

## Second revision

We addressed the minor technical edit suggested by Reviewer #1 in line 225 in our resubmitted manuscript `main_second_revision.pdf`:

“In addition to the normalization by rescaling the data to the interval  $[-1, 1]$ , we also performed a z-score transformation, which yielded comparable results. Therefore our choice of normalization is arbitrary to a degree and a z-score transformation can potentially also be applied in the Lasso logistic regression model.”