



Figure S2: Results of the linear model with respect to Scenario 2. Each panel represents a different evaluation metric: prediction error (A), computing time (B), true positive rate (C), and true negative rate (D). The height of each bar indicates the average value of the corresponding metric across multiple simulations, with error bars representing twice the standard deviation. The first three bars in each panel correspond to the oracle number of factors per group, while the last three bars represent the adaptively selected numbers of factors.