0.8259	0.2021	0.9918	0.7979	0.0082	0.1741	0.0694	2.3833	11.2417
LASSO	0.9542	0.9179	0.3115	0.9949	0.6885	0.0051	0.0821	0.0458	2.3833	6.5083
LARS	0.9542	0.9175	0.3101	0.9949	0.6899	0.0051	0.0825	0.0458	2.3833	6.5250
GSDS	0.9720	0.8769	0.3531	0.9979	0.6469	0.0021	0.1231	0.0280	2.3833	8.9250
GSR2-r	0.8572	0.9613	0.5499	0.9887	0.4501	0.0113	0.0387	0.1428	2.3833	3.8667
GSR2	0.8616	0.9587	0.5415	0.9890	0.4585	0.0110	0.0413	0.1384	2.3833	4.0250
FOR	0.9688	0.5112	0.0801	0.9948	0.9199	0.0052	0.4888	0.0312	2.3833	28.0000
SW	0.9380	0.8302	0.1914	0.9927	0.8086	0.0073	0.1698	0.0620	2.3833	11.0250
SWCV	0.9462	0.7731	0.1668	0.9931	0.8332	0.0069	0.2269	0.0538	2.3833	14.1083

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	0.9911	0.8429	0.4589	0.9962	0.5411	0.0038	0.1571	0.0089	1.0583	2.4667
SCAD	0.9206	0.8107	0.3819	0.9814	0.6181	0.0186	0.1893	0.0794	1.0583	2.6417
LASSO	0.9603	0.9093	0.5213	0.9907	0.4787	0.0093	0.0907	0.0397	1.0583	1.8167
LARS	0.9603	0.9103	0.5241	0.9907	0.4759	0.0093	0.0897	0.0397	1.0583	1.8083
GSDS	1.0000	0.8177	0.4890	1.0000	0.5110	0.0000	0.1823	0.0000	1.0583	2.7750
GSR2-r	0.9613	0.8211	0.4494	0.9874	0.5506	0.0126	0.1789	0.0387	1.0583	2.6167
GSR2	0.9534	0.8108	0.4367	0.9879	0.5633	0.0121	0.1892	0.0466	1.0583	2.7167
FOR	0.9613	0.4692	0.1727	0.9763	0.8273	0.0237	0.5308	0.0387	1.0583	5.7333
SW	0.9425	0.8252	0.3960	0.9868	0.6040	0.0132	0.1748	0.0575	1.0583	2.5417
SWCV	0.9444	0.7695	0.3454	0.9856	0.6546	0.0144	0.2305	0.0556	1.0583	3.0583

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	0.9948	0.8625	0.2092	0.9995	0.7908	0.0005	0.1375	0.0052	1.325	7.3583
SCAD	0.9275	0.8292	0.1479	0.9942	0.8521	0.0058	0.1708	0.0725	1.325	8.6000
LASSO	0.9420	0.9198	0.2454	0.9959	0.7546	0.0041	0.0802	0.0580	1.325	4.6917
LARS	0.9420	0.9192	0.2424	0.9959	0.7576	0.0041	0.0808	0.0580	1.325	4.7167
GSDS	0.9427	0.8892	0.2929	0.9975	0.7071	0.0025	0.1108	0.0573	1.325	6.1500
GSR2-r	0.7385	0.9907	0.6889	0.9888	0.3111	0.0112	0.0093	0.2615	1.325	1.2500
GSR2	0.7596	0.9898	0.6774	0.9892	0.3226	0.0108	0.0102	0.2404	1.325	1.3083
FOR	0.9754	0.5193	0.0565	0.9968	0.9435	0.0032	0.4807	0.0246	1.325	22.2667
SW	0.9251	0.8312	0.1324	0.9940	0.8676	0.0060	0.1688	0.0749	1.325	8.4833
SWCV	0.9371	0.7737	0.1169	0.9946	0.8831	0.0054	0.2263	0.0629	1.325	11.0500

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	0.9922	0.9007	0.3802	0.9990	0.6198	0.0010	0.0993	0.0078	2.5917	7.8583
SCAD	0.9466	0.8529	0.2892	0.9927	0.7108	0.0073	0.1471	0.0534	2.5917	10.0750
LASSO	0.9469	0.9164	0.3182	0.9938	0.6818	0.0062	0.0836	0.0531	2.5917	6.7167
LARS	0.9448	0.9159	0.3157	0.9937	0.6843	0.0063	0.0841	0.0552	2.5917	6.7333
GSDS	0.9763	0.9189	0.6416	0.9980	0.3584	0.0020	0.0811	0.0237	2.5917	6.9250
GSR2-r	0.8158	0.9667	0.5963	0.9847	0.4037	0.0153	0.0333	0.1842	2.5917	3.5667
GSR2	0.8498	0.9638	0.5682	0.9869	0.4318	0.0131	0.0362	0.1502	2.5917	3.8417
FOR	0.9643	0.5123	0.0857	0.9929	0.9143	0.0071	0.4877	0.0357	2.5917	28.0000
SW	0.9497	0.8486	0.2430	0.9933	0.7570	0.0067	0.1514	0.0503	2.5917	10.2833
SWCV	0.9476	0.7962	0.2058	0.9918	0.7942	0.0082	0.2038	0.0524	2.5917	13.0250

