Stage 2 simulation results

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Overview

We will perform a simulation study to explore the recovery of parameters

Data generating mechanism

Let r = 1, ..., R index region and c = 1, 2 index outcomes. The region-level means will be generated as

$$\mu_{r1} = \beta_1 + v_{r1} + u_{r1} + \lambda(v_{r2} + u_{r2})$$

$$\mu_{r2} = \beta_2 + v_{r2} + u_{r2}$$

$$v_{r1}|\sigma_1^2 \stackrel{iid}{\sim} N(0, \sigma_1^2)$$

$$v_{r2}|\sigma_2^2 \stackrel{iid}{\sim} N(0, \sigma_2^2)$$

$$u_1 \sim ICAR(1)$$

$$u_2 \sim ICAR(1)$$

with β_c set to be the estimated intercept and σ_c^2 set to be the estimated variances of the random effects from a model fit to the 2014 KDHS HAZ and WAZ data. The random effects will only be simulated once and the same ones will be used across all simulations.

We will use a BYM2 parameterization for the spatial and IID random effects in each model such that, for c = 1, 2, we let

$$v_{rc} + u_{rc} = \sigma_c(\sqrt{1 - \rho_c}v_{cr}^* + \sqrt{\rho_c}u_{cr}^*)$$

where $v_{cr}^* \stackrel{iid}{\sim} N(0,1)$ is the unstructured random effect with fixed standard deviation 1 and u_r^* is the ICAR model scaled so $\text{Var}(u_{cr}^*) \approx 1$, which is done by scaling the model so the geometric mean of these variances is 1, using the adjacency matrix to calculate the inverse precision of the ICAR model as in Riebler et al. (2016).

Once we have these μ_{rc} values, we will simulate the area-level sample means as

$$\hat{\boldsymbol{y}}_r | \boldsymbol{\mu}_r, \boldsymbol{V}_r \sim N_2(\boldsymbol{\mu}_r, \boldsymbol{V}_r)$$

where the V_r are set to be equal to the estimated asymptotic design-based covariance matrix of the area-level mean HAZ and WAZ from the 2014 KDHS data.

Now, for an SRS, the sampling distribution of the area-level sample covariance matrices is

$$(n_r-1)\hat{\boldsymbol{V}}_r^{srs}|V_r,n_r\sim \text{Wishart}(\boldsymbol{V}_r,(n_r-1))$$

where n_r is the sample size in area r. The 2014 KDHS uses a stratified cluster design rather than an SRS, which has a different sampling variance than an SRS. The ratio of the variance for a statistic calculated using a specific survey design to the variance of that statistic calculated using an SRS of the same sample size is called the design effect,

$$d^2 = \frac{\hat{V}}{\hat{V}^{srs}}.$$

In the a typical DHS, the average design effect across all indicators is $d^2 = 1.5^2 = 2.25$ (taken from this answer on the DHS user forum: https://userforum.dhsprogram.com/index.php?t=msg&goto=3448&S=Google). Then, the effective sample size in the stratified design is approximately equal to $n_r^* = n_r/(d^2)$, since the sample variance is linear with respect to the sample size. Thus, we calculate n_r^* as the observed sample size in region r divided by 2.25 and use this to adjust for the survey design effect, giving us

$$\hat{\mathbf{V}}_r | \mathbf{V}_r, n_r^* \sim \frac{1}{(n_r^* - 1)} \text{Wishart} (\mathbf{V}_r, (n_r^* - 1)).$$

In each simulation, we will have the same values of μ_r and V_r , and we use these to simulate \hat{y}_r and \hat{V}_r . We will treat the \hat{y}_r as pseudo-direct estimates and calculate asymptotic 95% confidence intervals as $\hat{y}_{rc} \pm z_{0.975} \sqrt{\hat{V}_{r,cc}}$ with $\hat{V}_{r,cc}$ the diagonal entries of the sampled covariance matrix.

