${\bf Methods}$

Table 1: Simulation mis-specification design matrix. Outer dimensions describe the unique correct models (6) while inner dimensions (18) describe the unique mis-specifications run for each simulation.

Covariance Matrix	Compound Symmetry	Autocorrelation	Matern Correlation
Type	Mis-specification		
	Data Model	Data Model	Data Model
$\mathbf{L}\mathbf{M}\mathbf{M}$	Missing RE	Missing RE	Missing RE
	Mis-specified RE	Mis-specified RE	Mis-specified RE
	Data Model	Data Model	Data Model
\mathbf{GLMM}	Missing RE	Missing RE	Missing RE
	Mis-specified RE	Mis-specified RE	Mis-specified RE

Table 2: Linear Model Simulation: data generating models, parameter values, and mis-specifications.

	Data Generating Model	Parameters	Data Fitting Model
Correct	$X_i \sim N(0, 1)$ $\mu_{i,j} = X_i \beta$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_y)$	$\beta = (4, -5)$ $\sigma_y = 1$	$X_i \sim N(0, 1)$ $\mu_{i,j} = X_i \beta$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_y)$
Mis-specified	$X_{i} \sim N(0, 1)$ $\mu_{i,j} = X_{i}\beta$ $y'_{i,j} \sim N(\mu_{i,j}, exp(\sigma_{y}))$		$X_{i} \sim N(0, 1)$ $\mu_{i,j} = X_{i}\beta$ $y'_{i,j} \sim N(\mu_{i,j}, \sigma_{y})$

Table 3: Mixed Model Simulation: data generating models, parameter values, and mis-specifications.

	Table 5: M	nxed Model Simulation: da	ta generating models, parameter val	ues, and mis-s	specifications.
Data Generating Model	Parameters	Data Fitting Model	Data Generating Model	Parameters	Data Fitting Model
Linear Mixed Model			Generalized Linear Mixed Model		
Correct $X_i \sim Unif(-0.5, 0.5)$ $u_j \sim N(0, \sigma_u)$	$\beta = (4, -8)$	$X_i \sim Unif(-0.5, 0.5)$ $u_j \sim N(0, \sigma_u)$	Correct $u_j \sim N(0, \sigma_u)$,	$u_j \sim N(0, \sigma_u)$
$\mu_{i,j} = X_i \beta + u_j$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_y)$	$\sigma_u = 2$ $\sigma_y = 0.5$	$u_{j} \sim N(0, \sigma_{u})$ $\mu_{i,j} = X_{i}\beta + u_{j}$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_{y})$	$\mu_{i,j} = exp(\beta + u_j)$ $y_{i,j} \sim NBinom(\mu_{i,j}, size)$		$\mu_{i,j} = exp(\beta + u_j)$ $y_{i,j} \sim NBinom(\mu_{i,j}, size)$
Mis-specified			Mis-specified		
Correct $X_{i} \sim Unif(-0.5, 0.5)$ $u_{j} \sim N(0, \sigma_{u})$ $\mu_{i,j} = X_{i}\beta + u_{j}$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_{y})$	_	Missing Random Effect $X_i \sim Unif(-0.5, 0.5)$ $\mu_{i,j} = X_i\beta$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_y)$ Missing Covariate $u_j \sim N(0, \sigma_u)$ $\mu_{i,j} = \beta + u_j$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_y)$	Correct $u_{j} \sim N(0, \sigma_{u})$ $\mu_{i,j} = exp(\beta + u_{j})$ $y_{i,j} \sim NBinom(\mu_{i,j}, size)$		Missing Random Effect $\mu_{i,j} = exp(\beta)$ $y_{i,j} \sim NBinom(\mu_{i,j}, size)$ Mis-specified Distribution (Poisson) $u_j \sim N(0, \sigma_u)$ $\mu_{i,j} = exp(\beta + u_j)$ $y_{i,j} \sim Poisson(\mu_{i,j})$
$\begin{aligned} & \text{Lognormal} \\ & \text{Random Effect} \\ & X_i \sim Unif(-0.5, 0.5) \\ & u_j \sim N(0, \sigma_u) \\ & \mu_{i,j}^{'} = X_i \beta + e^{u_j} \\ & y_{i,j}^{'} \sim N(\mu_{i,j}^{'}, \sigma_y) \end{aligned}$		Correct $X_{i} \sim Unif(-0.5, 0.5)$ $\mu_{i,j} = X_{i}\beta + u_{j}$ $y'_{i,j} \sim N(\mu_{i,j}, \sigma_{y})$	Gamma Random Effect $u_{j} \sim Gamma(1,1)$ $\mu_{i,j}^{'} = exp(\beta + u_{j})$ $y_{i,j}^{'} \sim NBinom(\mu_{i,j}, size)$		Correct $u_{j} \sim N(0, \sigma_{u})$ $\mu_{i,j} = exp(\beta + u_{j})$ $y_{i,j} \sim NBinom(\mu_{i,j}, size)$

Table 4: Temporal Model Simulation: data generating models, parameter values, and mis specifications

	Table 4: T	emporal Model Simulatio	n: data generating models, parameter	values, and mis	s-specifications.
Data Generating Model	Parameters	Data Fitting Model	Data Generating Model	Parameters	Data Fitting Model
Linear Mixed Model			Generalized Linear Mixed Model		
Correct $\mu_{i} = u_{i-1} + a$ $u_{i} \sim N(\mu_{i}, \sigma_{u})$ $y_{i} \sim N(u_{i}, \sigma_{y})$	$a = 2$ $u[1] = 0$ $\sigma_u = 1$ $\sigma_y = 1$	$\mu_i = u_{i-1} + a$ $u_i \sim N(\mu_i, \sigma_u)$ $y_i \sim N(u_i, \sigma_y)$	Correct $\mu_{i} = u_{i-1} + a$ $u_{i} \sim N(\mu_{i}, \sigma_{u})$ $y_{i} \sim Gamma(\frac{1}{CV}^{2}, e^{u_{i}}CV^{2})$	$a = .02$ $u[1] = 0$ $\sigma_u = 0.5$ $CV = 0.15$	$\mu_i = u_{i-1} + a$ $u_i \sim N(\mu_i, \sigma_u)$ $y_i \sim Gamma(\frac{1}{CV}^2, e^{u_i}CV^2)$
Mis-specified			Mis-specified		
Correct $\mu_i = u_{i-1} + a$ $u_i \sim N(\mu_i, \sigma_u)$ $y_i \sim N(u_i, \sigma_y)$		Missing Random Effect $y_i \sim N(a(1:n), \sigma_y)$ Missing Drift Term $\mu_i = u_{i-1}$ $u_i \sim N(\mu_i, \sigma_u)$ $y_i \sim N(u_i, \sigma_y)$	Correct $\mu_{i} = u_{i-1} + a$ $u_{i} \sim N(\mu_{i}, \sigma_{u})$ $y_{i} \sim Gamma(\frac{1}{CV}^{2}, e^{u_{i}}CV^{2})$		Mising Random Effect $y_i \sim Gamma(\frac{1}{CV}^2, e^aCV^2)$ Missing Drift Term $\mu_i = u_{i-1}$ $u_i \sim N(\mu_i, \sigma_u)$ $y_i \sim Gamma(\frac{1}{CV}^2, e^{u_i}CV^2)$
Heteroscedasticity $\mu_{i} = u_{i-1} + a$ $u_{i} \sim N(\mu_{i}, \sigma_{u})$ $\sigma_{y} = \sqrt{(1 : \frac{n}{2})^{1.3}}$ $y'_{i} \sim N(u_{i}, \sigma_{y})$	-	Correct $\mu_{i} = u_{i-1} + a$ $u_{i} \sim N(\mu_{i}, \sigma_{u})$ $y'_{i} \sim N(u_{i}, \sigma_{y})$			Mis-specified Distribution Normal $\mu_i = u_{i-1} + a$ $u_i \sim N(\mu_i, \sigma_u)$ $y_i \sim N(u_i, \sigma_y)$
Lognormal Random Effect $\mu_i = u_{i-1} + a$ $u_i \sim N(\mu_i, \sigma_u)$ $y_i^{'} \sim N(e^{u_i}, \sigma_y)$	-	Correct $\mu_{i} = u_{i-1} + a$ $u_{i} \sim N(\mu_{i}, \sigma_{u})$ $y'_{i} \sim N(u_{i}, \sigma_{y})$	Gamma Random Effect $u_i = u_{i-1} + Gamma(0.5, 20)$ $y_i^{'} \sim Gamma(\frac{1}{CV}^2, e^{u_i}CV^2)$	_	Correct $\mu_{i} = u_{i-1} + a$ $u_{i} \sim N(\mu_{i}, \sigma_{u})$ $y_{i} \sim Gamma(\frac{1}{CV}^{2}, e^{u_{i}}CV^{2})$