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	0.9942	0.9080	0.6223	0.9988	0.3777	0.0012	0.0920	0.0058	1.1583	2.0000
SCAD	0.9438	0.8656	0.5105	0.9850	0.4895	0.0150	0.1344	0.0562	1.1583	2.2583
LASSO	0.9477	0.9390	0.6476	0.9893	0.3524	0.0107	0.0610	0.0523	1.1583	1.6250
LARS	0.9419	0.9380	0.6445	0.9884	0.3555	0.0116	0.0620	0.0581	1.1583	1.6250
GSDS	1.0000	0.8900	0.7035	1.0000	0.2965	0.0000	0.1100	0.0000	1.1583	2.2417
GSR2-r	0.8915	0.8398	0.4907	0.9778	0.5093	0.0222	0.1602	0.1085	1.1583	2.4250
GSR2	0.9205	0.8229	0.4566	0.9812	0.5434	0.0188	0.1771	0.0795	1.1583	2.6083
FOR	0.9651	0.4709	0.1879	0.9845	0.8121	0.0155	0.5291	0.0349	1.1583	5.7667
SW	0.9438	0.8531	0.4780	0.9856	0.5220	0.0144	0.1469	0.0562	1.1583	2.3583
SWCV	0.9438	0.8036	0.4130	0.9830	0.5870	0.0170	0.1964	0.0562	1.1583	2.8000

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	0.9877	0.8991	0.3040	0.9990	0.6960	0.0010	0.1009	0.0123	1.4333	5.8583
SCAD	0.9308	0.8499	0.2268	0.9943	0.7732	0.0057	0.1501	0.0692	1.4333	7.8167
LASSO	0.9249	0.9119	0.2321	0.9949	0.7679	0.0051	0.0881	0.0751	1.4333	5.0917
LARS	0.9249	0.9115	0.2305	0.9949	0.7695	0.0051	0.0885	0.0751	1.4333	5.1083
GSDS	0.9452	0.9253	0.5704	0.9977	0.4296	0.0023	0.0747	0.0548	1.4333	4.6833
GSR2-r	0.6986	0.9930	0.7294	0.9861	0.2706	0.0139	0.0070	0.3014	1.4333	1.1417
GSR2	0.7573	0.9928	0.7363	0.9880	0.2637	0.0120	0.0072	0.2427	1.4333	1.2333
FOR	0.9511	0.5203	0.0596	0.9945	0.9404	0.0055	0.4797	0.0489	1.4333	22.2333
SW	0.9347	0.8474	0.1835	0.9950	0.8165	0.0050	0.1526	0.0653	1.4333	7.9250
SWCV	0.9320	0.7944	0.1499	0.9935	0.8501	0.0065	0.2056	0.0680	1.4333	10.2250

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	0.9733	0.7294	0.1387	0.9970	0.8613	0.0030	0.2706	0.0267	2.3167	16.5167
SCAD	0.8802	0.7118	0.1178	0.9888	0.8822	0.0112	0.2882	0.1198	2.3167	17.1167
LASSO	0.8828	0.8962	0.2514	0.9907	0.7486	0.0093	0.1038	0.1172	2.3167	7.3833
LARS	0.8809	0.8961	0.2500	0.9905	0.7500	0.0095	0.1039	0.1191	2.3167	7.3833
GSDS	0.9917	0.6043	0.1150	0.9991	0.8850	0.0009	0.3957	0.0083	2.3167	23.3000
GSR2-r	0.8016	0.9547	0.4901	0.9881	0.5099	0.0119	0.0453	0.1984	2.3167	4.1333
GSR2	0.7793	0.9557	0.4983	0.9868	0.5017	0.0132	0.0443	0.2207	2.3167	4.0083
FOR	0.9050	0.5068	0.0711	0.9880	0.9289	0.0120	0.4932	0.0950	2.3167	28.0000
SW	0.8542	0.7585	0.1425	0.9879	0.8575	0.0121	0.2415	0.1458	2.3167	14.5750
SWCV	0.8762	0.6682	0.1068	0.9880	0.8932	0.0120	0.3318	0.1238	2.3167	19.4083

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	0.9340	0.7327	0.2783	0.9851	0.7217	0.0149	0.2673	0.0660	0.975	3.2917
SCAD	0.8224	0.7202	0.2493	0.9651	0.7507	0.0349	0.2798	0.1776	0.975	3.2667
LASSO	0.8427	0.8995	0.4518	0.9742	0.5482	0.0258	0.1005	0.1573	0.975	1.6917
LARS	0.8427	0.9007	0.4533	0.9745	0.5467	0.0255	0.0993	0.1573	0.975	1.6833
GSDS	1.0000	0.4984	0.2037	1.0000	0.7962	0.0000	0.5016	0.0000	0.975	5.5917
GSR2-r	0.9293	0.7947	0.3765	0.9831	0.6235	0.0169	0.2053	0.0707	0.975	2.7667
GSR2	0.8983	0.8004	0.3825	0.9784	0.6175	0.0216	0.1996	0.1017	0.975	2.6583
FOR	0.8564	0.4806	0.1470	0.9588	0.8530	0.0412	0.5194	0.1436	0.975	5.5000
SW	0.7949	0.7570	0.2785	0.9619	0.7215	0.0381	0.2430	0.2051	0.975	2.9167
SWCV	0.8173	0.6606	0.2234	0.9582	0.7766	0.0418	0.3394	0.1827	0.975	3.8000