We will also fit six different smoothing models to the pseudo-direct estimates to estimate the latent means in each region with corresponding 95% credible intervals. They will be:

- 1. Univariate IID
- 2. Univariate BYM
- 3. Bivariate nonshared IID
- 4. Bivariate nonshared BYM
- 5. Bivariate shared IID
- 6. Bivariate shared BYM

All data will be the same size as the Kenya 2014 DHS (47 regions). The DGM parameters will be set equal to those estimated from models fit to the Kenya 2014 DHS HAZ/WAZ data. We run 100 simulations.

Results

All results

Table 1: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|------|----------|-------------------|--------------|--------------|-----------------|--------------|
| HAZ latent | 0 | 0.074 | 0.080 | 0.798 | 0.239 | 0.948 | 0.365 |
| means WAZ latent means | 0 | 0.067 | 0.084 | 0.797 | 0.215 | 0.947 | 0.328 |

Table 2: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | 0.016 | 0.017 | 0.018 | 0.986 | 0.090 | 1.000 | 0.139 |
| beta[2] | 0.010 | 0.012 | 0.014 | 0.999 | 0.090 | 1.000 | 0.140 |
| sigma[1] | 0.033 | 0.033 | 0.180 | 0.430 | 0.069 | 0.870 | 0.107 |
| sigma[2] | -0.025 | 0.026 | 0.102 | 0.806 | 0.068 | 0.993 | 0.105 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.003 | 0.067 | 0.073 | 0.801 | 0.217 | 0.950 | 0.332 |
| means WAZ latent means | -0.001 | 0.062 | 0.078 | 0.802 | 0.200 | 0.950 | 0.306 |

Table 3: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | 0.018 | 0.019 | 0.019 | 0.839 | 0.063 | 0.991 | 0.099 |
| beta[2] | 0.011 | 0.013 | 0.015 | 0.953 | 0.064 | 1.000 | 0.103 |
| sigma[1] | 0.028 | 0.028 | 0.151 | 0.666 | 0.073 | 0.961 | 0.114 |
| sigma[2] | -0.018 | 0.019 | 0.076 | 0.955 | 0.078 | 1.000 | 0.120 |
| rho[1] | -0.285 | 0.285 | 0.330 | 0.503 | 0.594 | 0.937 | 0.781 |
| rho[2] | -0.339 | 0.339 | 0.373 | 0.216 | 0.646 | 0.839 | 0.826 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.004 | 0.067 | 0.073 | 0.794 | 0.213 | 0.948 | 0.327 |
| means WAZ latent means | 0.000 | 0.061 | 0.078 | 0.803 | 0.199 | 0.949 | 0.304 |

Table 4: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| | | | | COVCIAGO | WIGGII | COVCIAGO | widili |
| beta[1] | 0.016 | 0.017 | 0.017 | 0.977 | 0.084 | 1.000 | 0.130 |
| beta[2] | 0.010 | 0.013 | 0.015 | 0.997 | 0.084 | 1.000 | 0.131 |
| sigma[1] | 0.017 | 0.018 | 0.097 | 0.868 | 0.064 | 0.994 | 0.099 |
| sigma[2] | -0.042 | 0.042 | 0.167 | 0.298 | 0.064 | 0.834 | 0.098 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.003 | 0.069 | 0.076 | 0.767 | 0.206 | 0.932 | 0.316 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.063 | 0.080 | 0.767 | 0.188 | 0.932 | 0.288 |
| means | | | | | | | |

Table 5: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | 0.018 | 0.019 | 0.019 | 0.780 | 0.056 | 0.974 | 0.088 |
| beta[2] | 0.013 | 0.014 | 0.016 | 0.896 | 0.056 | 0.995 | 0.091 |
| sigma[1] | 0.008 | 0.013 | 0.068 | 0.968 | 0.068 | 1.000 | 0.104 |
| sigma[2] | -0.039 | 0.039 | 0.156 | 0.496 | 0.071 | 0.931 | 0.110 |
| rho[1] | -0.216 | 0.216 | 0.250 | 0.749 | 0.565 | 0.986 | 0.754 |
| rho[2] | -0.272 | 0.272 | 0.299 | 0.417 | 0.616 | 0.950 | 0.803 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent means | 0.004 | 0.071 | 0.078 | 0.746 | 0.200 | 0.916 | 0.307 |
| WAZ latent means | 0.002 | 0.064 | 0.082 | 0.749 | 0.184 | 0.919 | 0.282 |