Table 5: Spatial Model Simulation: data generating models, parameter values, and mis-specifications.

	Table 5: Spa	tial Model Simulation: data	generating models, parameter va	lues, and mis-s	
Data Generating Model	Parameters	Data Fitting Model	Data Generating Model	Parameters	Data Fitting Model
Linear Mixed Model			Generalized Linear Mixed Mo	del	
Correct $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = \beta_{0} + \omega_{i}$ $y \sim N(\eta, \sigma_{y})$	$\dot{\phi} = 30$	$\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = \beta_{0} + \omega_{i}$ $y \sim N(\eta, \sigma_{y})$	Correct $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = exp(\beta_{0} + \omega_{i})$ $y \sim Pois(\eta, \sigma_{y})$	$\beta = 2$ $\phi = 30$ $\kappa = \sqrt{8}/\phi$ $\sigma_{\omega}^{2} = 0.25$	$\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = exp(\beta_{0} + \omega_{i})$ $y \sim Pois(\eta, \sigma_{y})$
Mis-specified			Mis-specified		
Correct $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = \beta_{0} + \omega_{i}$ $y \sim N(\eta, \sigma_{y})$		Missing Random Effect $\begin{aligned} \eta_i &= \beta_0 \\ y &\sim N(\eta, \sigma_y) \end{aligned}$ Lognormal Error $\omega \sim GMRF(Q[\kappa, \sigma_\omega^2])$ $\eta_i &= \beta_0 + \omega_i$ $\sigma_y &= exp(N(0, 1))$ $y \sim N(\eta, \sigma_y)$	Correct $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = exp(\beta_{0} + \omega_{i})$ $y \sim Pois(\eta)$		Missing Random Effect $ \eta_i = exp(\beta_0) \\ y \sim Pois(\eta) $
Lognormal Random Effect $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = \beta_{0} + exp(\omega_{i})$ $y^{'} \sim N(\eta, \sigma_{y})$		Correct $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = \beta_{0} + \omega_{i}$ $y' \sim N(\eta, \sigma_{y})$	Zero-Inflated Poisson $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = exp(\beta_{0} + \omega_{i})$ $y^{'} \sim B(1, 0.7) * Pois(\eta)$		Correct $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = exp(\beta_{0} + \omega_{i})$ $y \sim Pois(\eta)$
			Lognormal Random Effect $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = exp(\beta_{0} + exp(\omega_{i}))$ $y' \sim Pois(\eta)$		Correct $\omega \sim GMRF(Q[\kappa, \sigma_{\omega}^{2}])$ $\eta_{i} = exp(\beta_{0} + \omega_{i})$ $y' \sim Pois(\eta)$

Results

LM

Table 6: Linear Model. Type I error rates at the 0.05 significance level evaluated for each method for theoretical and estimated residuals.

test	residual	Pearson	one-step	one-step	full	cdf	Uncondition	alConditional
	type		Generic	Gaussian	Gaussian		ecdf, Not	ecdf, Not
							Rotated	Rotated
Anderson	theoretical	0.047	0.047	0.047	0.047	0.047	0.226	0.223
Darling	estimated	0.023	0.027	0.038	0.028	0.023	0.206	0.201
Kolmogorov-	theoretical	0.048	0.048	0.048	0.048	0.048	0.041	0.044
Smirnov	estimated	0.000	0.000	0.000	0.000	0.000	0.000	0.000
Lilliefors	estimated	0.052	0.052	0.052	0.052	0.052	0.148	0.145

Table 7: Linear Model. Power at the 0.95 significance level evaluated for each method for theoretical and estimated residuals.

test LN-error	residual type	Pearson	one-step Generic	one-step Gaussian	full Gaussian	cdf	Uncondition ecdf, Not Rotated	on@bnditional ecdf, Not Rotated
Anderson Darling	theoretical estimated	1 0.134	1 0.01	1 0.136	1 0.127	1 0.092	1 0.998	1 0.995
Kolmogorov- Smirnov	theoretical estimated	1 0.963	1 0.963	1 0.963	1 0.963	1 0.963	1 0.962	1 0.961
Lilliefors	estimated	0.999	0.998	0.999	0.999	0.995	1	1

Compound Symmetry - LMM

Table 8: Compound Symmetry - LMM. Type I error rates at the 0.05 significance level evaluated for each method for theoretical and estimated residuals.

test	residual	Pearson	one-step	one-step	full	cdf	MCMC	Unconditional	Unconditional	Conditional	Conditional
	type		Generic	Gaussian	Gaussian			ecdf, Rotated	ecdf, Not	ecdf, Rotated	ecdf, Not
									Rotated		Rotated
AOV Equal	theoretical	0.054	0.066	0.066	0.066	0.066	0.046	0.061	1.000	0.056	0.053
Means	estimated	0.000	0.068	0.068	0.068	0.070	0.041	0.068	1.000	0.000	0.000
Levene's Equal	theoretical	0.032	0.035	0.035	0.035	0.035	0.032	0.043	0.060	0.032	0.035
Variances	estimated	0.033	0.038	0.038	0.038	0.037	0.033	0.040	0.045	0.036	0.033
Anderson	theoretical	0.047	0.042	0.042	0.042	0.045	0.046	0.357	0.954	0.357	0.216
Darling	estimated	0.015	0.050	0.039	0.046	0.041	0.049	0.315	0.088	0.269	0.153
Kolmogorov-	theoretical	0.048	0.039	0.039	0.039	0.041	0.046	0.063	0.920	0.051	0.038
Smirnov	estimated	0.000	0.022	0.022	0.022	0.022	0.043	0.037	0.476	0.002	0.000
Lilliefors	estimated	0.053	0.058	0.058	0.058	0.057	0.067	0.165	0.843	0.180	0.135