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	0.9872	0.7282	0.1077	0.9992	0.8923	0.0008	0.2718	0.0128	1.3417	13.2250
SCAD	0.8981	0.7097	0.0901	0.9939	0.9099	0.0061	0.2903	0.1019	1.3417	13.8500
LASSO	0.8782	0.8956	0.1985	0.9941	0.8015	0.0059	0.1044	0.1218	1.3417	5.6917
LARS	0.8739	0.8952	0.1962	0.9939	0.8038	0.0061	0.1048	0.1261	1.3417	5.7000
GSDS	0.9829	0.6265	0.0896	0.9988	0.9104	0.0012	0.3735	0.0171	1.3417	17.7083
GSR2-r	0.6996	0.9887	0.6765	0.9890	0.3235	0.0110	0.0113	0.3004	1.3417	1.3667
GSR2	0.6861	0.9887	0.6633	0.9886	0.3367	0.0114	0.0113	0.3139	1.3417	1.3500
FOR	0.9203	0.5122	0.0534	0.9929	0.9466	0.0071	0.4878	0.0797	1.3417	22.5000
SW	0.8692	0.7588	0.1074	0.9933	0.8926	0.0067	0.2412	0.1308	1.3417	11.6583
SWCV	0.8906	0.6694	0.0823	0.9936	0.9177	0.0064	0.3306	0.1094	1.3417	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	0.9257	0.8085	0.2459	0.9925	0.7541	0.0075	0.1915	0.0743	3.6	13.1667
SCAD	0.7799	0.7936	0.2023	0.9753	0.7977	0.0247	0.2064	0.2201	3.6	13.2167
LASSO	0.7723	0.9208	0.3669	0.9761	0.6331	0.0239	0.0792	0.2277	3.6	6.5500
LARS	0.7707	0.9208	0.3663	0.9760	0.6337	0.0240	0.0792	0.2293	3.6	6.5417
GSDS	0.9782	0.8058	0.2869	0.9971	0.7131	0.0029	0.1942	0.0218	3.6	13.5750
GSR2-r	0.7499	0.9637	0.6019	0.9743	0.3981	0.0257	0.0363	0.2501	3.6	4.1833
GSR2	0.7797	0.9667	0.6249	0.9769	0.3751	0.0231	0.0333	0.2203	3.6	4.1667
FOR	0.8578	0.5129	0.1048	0.9753	0.8952	0.0247	0.4871	0.1422	3.6	28.0000
SW	0.7686	0.8099	0.2070	0.9748	0.7930	0.0252	0.1901	0.2314	3.6	12.3000
SWCV	0.8014	0.7223	0.1577	0.9747	0.8423	0.0253	0.2777	0.1986	3.6	16.9333

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	0.9082	0.8299	0.5053	0.9837	0.4947	0.0163	0.1701	0.0918	1.5333	2.8583
SCAD	0.7306	0.8160	0.4066	0.9358	0.5934	0.0642	0.1840	0.2694	1.5333	2.5917
LASSO	0.7508	0.9373	0.6744	0.9459	0.3256	0.0541	0.0627	0.2492	1.5333	1.6250
LARS	0.7508	0.9373	0.6744	0.9459	0.3256	0.0541	0.0627	0.2492	1.5333	1.6250
GSDS	1.0000	0.7220	0.4431	1.0000	0.5569	0.0000	0.2780	0.0000	1.5333	3.9583
GSR2-r	0.8872	0.8224	0.4922	0.9655	0.5078	0.0345	0.1776	0.1128	1.5333	2.8417
GSR2	0.9318	0.8283	0.5044	0.9771	0.4956	0.0229	0.1717	0.0682	1.5333	2.8750
FOR	0.8215	0.5033	0.2158	0.9309	0.7842	0.0691	0.4967	0.1785	1.5333	5.3833
SW	0.7374	0.8259	0.4246	0.9376	0.5754	0.0624	0.1741	0.2626	1.5333	2.5167
SWCV	0.7626	0.7453	0.3343	0.9352	0.6657	0.0648	0.2547	0.2374	1.5333	3.2167

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	0.9472	0.8045	0.1868	0.9947	0.8132	0.0053	0.1955	0.0528	2.0667	10.3083
SCAD	0.8023	0.7887	0.1579	0.9842	0.8421	0.0158	0.2113	0.1977	2.0667	10.6250
LASSO	0.7827	0.9177	0.2797	0.9827	0.7203	0.0173	0.0823	0.2173	2.0667	4.9250
LARS	0.7792	0.9177	0.2785	0.9825	0.7215	0.0175	0.0823	0.2208	2.0667	4.9167
GSDS	0.9602	0.8227	0.2370	0.9966	0.7630	0.0034	0.1773	0.0398	2.0667	9.6167
GSR2-r	0.6320	0.9928	0.7977	0.9761	0.2023	0.0239	0.0072	0.3680	2.0667	1.3417
GSR2	0.6546	0.9948	0.8480	0.9770	0.1520	0.0230	0.0052	0.3454	2.0667	1.2917
FOR	0.8761	0.5141	0.0772	0.9848	0.9228	0.0152	0.4859	0.1239	2.0667	22.6167
SW	0.7841	0.8066	0.1570	0.9831	0.8430	0.0169	0.1934	0.2159	2.0667	9.7833
SWCV	0.8175	0.7172	0.1182	0.9837	0.8818	0.0163	0.2828	0.1825	2.0667	13.7167

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	0.9838	0.8649	0.3112	0.9967	0.6888	0.0033	0.1351	0.0162	3.1167	10.0417
SCAD	0.9255	0.8209	0.2483	0.9871	0.7517	0.0129	0.1791	0.0745	3.1167	11.9167
LASSO	0.9144	0.9197	0.3663	0.9885	0.6337	0.0115	0.0803	0.0856	3.1167	6.7667
LARS	0.9144	0.9197	0.3656	0.9885	0.6344	0.0115	0.0803	0.0856	3.1167	6.7667
GSDS	0.9837	0.9015	0.4302	0.9982	0.5698	0.0018	0.0985	0.0163	3.1167	8.2750
GSR2-r	0.8280	0.9705	0.6480	0.9817	0.3520	0.0183	0.0295	0.1720	3.1167	3.7250
GSR2	0.8252	0.9664	0.6367	0.9825	0.3633	0.0175	0.0336	0.1748	3.1167	3.9917
FOR	0.9427	0.5136	0.0979	0.9861	0.9021	0.0139	0.4864	0.0573	3.1167	28.0000
SW	0.9212	0.8281	0.2320	0.9878	0.7680	0.0122	0.1719	0.0788	3.1167	11.5333
SWCV	0.9345	0.7584	0.1917	0.9875	0.8083	0.0125	0.2416	0.0655	3.1167	15.2167

