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Complete List of Authors	Xiaogang Su Juanjuan Fan Richard Levine Martha Nunn and Chih-Ling Tsai
Corresponding Author	Xiaogang Su
E-mail	xiaogangsu@gmail.com, xsu@utep.edu
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Table 2: Simulation results on standard errors of nonzero $\widehat{\boldsymbol{\beta}}$ with $n = 200$ over 500 simulation runs. Reported quantities are MAD of the parameter estimates, Median of the standard errors, and MAD of the standard errors.

(a) Model A – Gaussian Linear Regression

	oracle			MIC		
	MAD	Median SE	MAD SE	MAD	Median SE	MAD
β_1	0.083	0.082	0.006	0.083	0.082	
β_2	0.084	0.082	0.006	0.087	0.082	0.006
β_5	0.072	0.072	0.005	0.073	0.072	

(b) Model B – Logistic Regression

	oracle			MIC		
	MAD	Median SE	MAD SE		Median SE	MAD SE
β_1	0.528	0.475			0.492	0.094
β_2	0.399			0.448	0.407	0.064
β_5	0.380	0.356		0.405	0.367	0.061

(c) Model C – Loglinear Regression

	oracle			MIC		
	MAD	Median SE	MAD SE	MAD	Median SE	MAD SE
β_1		0.036	0.007	0.037	0.036	0.007
β_2	0.039	0.039	0.007	0.040	0.039	0.007
β_5	0.032	0.032	0.006	0.033	0.033	0.006