Table 9: Compound Symmetry - LMM. Power at the 0.95 significance level evaluated for each method for theoretical and estimated residuals.

test	residual type	Pearson	one-step Generic	one-step Gaussian	full Gaussian	cdf	MCMC	Unconditional ecdf, Rotated	Uncondition ecdf, Not Rotated	alConditional ecdf, Rotated	Conditional ecdf, Not Rotated
A: Missing RE											
AOV Equal Means	theoretical estimated		1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1
Levene's Equal Variances	theoretical estimated		$0.872 \\ 0.033$	$0.032 \\ 0.033$	$0.032 \\ 0.033$	$0.176 \\ 0.033$	$0.236 \\ 0.033$	$0.803 \\ 0.215$	0.837 0.031	0.812 0.214	0.827 0.026
Anderson Darling	theoretical estimated		1 0.079	1 0.071	1 0.089	1 0.056	1 0.068	1 0.107	1 0.074	1 0.116	1 0.068
Kolmogorov- Smirnov	theoretical estimated		1 0.464	1 0.464	1 0.464	1 0.464	1 0.464	1 0.393	1 0.465	1 0.393	1 0.461
Lilliefors	estimated	0.836	0.836	0.836	0.836	0.836	0.836	0.754	0.84	0.777	0.842
B: Missing X											
AOV Equal Means	theoretical estimated		0	0 0	0 0	0 0	0 0.04	0	0.969 0.973	0	0
Levene's Equal Variances	theoretical estimated		0 0	0 0	0 0	0 0	0 0	0 0	0.132 0	0	0 0
Anderson Darling	theoretical estimated		1 0.089	1 0.084	1 0.082	1 0.094	1 0.064	1 0.153	0.925 0.047	1 0.087	1 0.059
Kolmogorov- Smirnov	theoretical estimated		1 0.322	1 0.321	1 0.321	1 0.322	1 0.197	1 0.306	0.812 0.004	1 0.117	1 0.163
Lilliefors	estimated	0.751	0.624	0.624	0.624	0.624	0.634	0.488	0.099	0.59	0.731
C: Misp RE											
AOV Equal Means	theoretical estimated		$0.049 \\ 0.059$	$0.049 \\ 0.059$	0.049 0.059	0.048 0.059	0.05 0.047	0.044 0.054	0.993 0.989	1 0	0.999 0
Levene's Equal Variances	theoretical estimated		$0.035 \\ 0.036$	$0.035 \\ 0.036$	0.035 0.036	0.036 0.037	0.032 0.033	0.041 0.042	$0.056 \\ 0.035$	0.808 0.036	0.819 0.035
Anderson Darling	theoretical estimated		0.05 0.04	0.05 0.036	0.05 0.042	0.055 0.043	0.055 0.044	0.309 0.305	1 0.117	0.999 0.248	0.999 0.163
Kolmogorov- Smirnov	theoretical estimated		$0.055 \\ 0.013$	$0.055 \\ 0.013$	$0.055 \\ 0.013$	0.057 0.013	0.051 0.043	0.058 0.015	1 0.199	0.995 0.001	0.993 0
Lilliefors	estimated	0.047	0.055	0.055	0.055	0.054	0.062	0.161	0.479	0.174	0.133

Table 10: Compound Symmetry - LMM. Type I error rates at the 0.10 significance level evaluated for each method for theoretical and estimated residuals.

test	residual	Pearson	one-step	one-step	full	cdf	MCMC	Unconditional	Unconditional	Conditional	Conditional
	$_{\mathrm{type}}$		Generic	Gaussian	Gaussian			ecdf, Rotated	ecdf, Not	ecdf, Rotated	ecdf, Not
									Rotated		Rotated
AOV Equal	theoretical	0.104	0.117	0.117	0.117	0.114	0.109	0.111	1.000	0.106	0.109
Means	estimated	0.000	0.132	0.132	0.132	0.133	0.089	0.120	1.000	0.000	0.000
Levene's Equal	theoretical	0.060	0.075	0.075	0.075	0.073	0.060	0.083	0.099	0.076	0.062
Variances	estimated	0.065	0.069	0.069	0.069	0.069	0.065	0.085	0.088	0.071	0.070
Anderson	theoretical	0.083	0.091	0.091	0.091	0.093	0.098	0.395	0.980	0.388	0.250
Darling	estimated	0.046	0.095	0.087	0.097	0.103	0.093	0.341	0.169	0.296	0.180
Kolmogorov-	theoretical	0.077	0.084	0.084	0.084	0.086	0.098	0.109	0.949	0.093	0.076
Smirnov	estimated	0.002	0.062	0.062	0.062	0.062	0.089	0.066	0.577	0.002	0.002
Lilliefors	estimated	0.114	0.109	0.109	0.109	0.114	0.132	0.265	0.888	0.257	0.200

Table 11: Compound Symmetry - LMM. Power at the 0.90 significance level evaluated for each method for theoretical and estimated residuals.

test	residual type	Pearson	one-step Generic	one-step Gaussian	full Gaussian	cdf	MCMC	Unconditional ecdf, Rotated	Unconditional ecdf, Not Rotated	alConditional ecdf, Rotated	Conditional ecdf, Not Rotated
A: Missing RE											
AOV Equal Means	theoretical estimated		1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1
Levene's Equal Variances	theoretical estimated		$0.895 \\ 0.065$	$0.06 \\ 0.065$	$0.06 \\ 0.065$	$0.241 \\ 0.065$	$0.278 \\ 0.065$	$0.851 \\ 0.318$	0.878 0.071	0.86 0.32	0.884 0.063
Anderson Darling	theoretical estimated		1 0.15	1 0.148	1 0.157	1 0.143	1 0.128	1 0.172	1 0.156	1 0.201	1 0.142
Kolmogorov- Smirnov	theoretical estimated		1 0.569	1 0.569	1 0.569	1 0.569	1 0.569	1 0.504	1 0.568	1 0.509	1 0.566
Lilliefors	estimated	0.887	0.887	0.887	0.887	0.887	0.887	0.828	0.893	0.845	0.879
B: Missing X											
AOV Equal Means	theoretical estimated		0	0 0	0 0	0 0	0 0.092	0 0.001	0.982 0.981	0 0	0 0
Levene's Equal Variances	theoretical estimated		0 0	0 0	0 0	0 0	0 0	0.001 0	0.173 0	0 0	0 0
Anderson Darling	theoretical estimated		1 0.184	1 0.169	1 0.154	1 0.167	1 0.125	1 0.238	0.953 0.096	1 0.146	1 0.115
Kolmogorov- Smirnov	theoretical estimated		1 0.446	1 0.446	1 0.446	1 0.447	1 0.326	1 0.442	0.875 0.012	1 0.242	1 0.279
Lilliefors	estimated	0.824	0.727	0.727	0.727	0.726	0.737	0.615	0.172	0.7	0.821
C: Misp RE											
AOV Equal Means	theoretical estimated		0.088 0.114	0.088 0.114	0.088 0.114	0.082 0.114	0.094 0.103	0.083 0.12	0.994 0.995	1 0	0.999 0
Levene's Equal Variances	theoretical estimated		0.073 0.07	0.073 0.07	0.073 0.07	$0.072 \\ 0.07$	0.06 0.065	0.08 0.08	0.104 0.073	0.853 0.085	0.852 0.07
Anderson Darling	theoretical estimated		0.108 0.078	0.108 0.08	0.108 0.085	0.11 0.071	0.113 0.099	0.354 0.34	1 0.161	0.999 0.28	0.999 0.186
Kolmogorov- Smirnov	theoretical estimated		$0.102 \\ 0.035$	$0.102 \\ 0.035$	$0.102 \\ 0.035$	0.106 0.035	0.093 0.075	0.115 0.041	1 0.266	0.996 0.003	0.997 0.003
Lilliefors	estimated	0.108	0.114	0.115	0.115	0.114	0.111	0.249	0.558	0.242	0.21