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	0.9691	0.8982	0.6167	0.9906	0.3833	0.0094	0.1018	0.0309	1.3917	2.2167
SCAD	0.8977	0.8280	0.4687	0.9649	0.5313	0.0351	0.1720	0.1023	1.3917	2.6250
LASSO	0.8925	0.9341	0.6749	0.9710	0.3251	0.0290	0.0659	0.1075	1.3917	1.7417
LARS	0.8925	0.9341	0.6749	0.9710	0.3251	0.0290	0.0659	0.1075	1.3917	1.7417
GSDS	1.0000	0.8566	0.6083	1.0000	0.3917	0.0000	0.1434	0.0000	1.3917	2.7250
GSR2-r	0.9047	0.8468	0.5236	0.9719	0.4764	0.0281	0.1532	0.0953	1.3917	2.5500
GSR2	0.9170	0.8298	0.5133	0.9727	0.4867	0.0273	0.1702	0.0830	1.3917	2.7167
FOR	0.9230	0.4879	0.2166	0.9664	0.7834	0.0336	0.5121	0.0770	1.3917	5.6333
SW	0.8907	0.8435	0.4971	0.9652	0.5029	0.0348	0.1565	0.1093	1.3917	2.4833
SWCV	0.9025	0.7757	0.4048	0.9642	0.5952	0.0358	0.2243	0.0975	1.3917	3.0917

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	0.9893	0.8585	0.2376	0.9984	0.7624	0.0016	0.1415	0.0107	1.725	7.8250
SCAD	0.9229	0.8193	0.1846	0.9920	0.8154	0.0080	0.1807	0.0771	1.725	9.2917
LASSO	0.9084	0.9171	0.2750	0.9922	0.7250	0.0078	0.0829	0.0916	1.725	5.0250
LARS	0.9084	0.9170	0.2750	0.9922	0.7250	0.0078	0.0830	0.0916	1.725	5.0250
GSDS	0.9682	0.9111	0.3529	0.9979	0.6471	0.0021	0.0889	0.0318	1.725	5.5500
GSR2-r	0.7258	0.9959	0.8696	0.9833	0.1304	0.0167	0.0041	0.2742	1.725	1.1750
GSR2	0.7261	0.9944	0.8526	0.9840	0.1474	0.0160	0.0056	0.2739	1.725	1.2750
FOR	0.9402	0.5189	0.0688	0.9912	0.9312	0.0088	0.4811	0.0598	1.725	22.3667
SW	0.9201	0.8250	0.1691	0.9929	0.8309	0.0071	0.1750	0.0799	1.725	9.0500
SWCV	0.9370	0.7548	0.1357	0.9927	0.8643	0.0073	0.2452	0.0630	1.725	12.1250

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

1); Simulation size 120

Averages: for all effects

	Sens	Spec	sPPV	sNPV	FDR	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9953	0.9130	0.4439	0.9989	0.5561	0.0011	0.0870	0.0047	3.1833	7.7333
SCAD	0.9470	0.8652	0.3565	0.9890	0.6435	0.0110	0.1348	0.0530	3.1833	9.7750
LASSO	0.9389	0.9235	0.3852	0.9906	0.6148	0.0094	0.0765	0.0611	3.1833	6.7417
LARS	0.9361	0.9233	0.3839	0.9902	0.6161	0.0098	0.0767	0.0639	3.1833	6.7333
GSDS	0.9654	0.9471	0.7260	0.9969	0.2740	0.0031	0.0529	0.0346	3.1833	5.9250
GSR2-r	0.7975	0.9688	0.6251	0.9798	0.3749	0.0202	0.0312	0.2025	3.1833	3.7750
GSR2	0.8104	0.9666	0.6196	0.9807	0.3804	0.0193	0.0334	0.1896	3.1833	3.9417
FOR	0.9696	0.5174	0.1054	0.9914	0.8946	0.0086	0.4826	0.0304	3.1833	28.0000
SW	0.9503	0.8543	0.2970	0.9899	0.7030	0.0101	0.1457	0.0497	3.1833	10.3583
SWCV	0.9563	0.8181	0.2708	0.9901	0.7292	0.0099	0.1819	0.0437	3.1833	12.2917

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	0.9931	0.9086	0.6522	0.9958	0.3478	0.0042	0.0914	0.0069	1.425	2.2333
SCAD	0.9479	0.8679	0.5556	0.9785	0.4444	0.0215	0.1321	0.0521	1.425	2.4500
LASSO	0.9461	0.9383	0.6959	0.9830	0.3041	0.0170	0.0617	0.0539	1.425	1.8500
LARS	0.9461	0.9383	0.6959	0.9830	0.3041	0.0170	0.0617	0.0539	1.425	1.8500
GSDS	1.0000	0.9131	0.7706	1.0000	0.2294	0.0000	0.0869	0.0000	1.425	2.2750
GSR2-r	0.9067	0.8377	0.5122	0.9714	0.4878	0.0286	0.1623	0.0933	1.425	2.6250
GSR2	0.9071	0.8300	0.5067	0.9728	0.4933	0.0272	0.1700	0.0929	1.425	2.7083
FOR	0.9725	0.4893	0.2350	0.9857	0.7650	0.0143	0.5107	0.0275	1.425	5.7333
SW	0.9500	0.8587	0.5360	0.9806	0.4640	0.0194	0.1413	0.0500	1.425	2.5333
SWCV	0.9580	0.8143	0.4730	0.9803	0.5270	0.0197	0.1857	0.0420	1.425	2.9333