Table 6: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | 0.014 | 0.016 | 0.016 | 0.992 | 0.091 | 1.000 | 0.140 |
| beta[2] | 0.011 | 0.013 | 0.015 | 0.998 | 0.090 | 1.000 | 0.139 |
| sigma[1] | -0.023 | 0.023 | 0.126 | 0.645 | 0.050 | 0.973 | 0.077 |
| sigma[2] | -0.025 | 0.025 | 0.101 | 0.810 | 0.068 | 0.994 | 0.105 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | -0.125 | 0.126 | 0.160 | 0.720 | 0.320 | 0.974 | 0.489 |
| HAZ latent | 0.001 | 0.066 | 0.072 | 0.803 | 0.216 | 0.951 | 0.331 |
| means | | | | | | | |
| WAZ latent | 0.001 | 0.061 | 0.077 | 0.801 | 0.198 | 0.949 | 0.302 |
| means | | | | | | | |

Table 7: Model:Bivariate shared BYM $\,$

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | 0.015 | 0.017 | 0.017 | 0.879 | 0.061 | 0.991 | 0.096 |
| beta[2] | 0.014 | 0.015 | 0.017 | 0.933 | 0.064 | 1.000 | 0.103 |
| sigma[1] | -0.039 | 0.039 | 0.212 | 0.140 | 0.050 | 0.639 | 0.077 |
| sigma[2] | -0.018 | 0.018 | 0.074 | 0.954 | 0.077 | 0.999 | 0.119 |
| rho[1] | -0.150 | 0.150 | 0.174 | 0.924 | 0.500 | 0.996 | 0.685 |
| rho[2] | -0.342 | 0.342 | 0.376 | 0.159 | 0.633 | 0.770 | 0.814 |
| lambda | -0.090 | 0.093 | 0.119 | 0.828 | 0.286 | 0.986 | 0.437 |
| HAZ latent | 0.002 | 0.066 | 0.072 | 0.797 | 0.212 | 0.950 | 0.324 |
| means | | | | | | | |
| WAZ latent | 0.003 | 0.061 | 0.077 | 0.798 | 0.196 | 0.948 | 0.300 |
| means | | | | | | | |

Table 8: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| HAZ latent | 0.000 | 0.310 | 0.350 | 0.799 | 0.995 | 0.948 | 1.522 |
| means WAZ latent means | -0.001 | 0.306 | 0.379 | 0.796 | 0.980 | 0.947 | 1.499 |

Table 9: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | 0.007 | 0.044 | 0.044 | 0.892 | 0.184 | 0.986 | 0.285 |
| beta[2] | 0.004 | 0.042 | 0.049 | 0.862 | 0.161 | 0.980 | 0.249 |
| sigma[1] | 0.110 | 0.120 | 0.646 | 0.379 | 0.197 | 0.576 | 0.298 |
| sigma[2] | -0.060 | 0.083 | 0.334 | 0.632 | 0.180 | 0.854 | 0.269 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.007 | 0.218 | 0.246 | 0.735 | 0.600 | 0.905 | 0.946 |
| means | | | | | | | |
| WAZ latent | -0.001 | 0.168 | 0.215 | 0.702 | 0.443 | 0.902 | 0.734 |
| means | | | | | | | |

Table 10: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|-----------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | 0.008 | 0.044 | 0.044 | 0.846 | 0.161 | 0.974 | 0.249 |
| beta[2] | 0.002 | 0.042 | 0.048 | 0.848 | 0.154 | 0.975 | 0.237 |
| sigma[1] | 0.109 | 0.113 | 0.609 | 0.353 | 0.191 | 0.589 | 0.292 |
| sigma[2] | -0.053 | 0.072 | 0.288 | 0.721 | 0.182 | 0.952 | 0.277 |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| rho[1] | -0.208 | 0.208 | 0.241 | 0.888 | 0.621 | 0.994 | 0.806 |
| rho[2] | -0.384 | 0.384 | 0.422 | 0.214 | 0.686 | 0.872 | 0.858 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.008 | 0.187 | 0.213 | 0.808 | 0.604 | 0.947 | 0.942 |
| means WAZ latent means | -0.003 | 0.153 | 0.196 | 0.787 | 0.489 | 0.945 | 0.783 |