Compound Symmetry - GLMM

Table 12: Compound Symmetry - GLMM. Type I error rates at the 0.05 significance level evaluated for each method for theoretical and estimated residuals.

test	residual	Pearson	one-step	cdf	MCMC	Unconditional	Unconditional	Conditional	Conditional
	type		Generic			ecdf, Rotated	ecdf, Not	ecdf, Rotated	ecdf, Not
							Rotated		Rotated
AOV Equal	theoretical	0.101	0.039	0.040	0.049	0.025	0.909	0.039	0.045
Means	estimated	0.000	0.026	0.028	0.039	0.019	0.924	0.000	0.000
Levene's Equal	theoretical	0.911	0.052	0.052	0.032	0.890	0.088	0.040	0.020
Variances	estimated	0.911	0.048	0.048	0.029	0.899	0.075	0.019	0.010
Anderson	theoretical	1.000	0.039	0.038	0.052	0.444	0.492	0.376	0.121
Darling	estimated	0.985	0.037	0.025	0.055	0.174	0.050	0.216	0.056
Kolmogorov-	theoretical	1.000	0.038	0.039	0.044	0.294	0.424	0.086	0.035
Smirnov	estimated	1.000	0.002	0.001	0.017	0.063	0.000	0.006	0.000
Lilliefors	estimated	1.000	0.024	0.023	0.030	0.136	0.050	0.120	0.054

Table 13: Compound Symmetry - GLMM. Power at the 0.95 significance level evaluated for each method for theoretical and estimated residuals.

test A: Missing RE	residual type	Pearson	one-step Generic	cdf	MCMC	Unconditional ecdf, Rotated	Unconditional ecdf, Not Rotated	Conditional ecdf, Rotated	Conditional ecdf, Not Rotated
A: Missing KE AOV Equal	theoretical	0.047	0.939	0.939	0.925	0.891	0.931	0.872	0.932
Means	estimated	0.947	0.935	0.935	0.924	0.896	0.924	0.9	0.932
Levene's Equal	theoretical		0.479	0.524	0.513	0.366	0.553	0.392	0.567
Variances	estimated	0.911	0.184	0.185	0.146	0.234	0.132	0.221	0.121
Anderson Darling	theoretical estimated	$\frac{1}{0.997}$	$0.711 \\ 0.027$	$0.715 \\ 0.028$	$0.716 \\ 0.027$	0.938 0.43	0.859 0.178	0.944 0.425	0.856 0.198
Kolmogorov-	theoretical		0.575	0.575	0.563	0.684	0.56	0.699	0.565
Smirnov	estimated		0.009	0.009	0.008	0.054	0.007	0.053	0.011
Lilliefors	estimated	1	0.094	0.096	0.124	0.354	0.199	0.358	0.212
B: NB - Pois									
AOV Equal	theoretical	0.065	0.032	0.041	0	0.085	0.93	0.089	0.11
Means	estimated	0	0.03	0.033	0	0.073	0.935	0.001	0.005
Levene's Equal	theoretical		0.598	0.59	0.547	0.858	0.328	0.441	0.561
Variances	estimated	0.382	0.625	0.611	0.555	0.919	0.342	0.438	0.527
Anderson	theoretical		0.99	0.991	0.976	0.946	0.84	1	0.998
Darling	estimated	0.912	0.762	0.803	0.799	0.994	0.515	0.998	0.981
Kolmogorov-	theoretical		0.917	0.908	0.881	0.804	0.74	0.953	0.901
Smirnov	estimated	1	0.866	0.863	0.865	0.871	0.796	0.948	0.891
Lilliefors	estimated	1	0.46	0.631	0.626	0.843	0.49	0.955	0.908
C: Misp RE									
AOV Equal	theoretical		0.029	0.038	0.047	0.043	0.822	0.817	0.884
Means	estimated	0	0.03	0.039	0.044	0.024	0.844	0.002	0
Levene's Equal	theoretical		0.051	0.048	0.045	0.767	0.205	0.485	0.549
Variances	estimated	0.837	0.057	0.051	0.051	0.79	0.093	0.031	0.027
Anderson	theoretical		0.274	0.278	0.074	0.857	0.953	0.995	0.979
Darling	estimated	1	0.035	0.038	0.041	0.279	0.076	0.237	0.071
Kolmogorov-	theoretical		0.209	0.218	0.055	0.787	0.941	0.953	0.932
Smirnov	estimated	1	0.005	0.002	0.016	0.099	0.021	0.004	0
Lilliefors	estimated	1	0.043	0.041	0.04	0.226	0.156	0.131	0.067

Table 14: Compound Symmetry - GLMM. Type I error rates at the 0.10 significance level evaluated for each method for theoretical and estimated residuals.

test	residual	Pearson	one-step	cdf	MCMC	Unconditional	Unconditional	Conditional	Conditional
	$_{\mathrm{type}}$		Generic			ecdf, Rotated	ecdf, Not	ecdf, Rotated	ecdf, Not
							Rotated		Rotated
AOV Equal	theoretical	0.152	0.086	0.090	0.090	0.042	0.937	0.089	0.079
Means	estimated	0.000	0.084	0.091	0.085	0.046	0.945	0.004	0.000
Levene's Equal	theoretical	0.948	0.098	0.097	0.075	0.935	0.152	0.083	0.058
Variances	estimated	0.948	0.094	0.092	0.070	0.926	0.147	0.061	0.022
Anderson	theoretical	1.000	0.095	0.095	0.102	0.529	0.584	0.432	0.160
Darling	estimated	0.988	0.070	0.063	0.092	0.225	0.088	0.263	0.092
Kolmogorov-	theoretical	1.000	0.089	0.089	0.092	0.398	0.509	0.157	0.095
Smirnov	estimated	1.000	0.005	0.005	0.051	0.106	0.002	0.016	0.001
Lilliefors	estimated	1.000	0.053	0.054	0.075	0.233	0.100	0.185	0.095