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	0.9962	0.9141	0.3693	0.9994	0.6307	0.0006	0.0859	0.0038	1.7583	5.5000
SCAD	0.9363	0.8646	0.2796	0.9910	0.7204	0.0090	0.1354	0.0637	1.7583	7.3250
LASSO	0.9226	0.9209	0.2909	0.9921	0.7091	0.0079	0.0791	0.0774	1.7583	4.8917
LARS	0.9169	0.9207	0.2887	0.9917	0.7113	0.0083	0.0793	0.0831	1.7583	4.8833
GSDS	0.9409	0.9544	0.6841	0.9964	0.3159	0.0036	0.0456	0.0591	1.7583	3.6500
GSR2-r	0.6754	0.9954	0.8182	0.9814	0.1818	0.0186	0.0046	0.3246	1.7583	1.1500
GSR2	0.7058	0.9944	0.8111	0.9824	0.1889	0.0176	0.0056	0.2942	1.7583	1.2333
FOR	0.9641	0.5225	0.0723	0.9928	0.9277	0.0072	0.4775	0.0359	1.7583	22.2667
SW	0.9405	0.8535	0.2192	0.9918	0.7808	0.0082	0.1465	0.0595	1.7583	7.8250
SWCV	0.9472	0.8188	0.1998	0.9919	0.8002	0.0081	0.1812	0.0528	1.7583	9.3583

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	0.9636	0.7505	0.1938	0.9945	0.8062	0.0055	0.2495	0.0364	3.1833	15.9667
SCAD	0.8692	0.7222	0.1625	0.9822	0.8375	0.0178	0.2778	0.1308	3.1833	16.9500
LASSO	0.8638	0.9042	0.3264	0.9852	0.6736	0.0148	0.0958	0.1362	3.1833	7.4833
LARS	0.8638	0.9039	0.3254	0.9852	0.6746	0.0148	0.0961	0.1362	3.1833	7.5000
GSDS	0.9709	0.6418	0.1586	0.9962	0.8414	0.0038	0.3582	0.0291	3.1833	21.7417
GSR2-r	0.7956	0.9712	0.6414	0.9807	0.3586	0.0193	0.0288	0.2044	3.1833	3.7000
GSR2	0.8188	0.9723	0.6506	0.9825	0.3494	0.0175	0.0277	0.1812	3.1833	3.7417
FOR	0.9184	0.5131	0.0982	0.9840	0.9018	0.0160	0.4869	0.0816	3.1833	28.0000
SW	0.8399	0.7913	0.2014	0.9814	0.7986	0.0186	0.2087	0.1601	3.1833	13.2417
SWCV	0.8678	0.6792	0.1453	0.9819	0.8547	0.0181	0.3208	0.1322	3.1833	19.2000

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	0.9383	0.7993	0.4751	0.9823	0.5249	0.0177	0.2007	0.0617	1.475	3.0917
SCAD	0.8158	0.7421	0.3788	0.9469	0.6212	0.0531	0.2579	0.1842	1.475	3.3417
LASSO	0.8392	0.9252	0.6471	0.9619	0.3529	0.0381	0.0748	0.1608	1.475	1.8250
LARS	0.8392	0.9252	0.6442	0.9619	0.3558	0.0381	0.0748	0.1608	1.475	1.8250
GSDS	0.9900	0.5369	0.2906	0.9992	0.7094	0.0008	0.4631	0.0100	1.475	5.5000
GSR2-r	0.9025	0.8527	0.5297	0.9710	0.4703	0.0290	0.1473	0.0975	1.475	2.5417
GSR2	0.9342	0.8539	0.5394	0.9775	0.4606	0.0225	0.1461	0.0658	1.475	2.5917
FOR	0.9000	0.5186	0.2477	0.9593	0.7523	0.0407	0.4814	0.1000	1.475	5.4167
SW	0.7933	0.8235	0.4390	0.9506	0.5610	0.0494	0.1765	0.2067	1.475	2.6000
SWCV	0.8375	0.7014	0.3416	0.9503	0.6584	0.0497	0.2986	0.1625	1.475	3.7250

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	0.9801	0.7412	0.1341	0.9974	0.8659	0.0026	0.2588	0.0199	1.7083	12.8750
SCAD	0.9125	0.7186	0.1122	0.9905	0.8878	0.0095	0.2814	0.0875	1.7083	13.6083
LASSO	0.8651	0.9005	0.2365	0.9903	0.7635	0.0097	0.0995	0.1349	1.7083	5.6583
LARS	0.8651	0.9001	0.2353	0.9903	0.7647	0.0097	0.0999	0.1349	1.7083	5.6750
GSDS	0.9525	0.6626	0.1113	0.9958	0.8887	0.0042	0.3374	0.0475	1.7083	16.2417
GSR2-r	0.6880	0.9952	0.8385	0.9826	0.1615	0.0174	0.0048	0.3120	1.7083	1.1583
GSR2	0.7107	0.9961	0.8485	0.9833	0.1515	0.0167	0.0039	0.2893	1.7083	1.1500
FOR	0.9285	0.5128	0.0658	0.9896	0.9342	0.0104	0.4872	0.0715	1.7083	22.5833
SW	0.8624	0.7851	0.1439	0.9889	0.8561	0.0111	0.2149	0.1376	1.7083	10.6417
SWCV	0.8926	0.6751	0.0973	0.9894	0.9027	0.0106	0.3249	0.1074	1.7083	15.4750

