

Supplementary Material for “A Robust Model-Free Feature Screening Method for Ultrahigh-Dimensional Data” by J. Xue and F. Liang

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1. Gene screening results by HZ-SIS for the rest 22 drugs.

Table 1: Top 10 genes selected by HZ-SIS for the rest 22 drugs.

Rank	Nilotinib	AEW541	AZD0530	AZD6244	Erlotinib
1	ARID1B	UST	DMKN	DUSP6	SYTL1
2	WWTR1	INSR	FGFBP1	ITGA6	DAPP1
3	FAM129B	TCEAL4	CLDN15	ETV4	PTPN6
4	DAPK3	WBP5	SMAP2	UCHL1	ARHGAP27
5	ARHGAP29	TRIP10	POU3F2	PHLDA1	TSTD1
6	GPRC5A	MIER3	GRHL2	NPAS2	PSD4
7	LAPTM4A	SLFN12	RHOD	LOC100131096	TIMP1
8	CTNNA1	GPD2	APOO	SH3TC2	SH2D3A
9	WBP5	MID2	FAM189B	RNF125	REL
10	C7orf29	LOC151534	RASSF6	DCLK2	TMPRSS4
TAE684	Irinotecan	L-685458	Lapatinib	LBW242	ZD-6474
PPP2R3A	ARHGAP19	TGFB1	CRB3	KRTAP4-6	TIMP1
PUM2	TAF5	CPSF6	SH2D3A	ANAPC5	PRDX4

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CPSF6	NRF1	RRAS	PTPN6	FANCE	ARF3
WEE1	ORC1	CAV2	DAPP1	ADAMTS19	RH3B
C14orf93	CPSF6	KLHL8	FAM83F	LDOC1	CDC42SE2
ZNF124	CD63	RHOC	INADL	LOC100507000	DMKN
UPP1	SLFN11	CTSL1	FAAH2	APOA1BP	APOO
C9orf38	B4GALT4	ZBED4	LSR	GRM8	TET3
S100A10	PRPF38A	UPP1	SYTL1	GNAZ	PBX2
BLM	RFXAP	PXDC1	MAP7	MBTD1	PXK
TKI258	PHA-665752	Nutlin-3	PF2341066	Panobinostat	Sorafenib
S100A11	GEMB1	DNAJB14	DUSP14	MYOF	FLI1
F2RL1	TRIP6	SLC35D3	PPP2R3A	WWTR1	SNAI2
ALDH1A3	C3orf19	FANCL	MYOF	CYR61	C9orf3
EXOSC9	FAXC	LOC285548	PERP	TNFRF12A	CPSF6
KIAA1671	FAM83D	CCDC30	BAIAP2L1	ANXA2	LAIR1
DDR1	FDXACB1	GABPB1	CPSF6	ARSJ	RPL22
PKP3	KIF16B	ATXN7	CEP44	S100A10	SIN3A
CTTN	SYAP1	MDM2	GPR56	ZBED4	EGFR
MYO5B	C4orf29	MDH1	HGF	ITGA3	RPIA
INPP5B	VHL	MRGPRX3	TNFAIP1	GPX8	NCBP2
PD-0325901	PD-0332991	Paclitaxel	PLX4720	RAF265	Rank
DUSP6	GPX8	TAF5	EPCAM	EXOSC9	1
ITGA6	CAV2	ILF3	ECT2	MYO5B	2
NPAS2	COX18	MCM2	PRKCB	SEPT10	3
ETV4	EPHA2	SPEN	VPS33B	VASN	4
LYZ	GPRC5A	NASP	CD200	DDR1	5
C9orf167	PLK2	HNRNPL	LARGE	INPP5B	6
RNF125	RPAS	SNRPA	DSC2	F2RL1	7
CMTM7	TSEN34	CPSF6	SUSD4	SEPT6	8
PHLDA1	MYOF	KDM1A	MMP28	ENTPD2	9
NUDT4	HDHD2	SSRP1	NUDT4	SNRPD1	10