Table 11: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | 0.016 | 0.045 | 0.045 | 0.836 | 0.160 | 0.968 | 0.246 |
| beta[2] | -0.007 | 0.042 | 0.048 | 0.831 | 0.144 | 0.958 | 0.221 |
| sigma[1] | 0.009 | 0.041 | 0.219 | 0.804 | 0.132 | 0.940 | 0.203 |
| sigma[2] | -0.163 | 0.163 | 0.653 | 0.053 | 0.113 | 0.194 | 0.169 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent means | 0.017 | 0.229 | 0.255 | 0.548 | 0.410 | 0.751 | 0.643 |
| WAZ latent means | -0.012 | 0.181 | 0.236 | 0.446 | 0.268 | 0.683 | 0.451 |

Table 12: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|--------|----------|-------------------|--------------|-----------|--------------|-----------|
| beta[1] | 0.013 | 0.044 | 0.044 | 0.804 | 0.149 | 0.960 | 0.229 |
| beta[2] | -0.002 | 0.041 | 0.047 | 0.824 | 0.143 | 0.964 | 0.219 |
| sigma[1] | 0.021 | 0.040 | 0.215 | 0.810 | 0.133 | 0.953 | 0.204 |
| sigma[2] | -0.141 | 0.142 | 0.568 | 0.088 | 0.129 | 0.410 | 0.201 |
| rho[1] | -0.179 | 0.179 | 0.207 | 0.917 | 0.602 | 0.998 | 0.791 |
| rho[2] | -0.373 | 0.373 | 0.410 | 0.171 | 0.704 | 0.963 | 0.871 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent means | 0.013 | 0.199 | 0.222 | 0.633 | 0.432 | 0.839 | 0.671 |
| WAZ latent means | -0.007 | 0.169 | 0.218 | 0.556 | 0.319 | 0.784 | 0.520 |

Table 13: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|-----------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | 0.016 | 0.045 | 0.045 | 0.899 | 0.189 | 0.991 | 0.293 |
| beta[2] | -0.006 | 0.042 | 0.048 | 0.874 | 0.165 | 0.981 | 0.254 |
| sigma[1] | -0.019 | 0.050 | 0.269 | 0.715 | 0.131 | 0.923 | 0.197 |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| sigma[2] | -0.036 | 0.065 | 0.260 | 0.724 | 0.169 | 0.891 | 0.254 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | 0.349 | 0.463 | 0.590 | 0.530 | 1.010 | 0.730 | 1.540 |
| HAZ latent | 0.016 | 0.210 | 0.232 | 0.765 | 0.619 | 0.923 | 0.964 |
| means WAZ latent means | -0.011 | 0.163 | 0.210 | 0.758 | 0.485 | 0.931 | 0.777 |

Table 14: Model:Bivariate shared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | 0.016 | 0.045 | 0.045 | 0.839 | 0.161 | 0.971 | 0.248 |
| beta[2] | -0.002 | 0.041 | 0.047 | 0.844 | 0.149 | 0.970 | 0.229 |
| sigma[1] | -0.020 | 0.051 | 0.273 | 0.770 | 0.141 | 0.962 | 0.217 |
| sigma[2] | -0.043 | 0.061 | 0.246 | 0.748 | 0.170 | 0.938 | 0.259 |
| rho[1] | -0.292 | 0.292 | 0.337 | 0.662 | 0.674 | 0.982 | 0.848 |
| rho[2] | -0.328 | 0.328 | 0.360 | 0.357 | 0.634 | 0.866 | 0.814 |
| lambda | 0.383 | 0.464 | 0.591 | 0.570 | 1.098 | 0.776 | 1.676 |
| HAZ latent | 0.015 | 0.184 | 0.205 | 0.802 | 0.589 | 0.945 | 0.916 |
| means | | | | | | | |
| WAZ latent | -0.007 | 0.151 | 0.195 | 0.756 | 0.450 | 0.931 | 0.722 |
| means | | | | | | | |