Table 15: Compound Symmetry - GLMM. Power at the 0.90 significance level evaluated for each method for theoretical and estimated residuals.

test	residual type	Pearson	one-step Generic	cdf	MCMC	Unconditional ecdf, Rotated	Unconditional ecdf, Not Rotated	Conditional ecdf, Rotated	Conditional ecdf, Not Rotated
A: Missing RE									
AOV Equal Means	theoretical estimated	0.962 0.962	$0.963 \\ 0.957$	0.963 0.957	0.949 0.954	0.923 0.932	0.948 0.944	0.925 0.931	0.95 0.948
Levene's Equal Variances	theoretical estimated	0.948 0.948	$0.586 \\ 0.287$	$0.631 \\ 0.286$	$0.622 \\ 0.25$	$0.462 \\ 0.357$	0.648 0.232	$0.493 \\ 0.325$	0.662 0.233
Anderson Darling	theoretical estimated	1 0.999	0.792 0.054	0.792 0.064	0.791 0.063	0.953 0.463	0.884 0.204	0.959 0.455	0.881 0.238
Kolmogorov- Smirnov	theoretical estimated		$0.655 \\ 0.015$	$0.655 \\ 0.015$	0.661 0.019	0.775 0.094	0.654 0.018	0.766 0.094	0.653 0.02
Lilliefors	estimated	1	0.157	0.159	0.183	0.456	0.261	0.467	0.269
B: NB - Pois									
AOV Equal Means	theoretical estimated		0.061 0.056	0.071 0.058	0.004 0.003	0.135 0.112	0.951 0.96	0.138 0.002	0.163 0.011
Levene's Equal Variances	theoretical estimated	0.536 0.493	0.7 0.719	0.681 0.703	0.644 0.652	0.907 0.947	0.441 0.49	0.54 0.518	0.658 0.636
Anderson Darling	theoretical estimated	1 0.958	0.996 0.847	0.995 0.882	0.987 0.879	0.967 0.997	0.893 0.602	1 1	0.999 0.986
Kolmogorov- Smirnov	theoretical estimated		0.963 0.916	0.96 0.911	0.931 0.922	0.871 0.924	0.814 0.879	0.975 0.971	0.94 0.93
Lilliefors	estimated	1	0.587	0.74	0.733	0.908	0.628	0.972	0.938
C: Misp RE									
AOV Equal Means	theoretical estimated		0.066 0.076	0.079 0.102	0.092 0.087	0.072 0.049	0.856 0.881	0.848 0.007	0.903 0
Levene's Equal Variances	theoretical estimated		$0.095 \\ 0.105$	0.091 0.099	0.088 0.088	0.822 0.828	0.26 0.145	0.575 0.067	0.631 0.047
Anderson Darling	theoretical estimated		0.403 0.08	0.42 0.067	0.133 0.09	0.899 0.33	0.97 0.112	0.998 0.278	0.985 0.103
Kolmogorov- Smirnov	theoretical estimated		0.326 0.011	0.332 0.005	0.114 0.036	0.846 0.152	0.967 0.032	0.97 0.01	0.954 0
Lilliefors	estimated	1	0.082	0.088	0.087	0.31	0.208	0.213	0.117

Temporal Correlation - LMM

Table 16: Temporal Correlation - LMM. Type I error rates at the 0.05 significance level evaluated for each method for theoretical and estimated residuals.

test	residual type	Pearson	one-step Generic	one-step Gaussian	full Gaussian	cdf	MCMC	Unconditional ecdf, Rotated	Unconditional ecdf, Not	Conditional ecdf, Rotated	Conditional ecdf, Not
	J F		0.0110110	0.0.000	0.0.0.0.0.				Rotated		Rotated
Anderson	theoretical	0.061	0.046	0.046	0.046	0.046	0.048	0.341	0.993	0.342	0.234
Darling	estimated	0.002	0.024	0.037	0.031	0.029	0.042	0.310	0.308	0.017	0.009
Kolmogorov-	theoretical	0.056	0.042	0.042	0.042	0.041	0.041	0.051	0.988	0.067	0.065
Smirnov	estimated	0.128	0.000	0.000	0.000	0.000	0.055	0.000	0.995	0.078	0.126
Lilliefors	estimated	0.052	0.052	0.053	0.052	0.048	0.050	0.165	0.540	0.065	0.055
Autocorrelation	theoretical estimated	0.047 0.001	$0.052 \\ 0.003$	$0.052 \\ 0.003$	$0.052 \\ 0.003$	0.051 0.003	0.048 0.026	0.047 0.004	1.000 1.000	0.057 0.000	0.048 0.001

Table 17: Temporal Correlation - LMM. Power at the 0.95 significance level evaluated for each method for theoretical and estimated residuals.

test	residual type	Pearson	one-step Generic	one-step Gaussian	full Gaussian	cdf	MCMC	Unconditional ecdf, Rotated	Unconditions ecdf, Not Rotated	alConditional ecdf, Rotated	Conditional ecdf, Not Rotated
A: Missing RE											
Autocorrelation	theoretical estimated		1 1	1 1	1 1	1 1	1 1	0.983 1	0.98 1	0.983 1	0.98 1
Anderson Darling	theoretical estimated		1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1
Kolmogorov- Smirnov	theoretical estimated		1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1
Lilliefors	estimated	0.13	0.13	0.13	0.13	0.13	0.13	0.195	0.274	0.205	0.275
B: Heterosck.											
Autocorrelation	theoretical estimated		0	0 0	0	0.005	0 0.208	0 0	0.002	0.008 0	0 0
Anderson Darling	theoretical estimated		1 0.01	1 0.01	1 0.009	1 0.003	1 0.998	1 0.979	1 0.962	1 0.978	1 0.965
Kolmogorov- Smirnov	theoretical estimated		1 0.291	1 0.291	1 0.291	1 0.291	1 0.998	1 0.822	1 0.884	1 0.014	1 0.01
Lilliefors	estimated	1	1	1	1	1	1	1	1	1	1
C: Missing Drift											
Autocorrelation	theoretical estimated		0.104 0	0.1 0	0.1 0	0.1 0.001	0.069 0.057	0.143 0	0.998 1	0.984 0.038	0.986 0.043
Anderson Darling	theoretical estimated		1 0.998	1 0.993	1 0.997	1 1	0.05 0.049	1 0.998	1 1	1 0	1 0
Kolmogorov- Smirnov	theoretical estimated		1 1	1 1	1 1	1 1	0.047 0.049	1 1	1 1	1 1	1 1
Lilliefors	estimated	0.022	0.037	0.037	0.034	1	0.055	0.11	1	0.085	0.078
D: Misp RE											
Autocorrelation	theoretical estimated		0.754 0.024	0.967 0.03	0.967 0.036	$0.432 \\ 0.024$	0.068 0.057	0.276 0.015	0.948 1	0.982 0.037	0.98 0.052
Anderson Darling	theoretical estimated		1 0.038	1 0.106	1 0.148	1 0.823	1 0.055	1 0.994	1 0.308	1 0	1 0
Kolmogorov- Smirnov	theoretical estimated		1 0.974	1 0.974	1 0.976	1 0.998	1 0.043	1 0.893	1 0.999	1 1	1 1
Lilliefors	estimated	0.905	1	1	0.997	0.999	0.045	1	0.711	0.08	0.081

