Table Placeholders

Methods

Table 1: Linear Model Simulation: data generating models, parameter values, and mis-specifications.

Data Generating Model	Parameters	Mis-specified Model
$X_i \sim N(0,1)$ $\mu_{i,j} = X_i\beta$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_y)$	$\beta = (4, -5)$ $\sigma_y = 1$	Data simulated with lognormal overdispersion: $\mu_{i,j} = X_i\beta + exp(\epsilon)$ $\epsilon \sim N(0,1)$ Data fit to model without drift term

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

Data Generating Model	Parameters	Mis-specified Model
$X_i \sim N(0,1)$ $u_j \sim N(0, \sigma_u)$ $\mu_{i,j} = X_i\beta + u_j$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_y)$	$\beta = (4, -8)$ $\sigma_u = 2$ $\sigma_y = 0.5$	Data simulated with covariate term Data fit to model without covariate term
$X_i \sim Unif(-0.5, 0.5)$ $u_j \sim N(0, \sigma_u)$ $\mu_{i,j} = X_i\beta + u_j$ $y_{i,j} \sim N(\mu_{i,j}, \sigma_y)$	$\beta = (4, -8)$ $\sigma_u = 2$ $\sigma_y = 0.5$	Data simulated with covariate term Data fit to model without covariate term
$u_j \sim N(0, \sigma_u)$ $\mu_{i,j} = exp(\beta_0 + u_j)$ $y_{i,j} \sim Tweedie(\mu_{i,j}, \phi, p)$	$\beta = 1.5$ $\sigma_u = 1.4$ $\phi = 1.4$ $p = 1.2$	Data simulated with random effect term Data fit to model without random effect term

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

Data Generating Model	Parameters	Mis-specified Model
$\mu_i = u_{i-1} + a$	$a = 0.75$	
$u_i \sim N(\mu_i, \tau)$	$\tau = 1$	Data simulated with drift term, a Data fit to model without drift term
$y_i \sim N(u_i, \sigma)$	$\sigma = 1$	

Table 4: Spatial Simulation: data generating models, parameter values, and mis-specifications.

Data Generating Model	Parameters	Mis-specified Model
	spatial range = 50	
$\omega \sim GMRF(Q[\kappa, \sigma^2_\omega])$	$\kappa = \sqrt{8}/50$	
$\eta_i = \beta_0 + \omega_i$	$\sigma^2_\omega = 1$	Data simulated with $\exp(\omega_i)$
$y \sim N(\eta, \sigma_y)$	$\beta_0 = 1$	Data fit to model without covariate term
	$\sigma_y = 1$	
	spatial range = 50	
$\omega \sim GMRF(Q[\kappa, \sigma^2_\omega])$	$\kappa = \sqrt{8}/50$	
$\eta_i = \beta_0 + \omega_i$	$\sigma^2_\omega = 2$	Data simulated with random effect term
$y \sim Pois(exp(\eta))$	$\beta_0 = 0.5$	Data fit to model without random effect term

Results

Linear Model

Table 5: Linear Model. Type I error rates and Power evaluated for each analytical and simulation method for theoretical residuals. Results are partitioned out by residual type (top to bottom).

	Overdispersion	
method	Type I Error	Power
Pearson	0.048	1
one-step Generic	0.048	1
one-step Gaussian	0.048	1
full Gaussian	0.048	1
cdf	0.048	1
Unconditional ecdf, Not Rotated	0.041	1
Conditional ecdf, Not Rotated	0.044	1

Table 6: Linear Model. Type I error rates and Power evaluated for each analytical and simulation method for estimated residuals. Results are partitioned out by residual type (top to bottom).

	Overdispersion	
method	Type I Error	Power
Pearson	0	0.962
one-step Generic	0	0.963
one-step Gaussian	0	0.963
full Gaussian	0	0.963
cdf	0	0.963
Unconditional ecdf, Not Rotated	0	0.962
Conditional ecdf, Not Rotated	0	0.961

Mixed Model

Table 7: Mixed Model. Type I error rates and Power evaluated for each analytical and simulation method for theoretical residuals. Results are partitioned out by model mis-specification (from left to right) and residual type (top to bottom).

	GLMM - Drop RE		LMM - Missing X Normal		LMM - Missing X Uniform	
method	Type I Error	Power	Type I Error	Power	Type I Error	Power
MCMC	0.042	0.038	0.050	1	0.050	1
Unconditional ecdf, Rotated	0.809	0.998	0.996	1	0.994	1
Unconditional ecdf, Not Rotated	0.991	0.032	0.999	1	0.999	1
Conditional ecdf, Rotated	0.995	0.998	0.996	1	0.996	1
Conditional ecdf, Not Rotated	0.035	0.030	0.048	1	0.050	1
Pearson	NA	NA	0.045	1	0.047	1
one-step Generic	NA	NA	0.045	1	0.044	1
one-step Gaussian	NA	NA	0.045	1	0.044	1
full Gaussian	NA	NA	0.045	1	0.044	1
cdf	NA	NA	0.045	1	0.044	1

Table 8: Mixed Model. Type I error rates and Power evaluated for each analytical and simulation method for estimated residuals. Results are partitioned out by model mis-specification (from left to right) and residual type (top to bottom).

