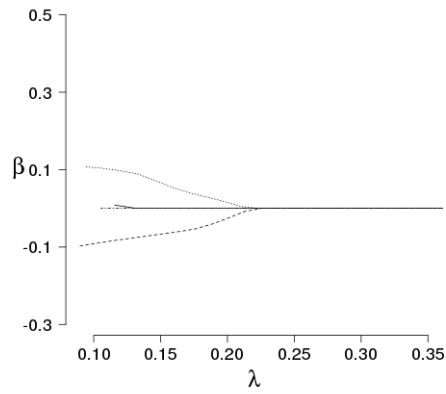
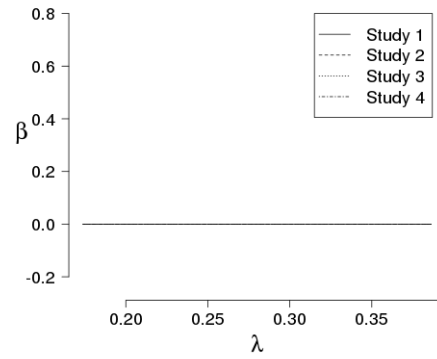


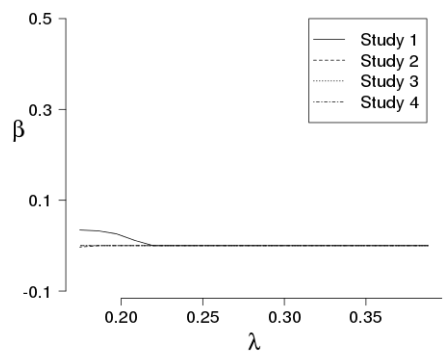
**Figure 1.** Solution paths under the homogeneity model for a simulated dataset for a gene associated with responses.



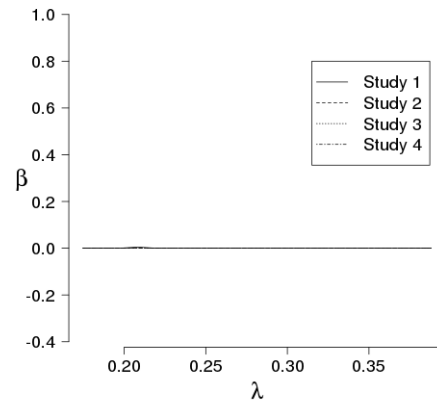
(a) MCP



(b) 2-norm gMCP

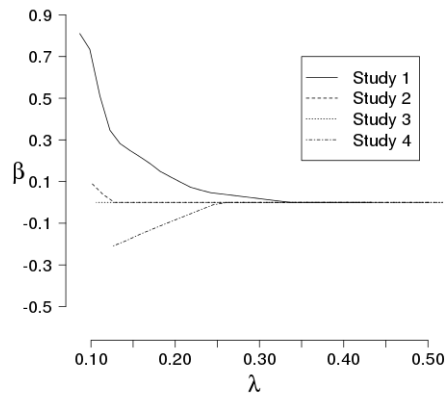


(c) 1-norm gMCP

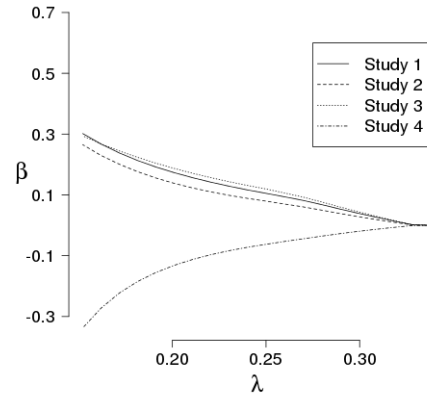


(d) composite MCP

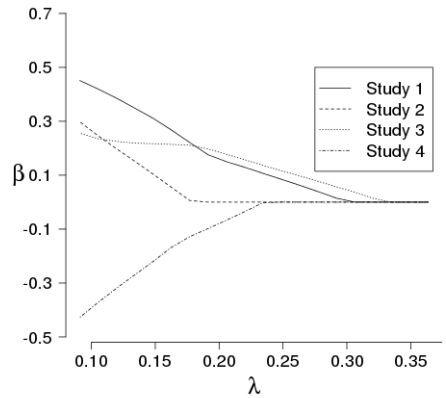
**Figure 2.** Solution paths under the homogeneity model for a simulated dataset for a gene not associated with responses.



