

Supplementary Files for "Variable Selection with Scalable Bootstrapping in Generalized Linear Model for Massive Data"

ZHANG ZHANG¹, ZHIBING HE², YICHEN QIN³, YE SHEN⁴, BEN-CHANG SHIA⁵, AND YANG LI^{*1}

¹*School of Statistics, Renmin University of China, Beijing, China*

²*School of Mathematical and Statistical Sciences, Arizona State University, AZ, USA*

³*Department of Operations, Business Analytics, and Information Systems, University of Cincinnati, OH, USA*

⁴*College of Public Health, University of Georgia, GA, USA*

⁵*School of Management, Taipei Medical University, Taipei, Taiwan*

S1 Additional Figures

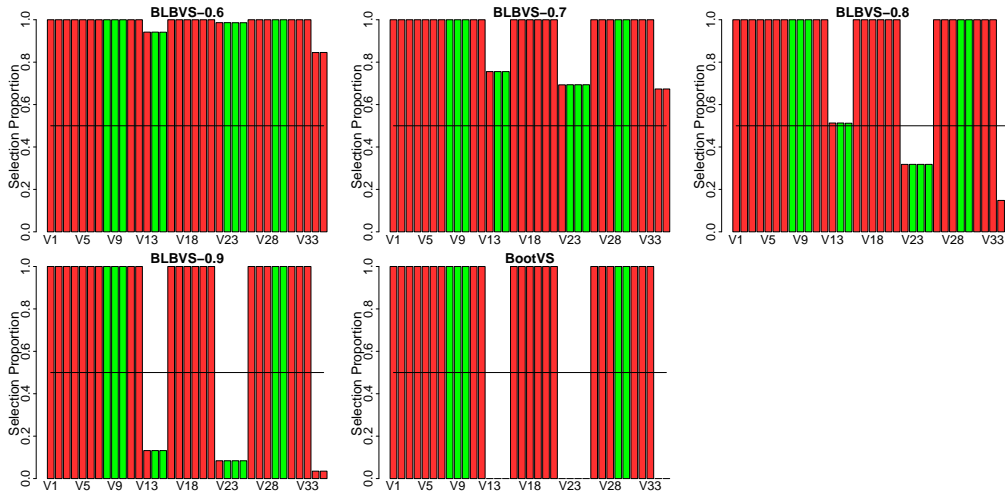


Figure S1: Results of variable selection in Example 2 for BLBVS with $\gamma = 0.6, 0.7, 0.8, 0.9$ and BootVS. The variables in red are active and those in green are inactive. Horizontal line refers to 50% selection proportion.

*Corresponding author. Email: yang.li@ruc.edu.cn

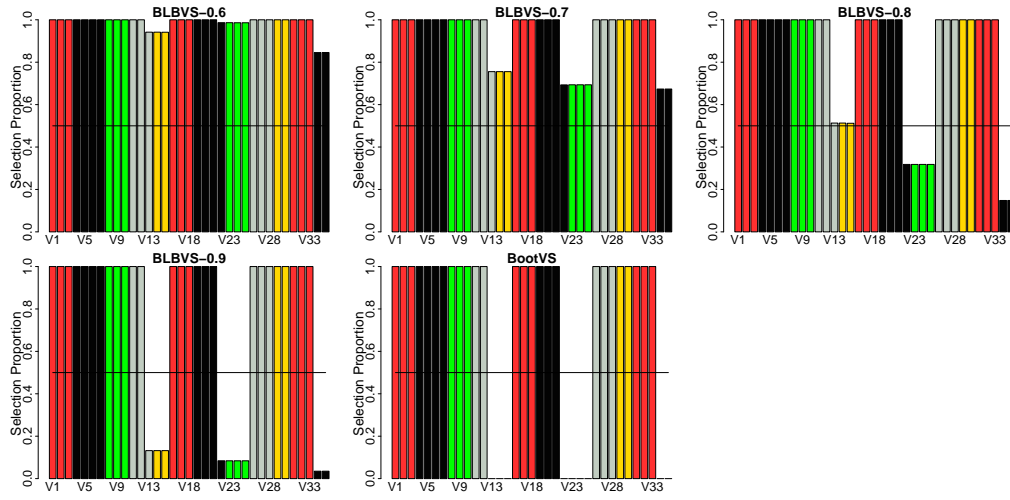


Figure S2: Results of variable selection in Example 4 for BLBVS with $\gamma = 0.6, 0.7, 0.8, 0.9$ and BootVS. Variables from the same group share the same color. Horizontal line refers to 50% selection proportion.