Table 15: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------|------|----------|-------------------|--------------|--------------|--------------|--------------|
| HAZ latent | 0 | 0.031 | 0.036 | 0.799 | 0.099 | 0.948 | 0.152 |
| means WAZ latent means | 0 | 0.031 | 0.045 | 0.796 | 0.098 | 0.947 | 0.150 |

Table 16: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | 0.003 | 0.005 | 0.005 | 1.000 | 0.120 | 1.000 | 0.185 |
| beta[2] | -0.005 | 0.006 | 0.007 | 1.000 | 0.121 | 1.000 | 0.187 |
| sigma[1] | 0.129 | 0.129 | 0.696 | 0.000 | 0.085 | 0.000 | 0.131 |
| sigma[2] | 0.068 | 0.068 | 0.273 | 0.000 | 0.086 | 0.015 | 0.132 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.031 | 0.036 | 0.806 | 0.100 | 0.953 | 0.154 |
| means | | | | | | | |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|-------|----------|-------------------|--------------|--------------|-----------------|--------------|
| WAZ latent | 0.000 | 0.030 | 0.045 | 0.802 | 0.099 | 0.951 | 0.151 |
| means | | | | | | | |

Table 17: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% | 80% | 95% | 95% |
|------------|--------|----------|-------------------|----------|-------|----------|-------|
| | | | | coverage | width | coverage | width |
| beta[1] | 0.003 | 0.005 | 0.005 | 1.000 | 0.053 | 1.000 | 0.090 |
| beta[2] | -0.005 | 0.006 | 0.007 | 0.999 | 0.045 | 1.000 | 0.076 |
| sigma[1] | 0.122 | 0.122 | 0.658 | 0.000 | 0.088 | 0.000 | 0.136 |
| sigma[2] | 0.029 | 0.029 | 0.116 | 0.880 | 0.079 | 1.000 | 0.122 |
| rho[1] | -0.051 | 0.051 | 0.059 | 1.000 | 0.403 | 1.000 | 0.589 |
| rho[2] | -0.055 | 0.055 | 0.060 | 1.000 | 0.332 | 1.000 | 0.506 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.031 | 0.035 | 0.805 | 0.100 | 0.953 | 0.153 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.030 | 0.045 | 0.803 | 0.098 | 0.952 | 0.150 |
| means | | | | | | | |

Table 18: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | 0.003 | 0.005 | 0.005 | 1.000 | 0.119 | 1.000 | 0.184 |
| beta[2] | -0.005 | 0.006 | 0.007 | 1.000 | 0.120 | 1.000 | 0.185 |
| sigma[1] | 0.127 | 0.127 | 0.682 | 0.000 | 0.084 | 0.000 | 0.130 |
| sigma[2] | 0.066 | 0.066 | 0.263 | 0.000 | 0.085 | 0.044 | 0.131 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.031 | 0.036 | 0.802 | 0.100 | 0.952 | 0.153 |
| means WAZ latent means | 0.000 | 0.031 | 0.046 | 0.799 | 0.099 | 0.950 | 0.151 |

Table 19: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|-----------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | 0.003 | 0.005 | 0.005 | 1.000 | 0.051 | 1.000 | 0.088 |
| beta[2] | -0.005 | 0.006 | 0.007 | 0.999 | 0.043 | 1.000 | 0.074 |
| sigma[1] | 0.117 | 0.117 | 0.633 | 0.000 | 0.086 | 0.000 | 0.133 |
| sigma[2] | 0.024 | 0.024 | 0.096 | 0.986 | 0.077 | 1.000 | 0.119 |
| rho[1] | -0.044 | 0.045 | 0.052 | 1.000 | 0.392 | 1.000 | 0.576 |
| rho[2] | -0.052 | 0.052 | 0.057 | 1.000 | 0.325 | 1.000 | 0.496 |
| lambda | NA | NA | NA | NA | NA | NA | NA |

| parameter | bias | abs bias | relative abs bias | 80% | 80% | 95% | 95% |
|------------|-------|----------|-------------------|----------|-------|----------|-------|
| | | | | coverage | width | coverage | width |
| HAZ latent | 0.000 | 0.031 | 0.036 | 0.800 | 0.099 | 0.951 | 0.152 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.030 | 0.046 | 0.798 | 0.098 | 0.949 | 0.149 |
| means | | | | | | | |