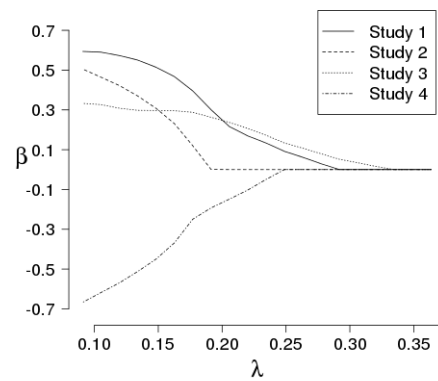
(a) MCP



(b) 2-norm gMCP

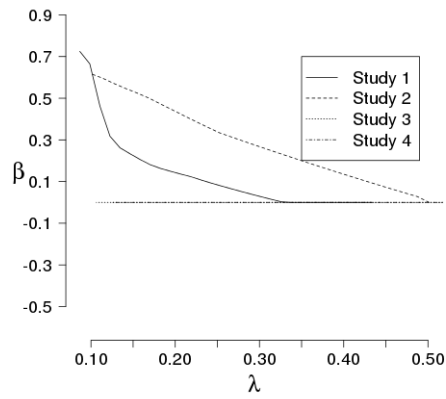


(c) 1-norm gMCP

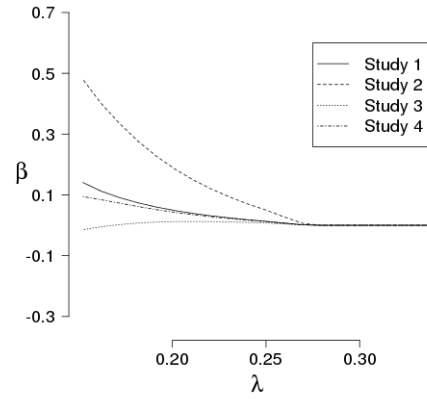


(d) composite MCP

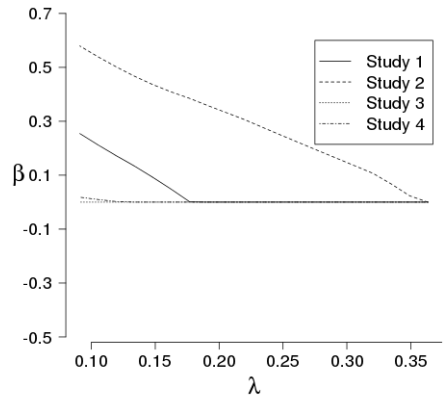
**Figure 3.** Solution paths under the heterogeneity model for a simulated dataset for a gene associated with responses in all four studies.



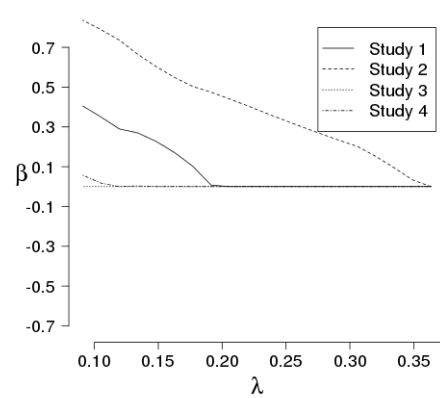
(a) MCP



(b) 2-norm gMCP

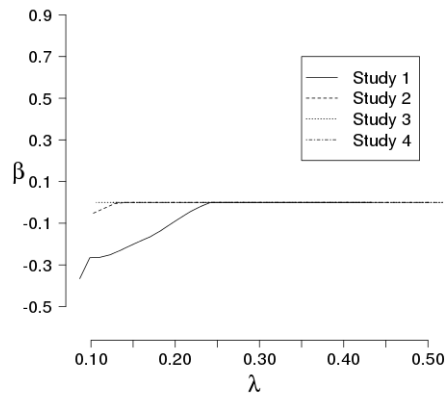


(c) 1-norm gMCP

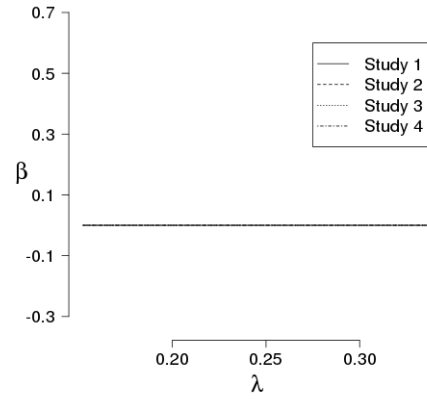


(d) composite MCP

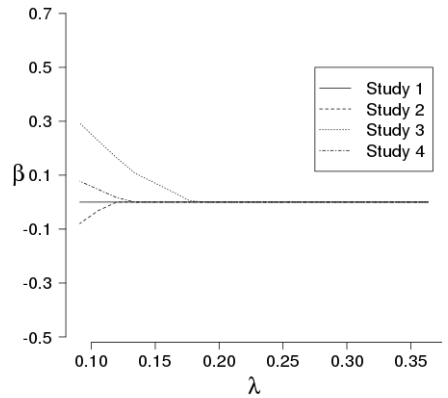
**Figure 4.** Solution paths under the heterogeneity model for a simulated dataset for a gene associated with responses in studies 1 and 2.