	GLMM - Drop RE		LMM - Missing X Normal		LMM - Missing X Uniform	
method	Type I Error	Power	Type I Error	Power	Type I Error	Power
MCMC	0.050	0.667	0.036	0.259	0.042	0.861
Unconditional ecdf, Rotated	0.935	0.999	0.998	0.999	0.998	1.000
Unconditional ecdf, Not Rotated	0.710	0.654	0.914	0.073	0.914	0.070
Conditional ecdf, Rotated	0.999	1.000	0.999	0.999	0.997	1.000
Conditional ecdf, Not Rotated	0.000	0.664	0.000	0.207	0.000	0.782
Pearson	NA	NA	0.000	0.216	0.000	0.785
one-step Generic	NA	NA	0.035	0.281	0.030	0.902
one-step Gaussian	NA	NA	0.035	0.281	0.030	0.902
full Gaussian	NA	NA	0.035	0.281	0.030	0.902
cdf	NA	NA	0.035	0.281	0.030	0.902

Randomwalk

Table 9: Randomwalk Model. Type I error rates and Power evaluated for each analytical and simulation method for theoretical residuals. Results are partitioned out by model mis-specification (from left to right) and residual type (top to bottom).

	mu0	
method	Type I Error	Power
Pearson	0.039	1.000
one-step Generic	0.038	1.000
one-step Gaussian	0.038	1.000
full Gaussian	0.038	1.000
cdf	0.041	1.000
MCMC	0.050	0.055
Unconditional ecdf, Rotated	0.058	1.000
Unconditional ecdf, Not Rotated	0.987	1.000
Conditional ecdf, Rotated	0.053	1.000
Conditional ecdf, Not Rotated	0.046	1.000

Table 10: Randomwalk Model. Type I error rates and Power evaluated for each analytical and simulation method for estimated residuals. Results are partitioned out by model mis-specification (from left to right) and residual type (top to bottom).

	mu0	
method	Type I Error	Power
Pearson	0.128	1.000
one-step Generic	0.000	1.000
one-step Gaussian	0.000	1.000
full Gaussian	0.000	1.000
cdf	0.000	1.000
MCMC	0.045	0.042
Unconditional ecdf, Rotated	0.000	1.000
Unconditional ecdf, Not Rotated	0.996	1.000
Conditional ecdf, Rotated	0.080	1.000
Conditional ecdf, Not Rotated	0.113	1.000

Spatial

Table 11: Spatial Model. Type I error rates and Power evaluated for each analytical and simulation method for theoretical residuals. Results are partitioned out by model mis-specification (from left to right) and residual type (top to bottom).

	GLMM - Drop RE		LMM - Lognormal RE	
method	Type I Error	Power	Type I Error	Power
Pearson	0.452	1.000	0.046	1.000
one-step Generic	0.033	0.979	0.042	0.286
cdf	0.047	0.979	0.042	0.292
MCMC	0.039	0.979	0.042	0.088
Unconditional ecdf, Rotated	0.381	0.987	0.044	0.372
Unconditional ecdf, Not Rotated	0.662	0.973	0.689	1.000
Conditional ecdf, Rotated	0.081	0.989	0.049	1.000
Conditional ecdf, Not Rotated	0.037	0.976	0.039	1.000
one-step Gaussian	NA	NA	0.042	0.286
full Gaussian	NA	NA	0.042	0.286

Table 12: Spatial Model. Type I error rates and Power evaluated for each analytical and simulation method for estimated residuals. Results are partitioned out by model mis-specification (from left to right) and residual type (top to bottom).

	GLMM - Drop RE		LMM - Lognormal RE	
method	Type I Error	Power	Type I Error	Power
Pearson	0.859	1.000	0.183	0.655
one-step Generic	0.007	0.965	0.013	0.366
cdf	0.006	0.964	0.015	0.368
MCMC	0.039	0.969	0.043	0.297
Unconditional ecdf, Rotated	0.193	0.970	0.027	0.325
Unconditional ecdf, Not Rotated	0.270	0.966	0.272	0.636
Conditional ecdf, Rotated	0.345	0.969	0.109	0.575
Conditional ecdf, Not Rotated	0.415	0.960	0.186	0.660
one-step Gaussian	NA	NA	0.013	0.366
full Gaussian	NA	NA	0.013	0.366