Seed(7353)

Simulation time:5000, N=100, each sequence 50, independent

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0.2 | 0.1744 | 0.0174 | 0.0169 | 0.0165 |
|  |  |  |  |  |
| 0 | 0.0017 | 0.0296 | 0.0284 | 0.0278 |
|  |  |  |  |  |
| -0.7 | -0.7031 | 0.0280 | 0.0284 | 0.0278 |
|  |  |  |  |  |
| -0.2 | -0.1874 | 0.0294 | 0.0284 | 0.0278 |

|  |  |
| --- | --- |
| Simulation time：5000 | N=100 |
| Wald Test naive | 0.0512 |
| Wald Test robust | 0.0608 |
| Score Test naive | 0.0568 |
| Score Test robust | 0.0664 |

Seed(7353)

Simulation time:5000, N=100, each sequence 50, correlated

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0.2 | 0.1718 | 0.0206 | 0.0170 | 0.0206 |
|  |  |  |  |  |
| 0 | -0.0002 | 0.0291 | 0.0284 | 0.0299 |
|  |  |  |  |  |
| -0.7 | -0.7026 | 0.0286 | 0.0284 | 0.0298 |
|  |  |  |  |  |
| -0.2 | -0.1852 | 0.0358 | 0.0284 | 0.0369 |

|  |  |
| --- | --- |
| Simulation time：5000 | N=100 |
| Wald Test naive | 0.0546 |
| Wald Test robust | 0.0628 |
| Score Test naive | 0.0518 |
| Score Test robust | 0.0522 |

Seed(7353)

Simulation time:5000, N=200, each sequence 100, independent

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0.2 | 0.1770 | 0.0084 | 0.0084 | 0.0083 |
|  |  |  |  |  |
| 0 | -0.0015 | 0.0140 | 0.0140 | 0.0138 |
|  |  |  |  |  |
| -0.7 | -0.6968 | 0.0144 | 0.0140 | 0.0138 |
|  |  |  |  |  |
| -0.2 | -0.1819 | 0.0145 | 0.0140 | 0.0139 |

|  |  |
| --- | --- |
| Simulation time：5000 | N=200 |
| Wald Test naive | 0.0480 |
| Wald Test robust | 0.0518 |
| Score Test naive | 0.0510 |
| Score Test robust | 0.0556 |

Seed(7353)

Simulation time:5000, N=200, each sequence 100, correlated

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0.2 | 0.1784 | 0.0100 | 0.0084 | 0.0102 |
|  |  |  |  |  |
| 0 | 0.0011 | 0.0139 | 0.0140 | 0.0143 |
|  |  |  |  |  |
| -0.7 | -0.6989 | 0.0142 | 0.0140 | 0.0143 |
|  |  |  |  |  |
| -0.2 | -0.1842 | 0.0177 | 0.0140 | 0.0177 |

|  |  |
| --- | --- |
| Simulation time：5000 | N=200 |
| Wald Test naive | 0.0512 |
| Wald Test robust | 0.0560 |
| Score Test naive | 0.0494 |
| Score Test robust | 0.0508 |

Seed(7353)

Simulation time:5000, N=300, each sequence 150, independent

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0.2 | 0.1793 | 0.0057546 | 0.005588779 | 0.005550872 |
|  |  |  |  |  |
| 0 | 0.0010 | 0.0093828 | 0.0092604 | .0091936 |
|  |  |  |  |  |
| -0.7 | -0.6953 | 0.0094721 | 0.009260362 | 0.009228932 |
|  |  |  |  |  |
| -0.2 | -0.1838 | 0.0095101 | 0.009260362 | 0.009185975 |

|  |  |
| --- | --- |
| Simulation time：5000 | N=300 |
| Wald Test naive | 0.0516 |
| Wald Test robust | 0.0556 |
| Score Test naive | 0.0538 |
| Score Test robust | 0.0580 |

Seed(7353)

Simulation time:5000, N=300, each sequence 150, correlated

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0.2 | 0.1789 | 0.0067 | 0.0056 | 0.0067 |
|  |  |  |  |  |
| 0 | -0.0002 | 0.0091 | 0.0093 | 0.0094 |
|  |  |  |  |  |
| -0.7 | -0.6962 | 0.0094 | 0.0093 | 0.0094 |
|  |  |  |  |  |
| -0.2 | -0.1845 | 0.0116 | 0.0093 | 0.0116 |

|  |  |
| --- | --- |
| Simulation time：5000 | N=300 |
| Wald Test naive | 0.0490 |
| Wald Test robust | 0.0538 |
| Score Test naive | 0.0502 |
| Score Test robust | 0.0522 |