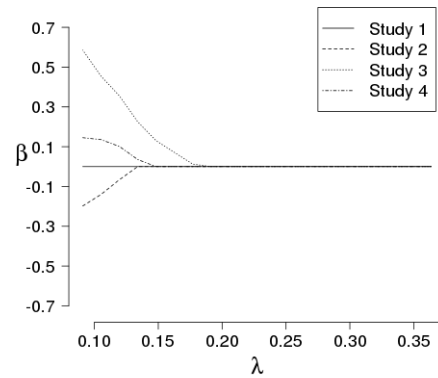
(a) MCP



(b) 2-norm gMCP



(c) 1-norm gMCP



(d) composite MCP

**Figure 5.** Solution paths under the heterogeneity model for a simulated dataset for a gene not associated with responses in all four studies.

**Table 1***Parameter estimates for liver cancer studies.*

| Method        | Gene # | D1    | D2    | D3    | D4    |
|---------------|--------|-------|-------|-------|-------|
| MCP           | 287    | -0.25 |       |       |       |
|               | 442    | -0.02 |       |       |       |
|               | 921    | -0.04 |       |       |       |
|               | 122    |       | -0.48 |       |       |
|               | 942    |       | -0.04 |       |       |
|               | 942    |       |       |       | -1.37 |
| 2-norm gMCP   | 439    | -0.19 | -0.13 | -0.36 | 0.10  |
|               | 942    | -0.31 | -0.74 | -0.91 | -0.71 |
| 1-norm gMCP   | 122    |       | -0.35 |       |       |
|               | 255    | -0.02 |       |       |       |
|               | 287    | -0.14 |       |       |       |
|               | 332    |       | 0.02  |       |       |
|               | 379    |       |       |       | 0.02  |
|               | 442    | -0.11 |       |       |       |
|               | 497    |       |       | -0.05 |       |
|               | 498    |       | 0.11  |       |       |
|               | 523    |       |       | -0.20 |       |
|               | 679    | -0.06 |       |       |       |
|               | 713    | -0.07 |       |       |       |
|               | 735    | -0.10 |       |       |       |
|               | 774    |       | -0.10 |       |       |
|               | 849    |       | 0.03  |       |       |
|               | 914    |       |       |       | 0.04  |
|               | 921    | -0.13 |       |       |       |
| 942           |        | -0.27 | -0.05 | -0.32 |       |
| 992           |        |       | -0.01 |       |       |
| composite MCP | 122    |       | -0.48 |       |       |
|               | 287    | -0.18 |       |       |       |
|               | 442    | -0.02 |       |       |       |
|               | 921    | -0.02 |       |       |       |
|               | 942    |       |       |       | -0.17 |

**Table 2***Parameter estimates for analysis of multiple cancer data.*

| Method        | Gene # | Kidney | Liver | Prostate | Stomach |
|---------------|--------|--------|-------|----------|---------|
| MCP           | 525    |        |       |          | -9.03   |
|               | 824    |        |       | -7.72    |         |
|               | 1145   |        | 12.41 |          |         |
|               | 2573   | 3.91   |       |          |         |
| 2-norm gMCP   | 317    | -2.11  | -1.42 | -5.11    | -2.92   |
|               | 1145   | -2.30  | 10.33 | 0.96     | 3.81    |
|               | 2211   | 11.51  | 0.62  | -5.00    | 1.21    |
| 1-norm gMCP   | 530    |        |       |          | -0.94   |
|               | 672    | -0.99  |       |          |         |
|               | 1145   |        | 2.65  |          | 0.22    |
|               | 2211   | 1.64   |       | -0.52    |         |
|               | 2991   |        |       | 1.18     |         |
|               | 3031   | 0.01   |       |          |         |
| composite MCP | 40     | -8.62  |       |          |         |
|               | 110    |        |       |          | -4.01   |
|               | 220    |        |       | 9.93     |         |
|               | 703    | 6.31   |       |          |         |
|               | 1145   |        | 12.15 |          |         |