Table 20: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | 0.003 | 0.005 | 0.005 | 1.000 | 0.120 | 1.000 | 0.186 |
| beta[2] | -0.005 | 0.006 | 0.007 | 1.000 | 0.120 | 1.000 | 0.185 |
| sigma[1] | 0.058 | 0.058 | 0.314 | 0.000 | 0.066 | 0.000 | 0.101 |
| sigma[2] | 0.068 | 0.068 | 0.273 | 0.000 | 0.086 | 0.013 | 0.132 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | -0.161 | 0.161 | 0.205 | 0.215 | 0.294 | 1.000 | 0.450 |
| HAZ latent | 0.000 | 0.031 | 0.036 | 0.805 | 0.100 | 0.953 | 0.153 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.030 | 0.045 | 0.803 | 0.099 | 0.952 | 0.151 |
| means | | | | | | | |

Table 21: Model:Bivariate shared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | 0.003 | 0.005 | 0.005 | 1.000 | 0.049 | 1.000 | 0.081 |
| beta[2] | -0.005 | 0.006 | 0.007 | 0.999 | 0.046 | 1.000 | 0.077 |
| sigma[1] | 0.010 | 0.010 | 0.053 | 0.989 | 0.053 | 1.000 | 0.082 |
| sigma[2] | 0.028 | 0.028 | 0.114 | 0.853 | 0.077 | 0.969 | 0.118 |
| rho[1] | 0.037 | 0.037 | 0.043 | 1.000 | 0.240 | 1.000 | 0.382 |
| rho[2] | -0.060 | 0.060 | 0.066 | 0.983 | 0.321 | 0.998 | 0.480 |
| lambda | 0.091 | 0.091 | 0.116 | 0.936 | 0.264 | 0.988 | 0.405 |
| HAZ latent | 0.000 | 0.031 | 0.035 | 0.805 | 0.100 | 0.953 | 0.153 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.030 | 0.045 | 0.804 | 0.098 | 0.952 | 0.150 |
| means | | | | | | | |

Table 22: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|------|----------|-------------------|--------------|--------------|-----------------|--------------|
| HAZ latent | 0 | 0.075 | 0.086 | 0.798 | 0.239 | 0.948 | 0.365 |
| means WAZ latent means | 0 | 0.067 | 0.105 | 0.797 | 0.215 | 0.947 | 0.328 |

Table 23: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.004 | 0.011 | 0.011 | 1.000 | 0.113 | 1.000 | 0.174 |
| beta[2] | -0.006 | 0.011 | 0.013 | 1.000 | 0.165 | 1.000 | 0.255 |
| sigma[1] | 0.098 | 0.098 | 0.527 | 0.000 | 0.084 | 0.000 | 0.130 |
| sigma[2] | 0.181 | 0.181 | 0.725 | 0.000 | 0.118 | 0.000 | 0.181 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.006 | 0.070 | 0.082 | 0.799 | 0.225 | 0.950 | 0.345 |
| means | | | | | | | |
| WAZ latent | -0.001 | 0.065 | 0.103 | 0.800 | 0.211 | 0.949 | 0.323 |
| means | | | | | | | |