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	0.9076	0.8091	0.2738	0.9842	0.7262	0.0158	0.1909	0.0924	4.275	13.3583
SCAD	0.7612	0.7936	0.2218	0.9646	0.7782	0.0354	0.2064	0.2388	4.275	13.3083
LASSO	0.7087	0.9214	0.3826	0.9644	0.6174	0.0356	0.0786	0.2913	4.275	6.5750
LARS	0.7087	0.9214	0.3826	0.9644	0.6174	0.0356	0.0786	0.2913	4.275	6.5750
GSDS	0.9708	0.8203	0.3159	0.9959	0.6841	0.0041	0.1797	0.0292	4.275	13.2917
GSR2-r	0.7021	0.9732	0.6737	0.9647	0.3263	0.0353	0.0268	0.2979	4.275	3.8417
GSR2	0.6958	0.9737	0.6870	0.9635	0.3130	0.0365	0.0263	0.3042	4.275	3.7500
FOR	0.8706	0.5176	0.1247	0.9710	0.8753	0.0290	0.4824	0.1294	4.275	28.0000
SW	0.7489	0.8111	0.2440	0.9643	0.7560	0.0357	0.1889	0.2511	4.275	12.3500
SWCV	0.7936	0.7285	0.1896	0.9666	0.8104	0.0334	0.2715	0.2064	4.275	16.8167

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	0.8840	0.8295	0.5611	0.9569	0.4389	0.0431	0.1705	0.1160	1.925	3.0333
SCAD	0.7289	0.8241	0.4974	0.9134	0.5026	0.0866	0.1759	0.2711	1.925	2.7083
LASSO	0.7083	0.9461	0.7299	0.9153	0.2701	0.0847	0.0539	0.2917	1.925	1.6750
LARS	0.7083	0.9461	0.7299	0.9153	0.2701	0.0847	0.0539	0.2917	1.925	1.6750
GSDS	1.0000	0.7589	0.5025	1.0000	0.4975	0.0000	0.2411	0.0000	1.925	3.8917
GSR2-r	0.8454	0.8512	0.5744	0.9405	0.4256	0.0595	0.1488	0.1546	1.925	2.7083
GSR2	0.8272	0.8528	0.5814	0.9323	0.4186	0.0677	0.1472	0.1728	1.925	2.6333
FOR	0.8623	0.5224	0.2972	0.9345	0.7028	0.0655	0.4776	0.1377	1.925	5.4833
SW	0.7142	0.8479	0.5155	0.9136	0.4845	0.0864	0.1521	0.2858	1.925	2.4833
SWCV	0.7629	0.7644	0.4361	0.9116	0.5639	0.0884	0.2356	0.2371	1.925	3.2417

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	0.9111	0.8057	0.1965	0.9903	0.8035	0.0097	0.1943	0.0889	2.35	10.3250
SCAD	0.7448	0.7881	0.1557	0.9766	0.8443	0.0234	0.2119	0.2552	2.35	10.6000
LASSO	0.6547	0.9171	0.2675	0.9749	0.7325	0.0251	0.0829	0.3453	2.35	4.9000
LARS	0.6547	0.9171	0.2675	0.9749	0.7325	0.0251	0.0829	0.3453	2.35	4.9000
GSDS	0.9487	0.8317	0.2502	0.9952	0.7498	0.0048	0.1683	0.0513	2.35	9.4000
GSR2-r	0.5480	0.9968	0.8646	0.9691	0.1354	0.0309	0.0032	0.4520	2.35	1.1333
GSR2	0.5509	0.9970	0.8936	0.9689	0.1064	0.0311	0.0030	0.4491	2.35	1.1167
FOR	0.8513	0.5172	0.0848	0.9800	0.9152	0.0200	0.4828	0.1487	2.35	22.5167
SW	0.7235	0.8044	0.1684	0.9762	0.8316	0.0238	0.1956	0.2765	2.35	9.8667
SWCV	0.7724	0.7215	0.1312	0.9782	0.8688	0.0218	0.2785	0.2276	2.35	13.5750

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	0.9624	0.8797	0.4117	0.9932	0.5883	0.0068	0.1203	0.0376	4.4667	10.2833
SCAD	0.8897	0.8370	0.3505	0.9812	0.6495	0.0188	0.1630	0.1103	4.4667	11.9917
LASSO	0.8358	0.9291	0.4708	0.9764	0.5292	0.0236	0.0709	0.1642	4.4667	6.9583
LARS	0.8336	0.9294	0.4705	0.9762	0.5295	0.0238	0.0706	0.1664	4.4667	6.9333
GSDS	0.9835	0.9320	0.5890	0.9979	0.4110	0.0021	0.0680	0.0165	4.4667	7.9000
GSR2-r	0.7422	0.9761	0.7410	0.9674	0.2590	0.0326	0.0239	0.2578	4.4667	4.0083
GSR2	0.7252	0.9768	0.7427	0.9663	0.2573	0.0337	0.0232	0.2748	4.4667	3.9167
FOR	0.9439	0.5275	0.1455	0.9855	0.8545	0.0145	0.4725	0.0561	4.4667	28.0000
SW	0.8763	0.8441	0.3235	0.9808	0.6765	0.0192	0.1559	0.1237	4.4667	11.5500
SWCV	0.8885	0.7920	0.2780	0.9810	0.7220	0.0190	0.2080	0.1115	4.4667	14.2750