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Table 18: Temporal Correlation - LMM. Type I error rates at the 0.10 significance level evaluated for each method for theoretical and estimated residuals.

test	residual	Pearson	one-step	one-step	full	cdf	MCMC	Unconditional	Unconditional	Conditional	Conditional
	$_{\mathrm{type}}$		Generic	Gaussian	Gaussian			ecdf, Rotated	ecdf, Not	ecdf, Rotated	ecdf, Not
									Rotated		Rotated
Anderson	theoretical	0.107	0.094	0.094	0.094	0.094	0.090	0.377	0.997	0.385	0.271
Darling	estimated	0.008	0.058	0.070	0.069	0.062	0.099	0.346	0.398	0.029	0.011
Kolmogorov-	theoretical	0.103	0.084	0.084	0.084	0.084	0.080	0.094	0.993	0.117	0.104
Smirnov	estimated	0.245	0.001	0.001	0.001	0.001	0.095	0.006	0.997	0.148	0.241
Lilliefors	estimated	0.105	0.100	0.100	0.100	0.100	0.097	0.252	0.635	0.124	0.103
Autocorrelation	theoretical	0.099	0.098	0.098	0.098	0.099	0.085	0.102	1.000	0.105	0.111
Autocorrelation	estimated	0.001	0.007	0.007	0.007	0.006	0.071	0.023	1.000	0.001	0.001

Table 19: Temporal Correlation - LMM. Power at the 0.90 significance level evaluated for each method for theoretical and estimated residuals.

test	residual type	Pearson	one-step Generic	one-step Gaussian	full Gaussian	cdf	MCMC	Unconditional ecdf, Rotated	Unconditiona ecdf, Not Rotated	alConditional ecdf, Rotated	Conditional ecdf, Not Rotated
A: Missing RE											
Autocorrelation	theoretical estimated		1 1	1 1	1 1	1 1	1 1	0.987 1	0.984 1	0.988 1	0.985
Anderson Darling	theoretical estimated		1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1
Kolmogorov- Smirnov	theoretical estimated		1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1
Lilliefors	estimated	0.319	0.319	0.319	0.319	0.319	0.319	0.368	0.544	0.416	0.529
B: Heterosck.											
Autocorrelation	theoretical estimated		0	0 0	0	0.044 0	0 0.244	0 0	0.03	0.063 0	0
Anderson Darling	theoretical estimated		1 0.029	1 0.031	1 0.031	1 0.022	1 0.998	1 0.981	1 0.965	1 0.978	1 0.965
Kolmogorov- Smirnov	theoretical estimated		1 0.696	1 0.697	1 0.697	1 0.697	1 0.998	1 0.913	1 0.95	1 0.118	1 0.17
Lilliefors	estimated	1	1	1	1	1	1	1	1	1	1
C: Missing Drift											
Autocorrelation	theoretical estimated		0.17 0	0.168 0	0.167 0	$0.164 \\ 0.001$	0.14 0.104	0.235 0	1 1	0.988 0.093	0.987 0.101
Anderson Darling	theoretical estimated		1 1	1 1	1 1	1 1	0.093 0.102	1 1	1 1	1 0	1 0
Kolmogorov- Smirnov	theoretical estimated		1 1	1 1	1 1	1 1	0.086 0.103	1 1	1 1	1 1	1 1
Lilliefors	estimated	0.063	0.082	0.083	0.087	1	0.103	0.163	1	0.153	0.155
D: Misp RE											
Autocorrelation	theoretical estimated		0.834 0.049	0.99 0.055	0.99 0.059	$0.57 \\ 0.042$	0.149 0.098	0.367 0.034	0.949 1	0.982 0.086	0.98 0.1
Anderson Darling	theoretical estimated		1 0.094	1 0.218	1 0.255	1 0.84	1 0.116	1 0.994	1 0.387	1 0	1 0
Kolmogorov- Smirnov	theoretical estimated		1 0.99	1 0.99	1 0.992	1 1	1 0.087	1 0.953	1 1	1 1	1 1
Lilliefors	estimated	0.944	1	1	0.997	1	0.089	1	0.785	0.143	0.172

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Temporal Correlation - GLMM

Table 20: Temporal Correlation - GLMM. Type I error rates at the 0.05 significance level evaluated for each method for theoretical and estimated residuals.

test	residual type	Pearson	one-step Generic	cdf	MCMC	Unconditional ecdf, Rotated	Unconditional ecdf, Not	Conditional ecdf, Rotated	Conditional ecdf, Not
							Rotated		Rotated
Anderson	theoretical	0.951	0.041	0.040	0.068	0.614	0.980	0.359	0.229
Darling	estimated	0.831	0.026	0.022	0.055	0.204	0.346	0.175	0.115
Kolmogorov-	theoretical	0.857	0.041	0.039	0.058	0.520	0.968	0.055	0.044
Smirnov	estimated	0.787	0.000	0.001	0.048	0.419	0.912	0.001	0.001
Lilliefors	estimated	0.968	0.052	0.056	0.056	0.298	0.252	0.149	0.121
Autocorrelation	theoretical estimated	$0.140 \\ 0.040$	$0.033 \\ 0.028$	$0.036 \\ 0.027$	$0.039 \\ 0.044$	$0.068 \\ 0.069$	0.900 0.818	$0.054 \\ 0.009$	0.041 0.006

Table 21: Temporal Correlation - GLMM. Power at the 0.95 significance level evaluated for each method for theoretical and estimated residuals.