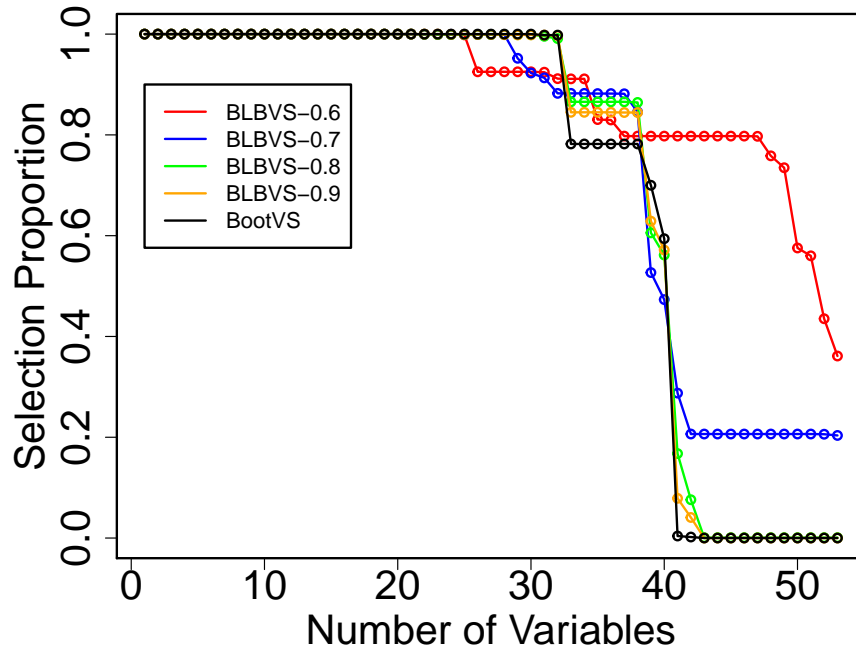


Figure S3: Proportion results sorted by descending order: Bike Sharing data

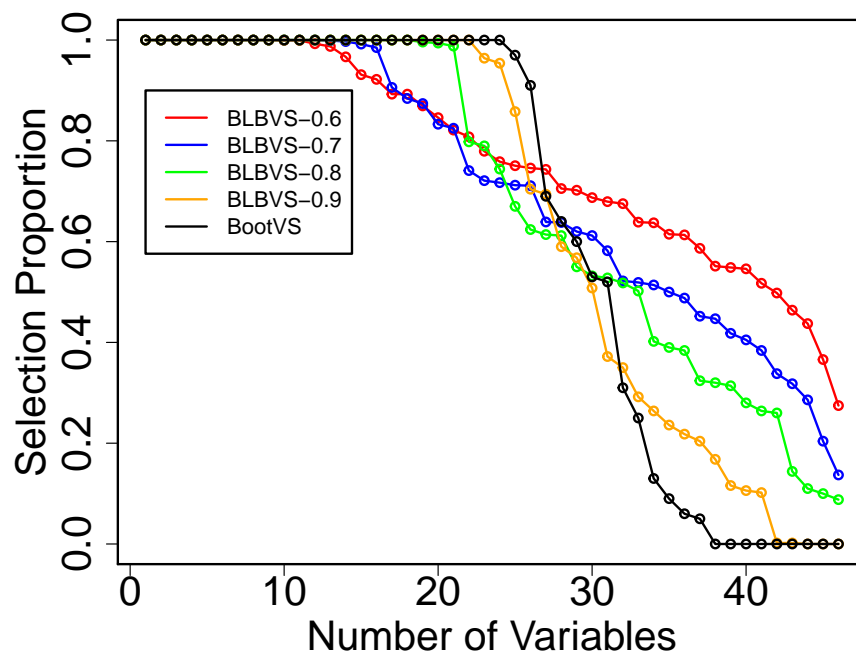


Figure S4: Proportion results sorted by descending order: Lending Club data