

| simulation scenario | mean AUC | |
|---|--------------|---------------|
| | $n = 40,000$ | $n = 100,000$ |
| $w_1 = w_2 = 0.5, m_1 = m_2 = 1000, h_1^2 = 10\%, h_2^2 = 10\%$ | 0.59 | 0.60 |
| $w_1 = w_2 = 0.5, m_1 = m_2 = 1000, h_1^2 = 20\%, h_2^2 = 20\%$ | 0.65 | 0.66 |

S2 Table: Simulation results: effect of increasing sample size on classification accuracy of eGST.