

large_sim1_results

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This is not an exhaustive visualization, just some preliminary visual inspection.

Simulation parameters

Variables

- covariance structure
- effect size (in the means)
- sample size ### Simulation numbers
- for each of the combinations of the variables the data was simulated 10,000 times
- per simulation there where 10,000 Wild Bootstrap iterations as part of the maximum test ### Bradley Limits:
- $BL = 0.0457$
- $BU = 0.0543$
- accuracy = 0.86%

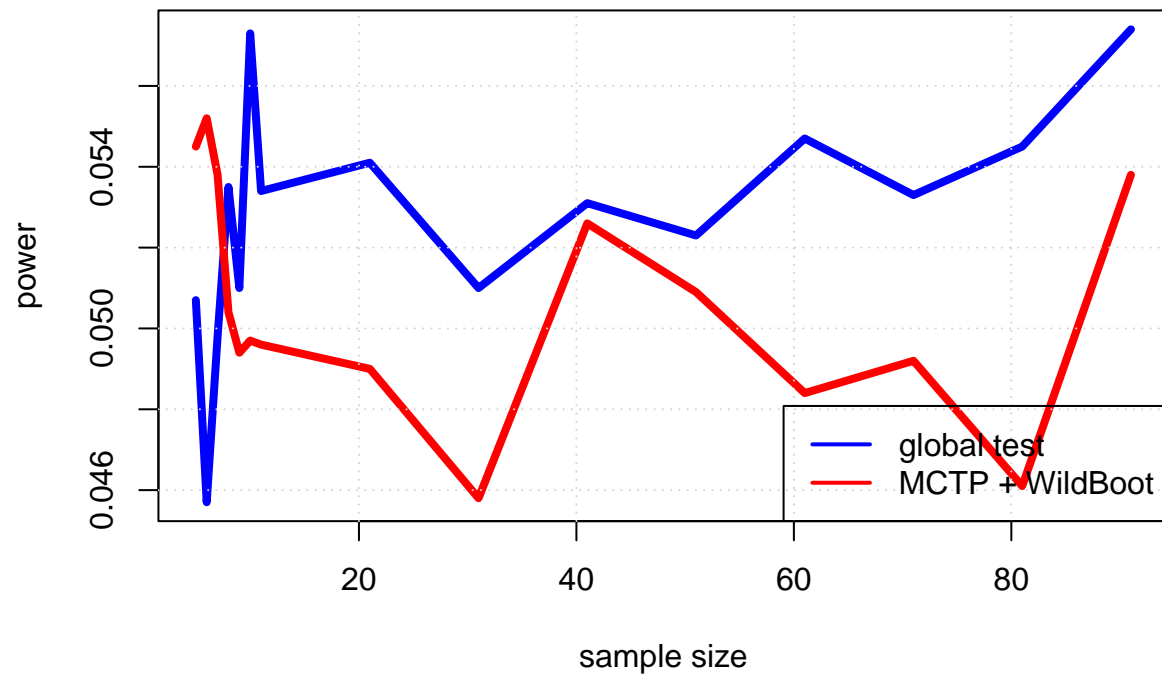
```
library(data.table)
```

```
## Warning: package 'data.table' was built under R version 4.4.3
```

```
data <- fread("C:/Users/Qba Liu/Documents/STUDIA/BIOINF_MASTER_BERLIN/MASTER_THESIS/MasterThesis_FUB/SI
data$V1 <- NULL
Unst <- data[data$covariance_structures == 'Unstructured',]
AR1 <- data[data$covariance_structures == 'AR(1)',]
AR2 <- data[data$covariance_structures == 'AR(2)',]
Toeplitz <- data[data$covariance_structures == 'Toeplitz',]
```

