Setting A
$p = 30$, $p^{(rel)} = 18$, $\gamma = 1/2$, $\beta = 0.3$
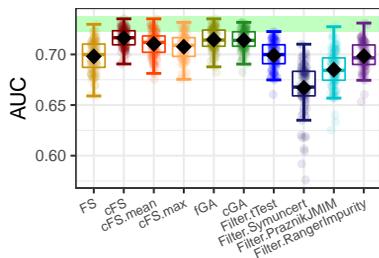
Setting B
$p = 30$, $p^{(rel)} = 3$, $\gamma = 2/3$, $\beta = 1$
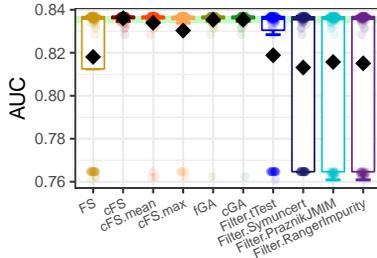
Setting C
$p = 300$, $p^{(rel)} = 30$, $\gamma = 1/3$, $\beta = 0.5$
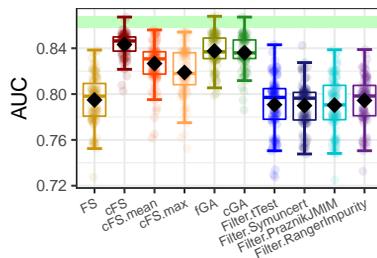
Setting D
$p = 300$, $p^{(rel)} = 3$, $\gamma = 2/3$, $\beta = 0.5$
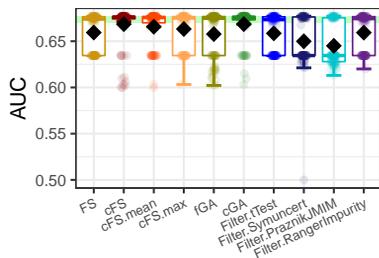
Setting E
$p = 1500$, $p^{(rel)} = 15$, $\gamma = 2$, $\beta = 0.5$
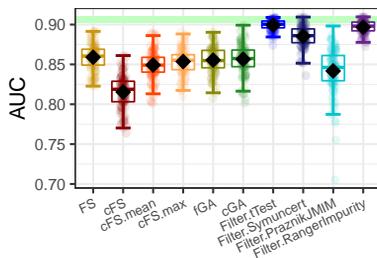
Setting F
$p = 1500$, $p^{(rel)} = 20$, $\gamma = 1/2$, $\beta = 0.5$
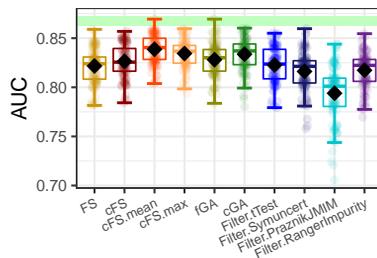
Setting G
$p = 300$, $p^{(rel)} = 30$, $\gamma = 1/3$, $\beta = 0.3$, $\Sigma \neq I_p$
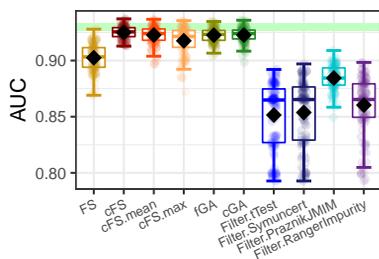
Setting H
$p = 300$, $p^{(rel)} = 30$, $\gamma = 1/3$, $\beta = 0.5$, $c_i \sim \beta_i$
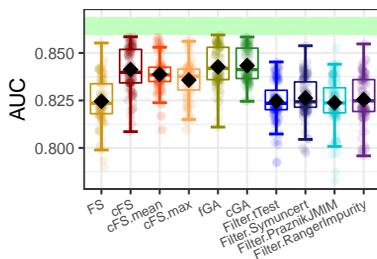
Setting I
$p = 300$, $p^{(rel)} = 30$, $\gamma = 1/3$, $\beta =]0, 1]$
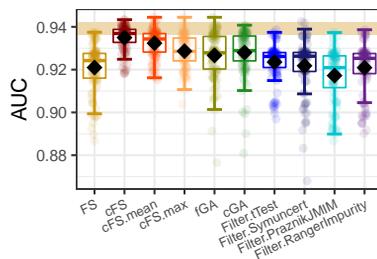
Setting J
$p = 300$, $p^{(rel)} = 30$, $\gamma = 1/3$, $\beta =]0, 1]$, $c_i \sim \beta_i$
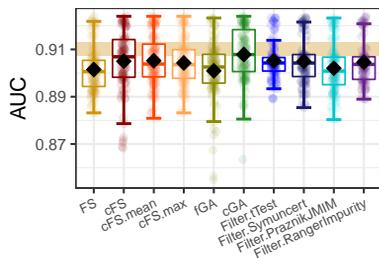
Setting K
$p = 300$, $p^{(rel)} = 30$, $\gamma = 1/3$, $\beta = 0.5$, X not N(.)
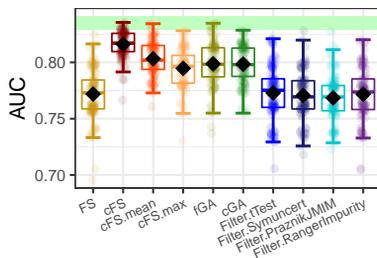
Legend:
- $[q_{0.05}, q_{0.95}]$–CI of Cost–Optimal Set
- $[q_{0.05}, q_{0.95}]$–CI of Ratio–Optimal Set
- Mean AUC
- Results on individual data sets

X-axis categories: FS, cFS, cFS.mean, cFS.max, fGA, cGA, Filter.tTest, Filter.Symuncert, Filter.PraznikJMIM, Filter.RangerImpurity