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	0.9507	0.8990	0.7343	0.9768	0.2657	0.0232	0.1010	0.0493	2.0667	2.6917
SCAD	0.8543	0.8400	0.5856	0.9434	0.4144	0.0566	0.1600	0.1457	2.0667	2.9417
LASSO	0.8241	0.9345	0.7572	0.9391	0.2428	0.0609	0.0655	0.1759	2.0667	2.1083
LARS	0.8196	0.9355	0.7601	0.9382	0.2399	0.0618	0.0645	0.1804	2.0667	2.0917
GSDS	1.0000	0.9065	0.7619	1.0000	0.2381	0.0000	0.0935	0.0000	2.0667	2.8667
GSR2-r	0.8665	0.8556	0.6348	0.9466	0.3652	0.0534	0.1444	0.1335	2.0667	2.8250
GSR2	0.8613	0.8627	0.6424	0.9481	0.3576	0.0519	0.1373	0.1387	2.0667	2.7750
FOR	0.9222	0.4656	0.3060	0.9516	0.6940	0.0484	0.5344	0.0778	2.0667	6.1083
SW	0.8513	0.8554	0.5954	0.9451	0.4046	0.0549	0.1446	0.1487	2.0667	2.8000
SWCV	0.8640	0.8057	0.5405	0.9457	0.4595	0.0543	0.1943	0.1360	2.0667	3.2333

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	0.9649	0.8756	0.3125	0.9964	0.6875	0.0036	0.1244	0.0351	2.4	7.5917
SCAD	0.9036	0.8362	0.2764	0.9896	0.7236	0.0104	0.1638	0.0964	2.4	9.0500
LASSO	0.8042	0.9282	0.3642	0.9841	0.6358	0.0159	0.0718	0.1958	2.4	4.8500
LARS	0.8042	0.9284	0.3635	0.9841	0.6365	0.0159	0.0716	0.1958	2.4	4.8417
GSDS	0.9717	0.9369	0.5115	0.9975	0.4885	0.0025	0.0631	0.0283	2.4	5.0333
GSR2-r	0.5985	0.9989	0.9560	0.9712	0.0440	0.0288	0.0011	0.4015	2.4	1.1833
GSR2	0.5601	0.9985	0.9655	0.9699	0.0345	0.0301	0.0015	0.4399	2.4	1.1417
FOR	0.9540	0.5389	0.1021	0.9919	0.8979	0.0081	0.4611	0.0460	2.4	21.8917
SW	0.8725	0.8416	0.2424	0.9885	0.7576	0.0115	0.1584	0.1275	2.4	8.7500
SWCV	0.8874	0.7891	0.1992	0.9891	0.8008	0.0109	0.2109	0.1126	2.4	11.0417

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	0.9593	0.9030	0.4898	0.9904	0.5102	0.0096	0.0970	0.0407	4.325	8.9000
SCAD	0.8489	0.8556	0.4025	0.9705	0.5975	0.0295	0.1444	0.1511	4.325	10.4583
LASSO	0.8617	0.9230	0.4320	0.9772	0.5680	0.0228	0.0770	0.1383	4.325	7.1750
LARS	0.8628	0.9224	0.4297	0.9774	0.5703	0.0226	0.0776	0.1372	4.325	7.2167
GSDS	0.9694	0.9550	0.7951	0.9955	0.2049	0.0045	0.0450	0.0306	4.325	6.5500
GSR2-r	0.7280	0.9712	0.6873	0.9661	0.3127	0.0339	0.0288	0.2720	4.325	4.0750
GSR2	0.7652	0.9709	0.6889	0.9692	0.3111	0.0308	0.0291	0.2348	4.325	4.2500
FOR	0.9122	0.5208	0.1312	0.9759	0.8688	0.0241	0.4792	0.0878	4.325	28.0000
SW	0.8373	0.8453	0.3168	0.9701	0.6832	0.0299	0.1547	0.1627	4.325	10.9167
SWCV	0.8737	0.7882	0.2871	0.9719	0.7129	0.0281	0.2118	0.1263	4.325	14.0250

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	0.9382	0.8937	0.6882	0.9678	0.3118	0.0322	0.1063	0.0618	2.0333	2.6750
SCAD	0.8288	0.8396	0.5859	0.9254	0.4141	0.0746	0.1604	0.1712	2.0333	2.8083
LASSO	0.8477	0.9468	0.7623	0.9421	0.2377	0.0579	0.0532	0.1523	2.0333	2.0000
LARS	0.8477	0.9459	0.7580	0.9421	0.2420	0.0579	0.0541	0.1523	2.0333	2.0083
GSDS	1.0000	0.9248	0.8374	1.0000	0.1626	0.0000	0.0752	0.0000	2.0333	2.7583
GSR2-r	0.8257	0.8466	0.5947	0.9395	0.4053	0.0605	0.1534	0.1743	2.0333	2.8583
GSR2	0.8709	0.8412	0.5906	0.9455	0.4094	0.0545	0.1588	0.1291	2.0333	2.9417
FOR	0.9097	0.4937	0.3132	0.9510	0.6868	0.0490	0.5063	0.0903	2.0333	5.8750
SW	0.8110	0.8341	0.5387	0.9248	0.4613	0.0752	0.1659	0.1890	2.0333	2.8083
SWCV	0.8663	0.7719	0.5123	0.9339	0.4877	0.0661	0.2281	0.1337	2.0333	3.4500