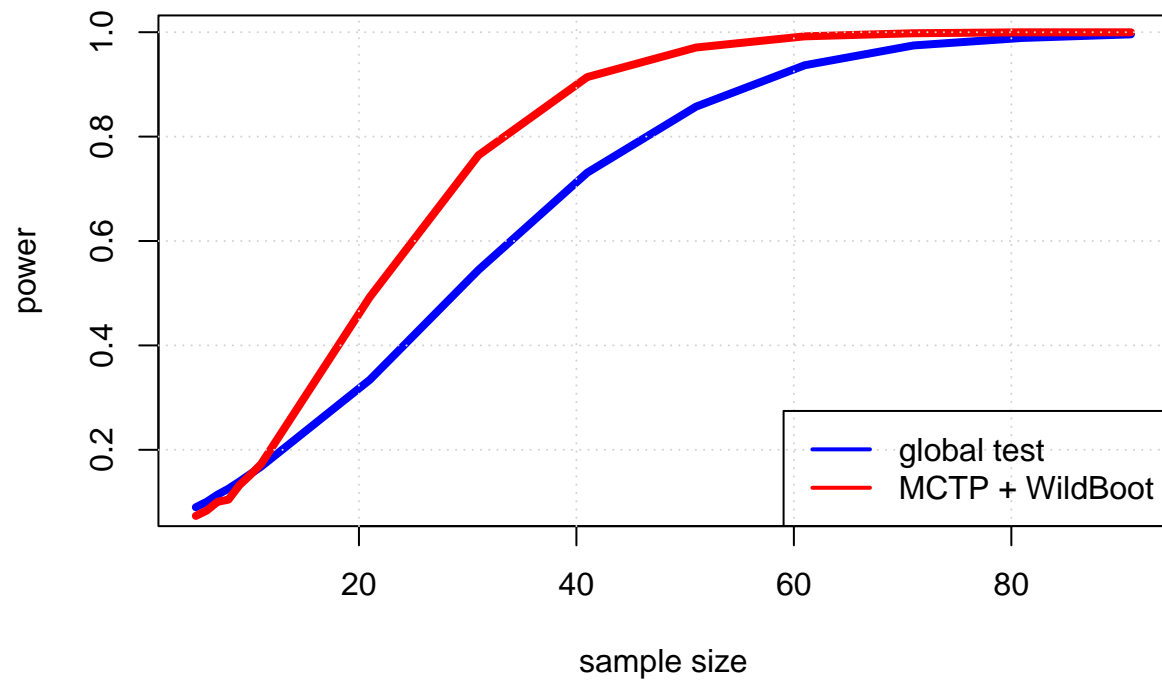
```
plot(Unst[Unst$effect_sizes == 2,]$sample_sizes, Unst[Unst$effect_sizes == 2,]$power_global, col = 'blue',
     cex.main = 1)
lines(Unst[Unst$effect_sizes == 2,]$sample_sizes, Unst[Unst$effect_sizes == 2,]$power_max, col = 'red')
grid()
legend("bottomright",
      legend = c('global test', 'MCTP + WildBoot'),
      col = c("blue", "red"),
      lty = 1,
      lwd = 2)
```

Unstructured covariance matrix with an effect size of 2 (in the means)



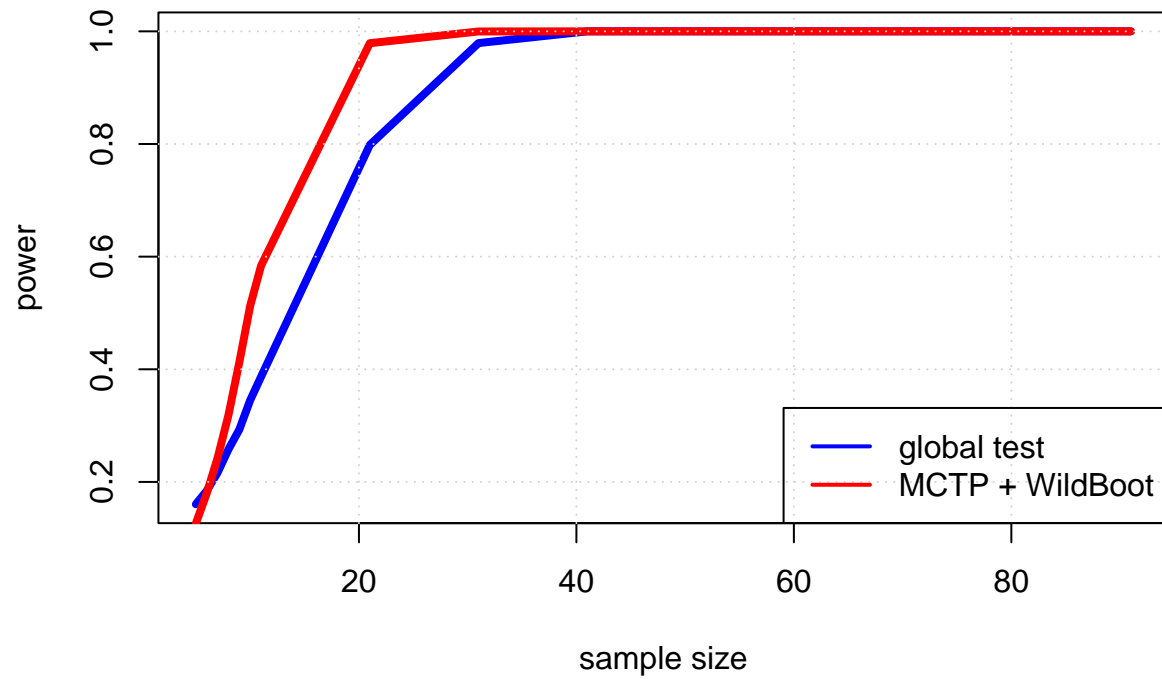
```
plot(AR1[AR1$effect_sizes == 2,]$sample_sizes, AR1[AR1$effect_sizes == 2, ]$power_global, col = 'blue',
     cex.main = 1)
lines(AR1[AR1$effect_sizes == 2,]$sample_sizes, AR1[AR1$effect_sizes == 2, ]$power_max, col = 'red', lty = 1,
      grid())
legend("bottomright",
      legend = c('global test', 'MCTP + WildBoot'),
      col = c("blue", "red"),
      lty = 1,
      lwd = 2)
```

