



Figure S4: Results of the logistic model with respect to Scenario 2. Each panel represents a different evaluation metric: prediction error (A), computing time (B), true negative rate (C), and true positive 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.