The instructions for installation are as follows.

1. Make sure that all dependencies for the package ‘MIHD’ are installed. Since the package ‘MIHD’ depends on three packages, i.e. ‘glmnet’, ‘mice’, and ‘blasso’, you should install these three packages first.

In R, type *install.packages(c("glmnet","mice"))* to install the first two packages.

Installation of ‘blasso’ package: Because package ‘blasso’ is not readily available for the latest version of R, “blasso” needs to be installed using its source file. If you have Mac OS, open R and type *install.packages("blasso\_0.3.tar.gz",type="source")* after you download the attached file "blasso\_0.3.tar.gz"*.*Of note, you should use *setwd()* to set the working directory to the directory where this package is stored.

If you have Windows OS, it requires more work. First, make sure you download and install Rtools from <http://cran.at.r-project.org/bin/windows/Rtools/>. A useful website on how to install Rtools in Windows is: <http://github.com/stan-dev/rstan/wiki/Install-Rtools-for-Windows>. When installing Rtools, you need to edit the system PATH in a step so that the C++ compiler that is included in Rtools can be used by R.  After you successfully install Rtools, open R and type *install.packages("blasso\_0.3.tar.gz",type="source").*

2. Install the package ‘MIHD’.

In R, type *install.packages("MIHD\_3.0.zip",type="win.binary",repos=NULL)*.