AR(1) covariance matrix with an effect size of 2 (in the means)



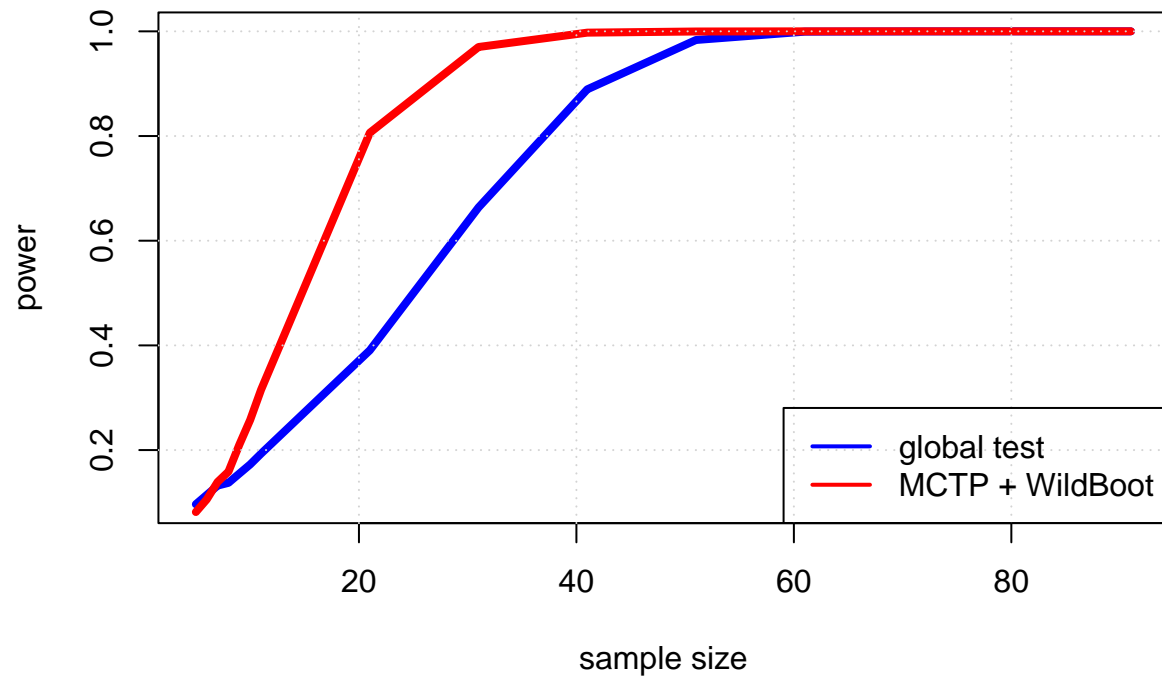
```
plot(AR2[AR2$effect_sizes == 2,]$sample_sizes, AR2[AR2$effect_sizes == 2,]$power_global, col = 'blue',  
     cex.main = 1)  
lines(AR2[AR2$effect_sizes == 2,]$sample_sizes, AR2[AR2$effect_sizes == 2,]$power_max, col = 'red', lty = 1,  
      grid())  
legend("bottomright",  
       legend = c('global test', 'MCTP + WildBoot'),  
       col = c("blue", "red"),  
       lty = 1,  
       lwd = 2)
```

AR(2) covariance matrix with an effect size of 2 (in the means)