Table 24: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.003 | 0.011 | 0.011 | 0.984 | 0.067 | 1.000 | 0.108 |
| beta[2] | -0.006 | 0.011 | 0.012 | 0.970 | 0.057 | 1.000 | 0.095 |
| sigma[1] | 0.080 | 0.080 | 0.433 | 0.000 | 0.086 | 0.022 | 0.133 |
| sigma[2] | 0.083 | 0.083 | 0.334 | 0.000 | 0.098 | 0.035 | 0.151 |
| rho[1] | -0.176 | 0.176 | 0.203 | 0.865 | 0.512 | 0.999 | 0.700 |
| rho[2] | -0.022 | 0.023 | 0.025 | 1.000 | 0.281 | 1.000 | 0.437 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.005 | 0.069 | 0.080 | 0.800 | 0.220 | 0.949 | 0.337 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.063 | 0.099 | 0.801 | 0.205 | 0.950 | 0.313 |
| means | | | | | | | |

Table 25: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% | 80% | 95% | 95% |
|------------|--------|----------|-------------------|----------|-------|----------|-------|
| | | | | coverage | width | coverage | width |
| beta[1] | -0.006 | 0.012 | 0.012 | 1.000 | 0.109 | 1.000 | 0.168 |
| beta[2] | -0.011 | 0.013 | 0.015 | 1.000 | 0.160 | 1.000 | 0.247 |
| sigma[1] | 0.087 | 0.087 | 0.469 | 0.000 | 0.081 | 0.000 | 0.125 |
| sigma[2] | 0.166 | 0.166 | 0.664 | 0.000 | 0.114 | 0.000 | 0.175 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.008 | 0.072 | 0.085 | 0.782 | 0.222 | 0.941 | 0.339 |
| means | | | | | | | |
| WAZ latent | -0.005 | 0.065 | 0.107 | 0.782 | 0.203 | 0.940 | 0.311 |
| means | | | | | | | |

Table 26: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.004 | 0.011 | 0.011 | 0.978 | 0.061 | 1.000 | 0.099 |
| beta[2] | -0.009 | 0.012 | 0.014 | 0.926 | 0.051 | 0.996 | 0.084 |
| sigma[1] | 0.062 | 0.062 | 0.334 | 0.020 | 0.081 | 0.237 | 0.125 |
| sigma[2] | 0.061 | 0.061 | 0.245 | 0.033 | 0.091 | 0.506 | 0.140 |
| rho[1] | -0.132 | 0.132 | 0.153 | 0.965 | 0.480 | 1.000 | 0.666 |
| rho[2] | -0.003 | 0.013 | 0.014 | 1.000 | 0.248 | 1.000 | 0.399 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.006 | 0.071 | 0.083 | 0.768 | 0.212 | 0.932 | 0.324 |
| means | | | | | | | |
| WAZ latent | -0.004 | 0.065 | 0.104 | 0.766 | 0.194 | 0.931 | 0.297 |
| means | | | | | | | |

Table 27: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.004 | 0.011 | 0.011 | 1.000 | 0.112 | 1.000 | 0.174 |
| beta[2] | -0.010 | 0.013 | 0.014 | 1.000 | 0.164 | 1.000 | 0.253 |
| sigma[1] | -0.019 | 0.019 | 0.104 | 0.789 | 0.051 | 0.989 | 0.079 |
| sigma[2] | 0.179 | 0.179 | 0.719 | 0.000 | 0.118 | 0.000 | 0.182 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | -0.256 | 0.256 | 0.325 | 0.000 | 0.162 | 0.000 | 0.248 |
| HAZ latent | -0.006 | 0.069 | 0.080 | 0.800 | 0.220 | 0.949 | 0.337 |
| means | | | | | | | |
| WAZ latent | -0.004 | 0.064 | 0.102 | 0.799 | 0.207 | 0.949 | 0.317 |
| means | | | | | | | |

Table 28: Model:Bivariate shared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.004 | 0.011 | 0.011 | 0.966 | 0.057 | 1.000 | 0.090 |
| beta[2] | -0.009 | 0.012 | 0.014 | 0.950 | 0.056 | 0.999 | 0.093 |
| sigma[1] | -0.025 | 0.025 | 0.133 | 0.659 | 0.053 | 0.952 | 0.082 |
| sigma[2] | 0.084 | 0.084 | 0.336 | 0.000 | 0.096 | 0.035 | 0.149 |
| rho[1] | -0.112 | 0.113 | 0.130 | 0.959 | 0.461 | 0.995 | 0.647 |
| rho[2] | -0.020 | 0.025 | 0.028 | 0.999 | 0.276 | 1.000 | 0.435 |
| lambda | -0.139 | 0.139 | 0.177 | 0.214 | 0.216 | 0.732 | 0.331 |
| HAZ latent | -0.006 | 0.069 | 0.080 | 0.794 | 0.216 | 0.947 | 0.330 |
| means | | | | | | | |
| WAZ latent | -0.004 | 0.063 | 0.099 | 0.798 | 0.202 | 0.948 | 0.309 |
| means | | | | | | | |