test	residual type	Pearson	one-step Generic	cdf	MCMC	Unconditional ecdf, Rotated	Unconditional ecdf, Not Rotated	Conditional ecdf, Rotated	Conditional ecdf, Not Rotated
A: Missing RE									
Autocorrelation	theoretical estimated		0.973 0.979	$0.979 \\ 0.98$	$0.98 \\ 0.98$	0.884 0.879	$0.93 \\ 0.97$	$0.88 \\ 0.889$	$0.932 \\ 0.968$
Anderson Darling	theoretical estimated		0.984 0.853	0.985 0.866	0.985 0.87	0.993 0.928	0.989 0.906	1 0.934	0.99 0.914
Kolmogorov- Smirnov	theoretical estimated	0.983 0.964	0.972 0.939	0.97 0.934	0.97 0.934	0.971 0.936	0.967 0.935	0.975 0.933	0.97 0.936
Lilliefors	estimated	0.99	0.572	0.537	0.537	0.816	0.794	0.811	0.788
B: Gamma - Normal									
Autocorrelation	theoretical estimated		0.066 0.062	0.213 0.07	0.038 0.091	0.105 0.144	0.808 0.879	0.185 0.034	0.212 0.027
Anderson Darling	theoretical estimated	1 0.017	0.974 0.016	0.977 0.04	0.924 0.098	0.985 0.948	0.998 0.579	1 0.863	1 0.829
Kolmogorov- Smirnov	theoretical estimated	1 0.681	0.901 0.624	0.893 0.619	0.839 0.51	0.852 0.494	0.995 0.983	1 0.61	1 0.676
Lilliefors	estimated	0.959	0.932	0.939	0.839	0.961	0.904	0.97	0.967
C: Missing Drift									
Autocorrelation	theoretical estimated		0.033 0.011	0.031 0.011	$0.047 \\ 0.032$	0.05 0.033	0.936 0.946	0.905 0.001	0.958 0
Anderson Darling	theoretical estimated	1 0.821	0.221 0.068	0.214 0.066	0.044 0.039	0.783 0.573	0.985 0.703	1 0.167	1 0.091
Kolmogorov- Smirnov	theoretical estimated	1 0.782	0.174 0.099	0.159 0.087	0.042 0.049	0.727 0.713	0.971 0.964	1 0.002	1 0.002
Lilliefors	estimated	0.965	0.046	0.049	0.045	0.563	0.5	0.149	0.112
D: Misp RE									
Autocorrelation	theoretical estimated		0.001 0.048	0.001 0.043	0.026 0.217	0.015 0.06	0.256 0.124	0.888 0.041	0.935 0.036
Anderson Darling	theoretical estimated		0.008 0.025	0.009 0.033	0.064 0.65	0.172 0.405	1 0.363	0.993 0.277	0.987 0.174
Kolmogorov- Smirnov	theoretical estimated		0.009 0.001	0.011 0.001	$0.056 \\ 0.641$	0.122 0.34	0.999 0.534	0.939 0.004	0.934 0
Lilliefors	estimated	0.973	0.042	0.044	0.082	0.201	0.169	0.174	0.136

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Table 22: Temporal Correlation - GLMM. Type I error rates at the 0.10 significance level evaluated for each method for theoretical and estimated residuals.

test	residual	Pearson	one-step	cdf	MCMC	Unconditional	Unconditional	Conditional	Conditional
	$_{\mathrm{type}}$		Generic			ecdf, Rotated	ecdf, Not	ecdf, Rotated	ecdf, Not
							Rotated		Rotated
Anderson	theoretical	0.972	0.084	0.081	0.114	0.696	0.987	0.403	0.264
Darling	estimated	0.847	0.057	0.053	0.091	0.251	0.432	0.213	0.134
Kolmogorov-	theoretical	0.900	0.073	0.068	0.111	0.605	0.979	0.114	0.089
Smirnov	estimated	0.838	0.001	0.001	0.090	0.512	0.936	0.003	0.006
Lilliefors	estimated	0.981	0.117	0.111	0.099	0.408	0.341	0.217	0.197
Autocorrelation	theoretical	0.187	0.079	0.078	0.098	0.118	0.928	0.091	0.090
Autocorrelation	estimated	0.055	0.065	0.065	0.087	0.140	0.887	0.018	0.018

Table 23: Temporal Correlation - GLMM. Power at the 0.90 significance level evaluated for each method for theoretical and estimated residuals.

test	residual type	Pearson	one-step Generic	cdf	MCMC	Unconditional ecdf, Rotated	Unconditional ecdf, Not Rotated	Conditional ecdf, Rotated	Conditional ecdf, Not Rotated
A: Missing RE	theoretical	0.084	0.987	0.989	0.99	0.915	0.958	0.923	0.961
Autocorrelation	estimated		0.988	0.989	0.989	0.914	0.987	0.919	0.985
Anderson Darling	theoretical estimated		0.989 0.881	0.989 0.894	0.989 0.905	0.995 0.95	0.992 0.924	1 0.948	0.993 0.925
Kolmogorov- Smirnov	theoretical estimated	0.989 0.976	0.981 0.948	0.979 0.942	$0.979 \\ 0.942$	0.979 0.944	0.977 0.944	0.983 0.941	0.977 0.947
Lilliefors	estimated	0.997	0.663	0.622	0.622	0.856	0.834	0.845	0.83
B: Gamma - Normal									
Autocorrelation	theoretical estimated		0.102 0.124	0.283 0.137	0.059 0.149	0.196 0.224	0.848 0.913	0.239 0.045	0.279 0.048
Anderson Darling	theoretical estimated	1 0.042	0.989 0.037	0.992 0.081	$0.952 \\ 0.142$	0.988 0.953	0.999 0.644	1 0.866	1 0.831
Kolmogorov- Smirnov	theoretical estimated	1 0.804	0.933 0.736	0.933 0.721	0.884 0.613	0.891 0.56	0.999 0.989	1 0.715	1 0.788
Lilliefors	estimated	0.974	0.957	0.965	0.897	0.971	0.928	0.983	0.979
C: Missing Drift									
Autocorrelation	theoretical estimated		0.075 0.026	0.074 0.027	0.093 0.07	0.093 0.061	0.96 0.969	0.943 0.005	0.981 0.005
Anderson Darling	theoretical estimated	1 0.842	0.33 0.13	$0.316 \\ 0.132$	$0.094 \\ 0.097$	0.825 0.624	0.993 0.759	1 0.189	1 0.116
Kolmogorov- Smirnov	theoretical estimated	1 0.832	$0.264 \\ 0.196$	$0.249 \\ 0.177$	$0.099 \\ 0.083$	0.786 0.766	0.986 0.973	1 0.003	1 0.007
Lilliefors	estimated	0.982	0.094	0.106	0.088	0.665	0.593	0.22	0.18
D: Misp RE	·	·				<u> </u>	·	<u> </u>	·
Autocorrelation	theoretical estimated		0.011 0.104	0.012 0.105	$0.054 \\ 0.282$	0.027 0.103	0.356 0.206	0.925 0.086	0.956 0.085
Anderson Darling	theoretical estimated		0.034 0.069	0.031 0.074	0.106 0.671	0.273 0.462	1 0.449	0.996 0.32	0.99 0.206
Kolmogorov- Smirnov	theoretical estimated		0.036 0.005	0.031 0.006	0.11 0.648	0.208 0.404	1 0.603	0.955 0.005	0.944 0
Lilliefors	estimated	0.989	0.089	0.094	0.146	0.294	0.253	0.259	0.204

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Spatial

Table 24: Spatial Model. Type I error rates and Power evaluated for each analytical and simulation method for theoretical residuals using the KS normality test. Results are partitioned out by model mis-specification (from left to right) and residual type (top to bottom).