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	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9666	0.9046	0.3908	0.9952	0.6092	0.0048	0.0954	0.0334	2.2917	6.2250
SCAD	0.8399	0.8587	0.3079	0.9806	0.6921	0.0194	0.1413	0.1601	2.2917	7.6500
LASSO	0.8481	0.9190	0.3097	0.9849	0.6903	0.0151	0.0810	0.1519	2.2917	5.1750
LARS	0.8504	0.9184	0.3078	0.9851	0.6922	0.0149	0.0816	0.1496	2.2917	5.2083
GSDS	0.9389	0.9615	0.7444	0.9948	0.2556	0.0052	0.0385	0.0611	2.2917	3.7917
GSR2-r	0.6020	0.9956	0.8409	0.9710	0.1591	0.0290	0.0044	0.3980	2.2917	1.2167
GSR2	0.6444	0.9961	0.8652	0.9735	0.1348	0.0265	0.0039	0.3556	2.2917	1.3083
FOR	0.9001	0.5269	0.0863	0.9824	0.9137	0.0176	0.4731	0.0999	2.2917	22.1250
SW	0.8276	0.8478	0.2269	0.9808	0.7731	0.0192	0.1522	0.1724	2.2917	8.1083
SWCV	0.8602	0.7916	0.1968	0.9807	0.8032	0.0193	0.2084	0.1398	2.2917	10.5750

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	FNPV	Type I	Type II	MSTr	MSEst
DS	0.9227	0.7473	0.2335	0.9844	0.7665	0.0156	0.2527	0.0773	4.4417	16.7000
SCAD	0.7444	0.7156	0.1762	0.9575	0.8238	0.0425	0.2844	0.2556	4.4417	17.2417
LASSO	0.7412	0.9043	0.3534	0.9640	0.6466	0.0360	0.0957	0.2588	4.4417	7.6167
LARS	0.7412	0.9040	0.3525	0.9640	0.6475	0.0360	0.0960	0.2588	4.4417	7.6333
GSDS	0.9637	0.6515	0.2076	0.9947	0.7924	0.0053	0.3485	0.0363	4.4417	22.0500
GSR2-r	0.6854	0.9734	0.6720	0.9603	0.3280	0.0397	0.0266	0.3146	4.4417	3.7500
GSR2	0.6879	0.9730	0.6805	0.9601	0.3195	0.0399	0.0270	0.3121	4.4417	3.7667
FOR	0.8462	0.5141	0.1220	0.9620	0.8780	0.0380	0.4859	0.1538	4.4417	28.0000
SW	0.7098	0.7898	0.2175	0.9590	0.7825	0.0410	0.2102	0.2902	4.4417	13.3833
SWCV	0.7683	0.6766	0.1730	0.9578	0.8270	0.0422	0.3234	0.2317	4.4417	19.3667

No. factors = 10;  $q_{me} = 0.2$ ; 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	0.8883	0.7768	0.5147	0.9464	0.4853	0.0536	0.2232	0.1117	2.0083	3.4750
SCAD	0.6727	0.7474	0.4037	0.8810	0.5963	0.1190	0.2526	0.3273	2.0083	3.1917
LASSO	0.7322	0.9209	0.6696	0.9099	0.3304	0.0901	0.0791	0.2678	2.0083	1.9333
LARS	0.7322	0.9195	0.6652	0.9096	0.3348	0.0904	0.0805	0.2678	2.0083	1.9417
GSDS	0.9903	0.5619	0.3735	0.9992	0.6265	0.0008	0.4381	0.0097	2.0083	5.5917
GSR2-r	0.8107	0.8535	0.5753	0.9227	0.4247	0.0773	0.1465	0.1893	2.0083	2.6167
GSR2	0.8049	0.8541	0.5823	0.9235	0.4177	0.0765	0.1459	0.1951	2.0083	2.6250
FOR	0.8023	0.5285	0.2892	0.8992	0.7108	0.1008	0.4715	0.1977	2.0083	5.3250
SW	0.6633	0.8140	0.4843	0.8910	0.5157	0.1090	0.1860	0.3367	2.0083	2.7000
SWCV	0.7207	0.7042	0.3940	0.8861	0.6060	0.1139	0.2958	0.2793	2.0083	3.6417

No. factors = 10;  $q_{me} = 0.2$ ; 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	0.9416	0.7425	0.1710	0.9931	0.8290	0.0069	0.2575	0.0584	2.4333	13.2250
SCAD	0.7794	0.7101	0.1277	0.9762	0.8723	0.0238	0.2899	0.2206	2.4333	14.0500
LASSO	0.7006	0.9018	0.2629	0.9755	0.7371	0.0245	0.0982	0.2994	2.4333	5.6833
LARS	0.7006	0.9016	0.2626	0.9755	0.7374	0.0245	0.0984	0.2994	2.4333	5.6917
GSDS	0.9394	0.6682	0.1505	0.9941	0.8495	0.0059	0.3318	0.0606	2.4333	16.4583
GSR2-r	0.5489	0.9966	0.8427	0.9671	0.1573	0.0329	0.0034	0.4511	2.4333	1.1333
GSR2	0.5514	0.9961	0.8483	0.9667	0.1517	0.0333	0.0039	0.4486	2.4333	1.1417
FOR	0.8585	0.5125	0.0847	0.9761	0.9153	0.0239	0.4875	0.1415	2.4333	22.6750
SW	0.7324	0.7861	0.1584	0.9746	0.8416	0.0254	0.2139	0.2676	2.4333	10.6833
SWCV	0.7856	0.6719	0.1250	0.9752	0.8750	0.0248	0.3281	0.2144	2.4333	15.7250