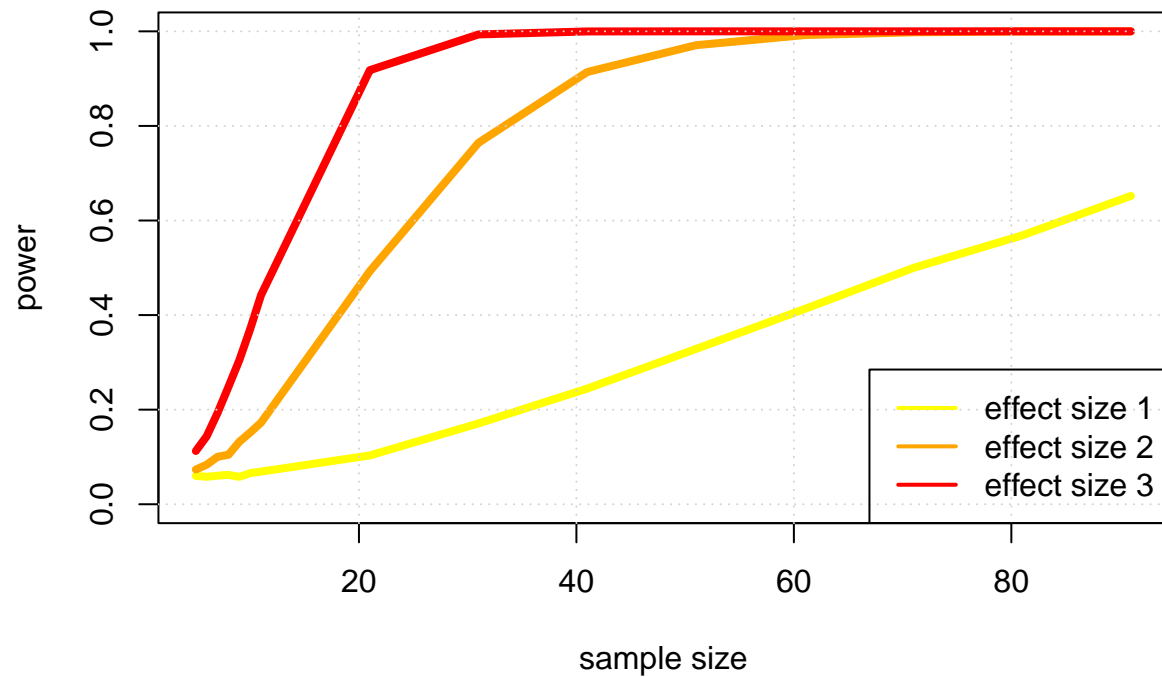
```
plot(Toeplitz[Toeplitz$effect_sizes == 2,]$sample_sizes, Toeplitz[Toeplitz$effect_sizes == 2, ]$power_g,
     cex.main = 1)
lines(Toeplitz[Toeplitz$effect_sizes == 2,]$sample_sizes, Toeplitz[Toeplitz$effect_sizes == 2, ]$power_r,
      col = "red", lty = 1, lwd = 2)
grid()
legend("bottomright",
      legend = c('global test', 'MCTP + WildBoot'),
      col = c("blue", "red"),
      lty = 1,
      lwd = 2)
```

Toeplitz covariance matrix with an effect size of 2 (in the means)



```
plot(AR1[AR1$effect_sizes == 1,]$sample_sizes, AR1[AR1$effect_sizes == 1, ]$power_max, col = 'yellow',
     cex.main = 0.8, ylim = c(0,1))
lines(AR1[AR1$effect_sizes == 1,]$sample_sizes, AR1[AR1$effect_sizes == 2, ]$power_max, col = 'orange',
lines(AR1[AR1$effect_sizes == 1,]$sample_sizes, AR1[AR1$effect_sizes == 3, ]$power_max, col = 'red', ty
grid()
legend("bottomright",
      legend = c('effect size 1', 'effect size 2', 'effect size 3'),
      col = c("yellow", "orange", "red"),
      lty = 1,
      lwd = 2)
```

Power of the maximum test across the effect sizes (in the means), AR(1) covariance matrix



```
plot(AR1[AR1$effect_sizes == 1,]$sample_sizes, AR1[AR1$effect_sizes == 1, ]$power_global, col = 'yellow',
     cex.main = 0.8, ylim = c(0,1))
lines(AR1[AR1$effect_sizes == 1,]$sample_sizes, AR1[AR1$effect_sizes == 2, ]$power_global, col = 'orange', lty = 1, lwd = 2)
lines(AR1[AR1$effect_sizes == 1,]$sample_sizes, AR1[AR1$effect_sizes == 3, ]$power_global, col = 'red', lty = 1, lwd = 2)
grid()
legend("bottomright",
      legend = c('effect size 1', 'effect size 2', 'effect size 3'),
      col = c("yellow", "orange", "red"),
      lty = 1,
      lwd = 2)
```

Power of the global test across the effect sizes (in the means), AR(1) covariance matrix