		Type I Error		Power	
test	method	Correct	A: Missing RE	B: Lognorm error	C: Misp RE
GOF.ad	Pearson	0.044	0.914	1.000	1.000
GOF.ad	one-step Generic	0.028	0.913	1.000	0.936
GOF.ad	one-step Gaussian	0.028	0.914	1.000	0.952
GOF.ad	full Gaussian	0.028	0.914	1.000	0.952
GOF.ad	cdf	0.029	0.914	1.000	0.951
GOF.ad	MCMC	0.063	0.914	1.000	0.347
GOF.ad	Unconditional ecdf, Rotated	0.264	0.991	1.000	0.985
GOF.ad	Unconditional ecdf, Not Rotated	0.539	0.963	1.000	0.999
GOF.ad	Conditional ecdf, Rotated	0.338	0.989	1.000	1.000
GOF.ad	Conditional ecdf, Not Rotated	0.216	0.963	1.000	1.000
GOF.ks	Pearson	0.046	0.733	1.000	1.000
GOF.ks	one-step Generic	0.037	0.733	1.000	0.706
GOF.ks	one-step Gaussian	0.037	0.733	1.000	0.706
GOF.ks	full Gaussian	0.037	0.733	1.000	0.706
GOF.ks	cdf	0.037	0.733	1.000	0.711
GOF.ks	MCMC	0.061	0.733	1.000	0.153
GOF.ks	Unconditional ecdf, Rotated	0.036	0.791	1.000	0.751
GOF.ks	Unconditional ecdf, Not Rotated	0.438	0.725	1.000	0.999
GOF.ks	Conditional ecdf, Rotated	0.050	0.809	1.000	1.000
GOF.ks	Conditional ecdf, Not Rotated	0.039	0.732	1.000	1.000
SAC	Pearson	0.059	0.944	0.059	0.618
SAC	one-step Generic	0.056	0.944	0.002	0.234
SAC	one-step Gaussian	0.056	0.944	0.004	0.288
SAC	full Gaussian	0.056	0.944	0.004	0.288
SAC	cdf	0.056	0.944	NA	0.232
SAC	MCMC	0.068	0.944	0.000	0.117
SAC	Unconditional ecdf, Rotated	0.052	0.917	0.004	0.062
SAC	Unconditional ecdf, Not Rotated	0.945	0.925	0.182	0.871
SAC	Conditional ecdf, Rotated	0.062	0.917	0.063	0.160
SAC	Conditional ecdf, Not Rotated	0.054	0.923	0.054	0.200

Table 25: Spatial Model. Type I error rates and Power evaluated for each analytical and simulation method for estimated residuals using the KS normality test. Results are partitioned out by model mis-specification (from left to right) and residual type (top to bottom).

		Type I Error	Power		
test	method	Correct	A: Missing RE	B: Lognorm error	C: Misp RE
GOF.ad	Pearson	0.008	0.027	0.064	0.011
GOF.ad	one-step Generic	0.038	0.029	NA	NA
GOF.ad	one-step Gaussian	0.038	0.025	0.079	0.039
GOF.ad	full Gaussian	0.034	0.025	0.101	0.048
GOF.ad	cdf	0.043	0.028	0.091	0.095
GOF.ad	MCMC	0.048	0.025	0.077	0.045
GOF.ad	Unconditional ecdf, Rotated	0.286	0.270	0.997	0.786
GOF.ad	Unconditional ecdf, Not Rotated	0.143	0.194	0.998	0.743
GOF.ad	Conditional ecdf, Rotated	0.059	0.297	0.997	0.292
GOF.ad	Conditional ecdf, Not Rotated	0.033	0.164	0.996	0.270
GOF.ks	Pearson	0.110	0.001	1.000	0.566
GOF.ks	one-step Generic	0.005	0.001	NA	NA
GOF.ks	one-step Gaussian	0.005	0.001	1.000	0.252
GOF.ks	full Gaussian	0.005	0.001	1.000	0.284
GOF.ks	cdf	0.018	0.001	1.000	0.283
GOF.ks	MCMC	0.034	0.001	1.000	0.158
GOF.ks	Unconditional ecdf, Rotated	0.008	0.000	0.995	0.152
GOF.ks	Unconditional ecdf, Not Rotated	0.061	0.001	1.000	0.426
GOF.ks	Conditional ecdf, Rotated	0.090	0.000	0.998	0.503
GOF.ks	Conditional ecdf, Not Rotated	0.105	0.001	1.000	0.572
GOF.lf	Pearson	0.071	0.065	1.000	0.389
GOF.lf	one-step Generic	0.063	0.065	NA	NA
GOF.lf	one-step Gaussian	0.063	0.065	1.000	0.478
GOF.lf	full Gaussian	0.063	0.065	1.000	0.478
GOF.lf	cdf	0.075	0.065	1.000	0.489
GOF.lf	MCMC	0.044	0.065	1.000	0.214
GOF.lf	Unconditional ecdf, Rotated	0.176	0.159	1.000	0.740
GOF.lf	Unconditional eddf, Not Rotated	0.121	0.147	1.000	0.838
GOF.lf	Conditional ecdf, Rotated	0.098	0.156	1.000	0.412
GOF.lf	Conditional ecdf, Not Rotated	0.079	0.137	1.000	0.434
SAC	Pearson	0.022	0.944	0.111	0.182
SAC	one-step Generic	0.047	0.944	NA	NA
SAC	one-step Gaussian	0.047	0.944	0.106	0.255
SAC	full Gaussian	0.047	0.944	0.099	0.268
SAC	cdf	0.047	0.944	0.105	0.242
SAC	MCMC	0.060	0.944	0.111	0.211
SAC	Unconditional ecdf, Rotated	0.052	0.923	0.152	0.210
SAC	Unconditional ecdf, Not Rotated	0.951	0.936	0.148	0.935
SAC	Conditional ecdf, Rotated	0.022	0.914	0.140	0.177
SAC	Conditional ecdf, Not Rotated	0.021	0.942	0.154	0.180

Table 26: Overview of issues and recommendations for common classes of models. Correlation and distributions refer to predicted data from a fitted model, against which observed points are compared. A linear rotation refers to a multiplication of the simulated and observed data by a Cholesky decomposition of the estimated covariance matrix of the observed data, z'=Lz, as available in DHARMa.

Model class	Case studies	Issues and causes	Recommendation
Linear model	Linear model	No issues	Pearson residuals
Generalized linear model (GLM)	Skewed Gamma	Non-normality resulting from response variable. Quantile residuals are needed if not approximately normal.	Quantile residual
Linear mixed model	Random walk, Spatial	Linear correlations caused by non-	Use a method that linearly decorrela
(LMM), Multivariate model	LMM, Multinomial	independence in observations.	order to transform to a unit iid no OSA Full Gaussian, OSA one-step sian, or simulation residuals with rot
Generalized linear mixed model (GLMM)	Spatial Poisson, Repeated measures Tweedie	Non-normality and non-linear correlations caused by response variable and non-independence in observations.	Needs non-linear decorrelation and tiles. Needs non-linear decorrelation quantiles. Best approach depends or study and sample size.