Table 29: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| HAZ latent | 0.000 | 0.025 | 0.027 | 0.798 | 0.081 | 0.948 | 0.124 |
| means WAZ latent means | -0.001 | 0.358 | 0.428 | 0.795 | 1.144 | 0.946 | 1.750 |

Table 30: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.010 | 0.010 | 0.010 | 1.000 | 0.096 | 1.000 | 0.148 |
| beta[2] | -0.016 | 0.052 | 0.059 | 0.827 | 0.183 | 0.971 | 0.282 |
| sigma[1] | 0.067 | 0.067 | 0.359 | 0.000 | 0.069 | 0.000 | 0.106 |
| sigma[2] | -0.078 | 0.101 | 0.403 | 0.558 | 0.197 | 0.791 | 0.289 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.025 | 0.027 | 0.807 | 0.082 | 0.953 | 0.126 |
| means WAZ latent means | -0.001 | 0.169 | 0.205 | 0.691 | 0.447 | 0.907 | 0.761 |

Table 31: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.010 | 0.010 | 0.010 | 1.000 | 0.049 | 1.000 | 0.081 |
| beta[2] | -0.016 | 0.052 | 0.059 | 0.813 | 0.179 | 0.967 | 0.274 |
| sigma[1] | 0.064 | 0.064 | 0.344 | 0.000 | 0.074 | 0.000 | 0.114 |
| sigma[2] | -0.074 | 0.094 | 0.377 | 0.664 | 0.207 | 0.852 | 0.318 |
| rho[1] | -0.105 | 0.105 | 0.121 | 0.990 | 0.464 | 0.996 | 0.655 |
| rho[2] | -0.427 | 0.427 | 0.469 | 0.086 | 0.699 | 0.859 | 0.865 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.025 | 0.027 | 0.806 | 0.082 | 0.953 | 0.125 |
| means WAZ latent means | -0.001 | 0.168 | 0.204 | 0.744 | 0.495 | 0.934 | 0.818 |

Table 32: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|-----------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.010 | 0.010 | 0.010 | 1.000 | 0.094 | 1.000 | 0.145 |
| beta[2] | -0.016 | 0.052 | 0.059 | 0.823 | 0.181 | 0.970 | 0.279 |
| sigma[1] | 0.062 | 0.062 | 0.334 | 0.000 | 0.067 | 0.000 | 0.103 |
| sigma[2] | -0.092 | 0.107 | 0.431 | 0.516 | 0.191 | 0.740 | 0.281 |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.018 | 0.019 | 0.792 | 0.058 | 0.946 | 0.088 |
| means WAZ latent means | -0.001 | 0.171 | 0.207 | 0.661 | 0.423 | 0.892 | 0.726 |

Table 33: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.010 | 0.010 | 0.010 | 0.997 | 0.047 | 1.000 | 0.078 |
| beta[2] | -0.016 | 0.052 | 0.059 | 0.809 | 0.177 | 0.966 | 0.271 |
| sigma[1] | 0.057 | 0.057 | 0.309 | 0.000 | 0.071 | 0.000 | 0.109 |
| sigma[2] | -0.093 | 0.105 | 0.420 | 0.593 | 0.196 | 0.774 | 0.301 |
| rho[1] | -0.096 | 0.096 | 0.112 | 0.976 | 0.446 | 0.987 | 0.634 |
| rho[2] | -0.396 | 0.396 | 0.435 | 0.171 | 0.685 | 0.902 | 0.851 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent means | 0.000 | 0.018 | 0.019 | 0.798 | 0.058 | 0.949 | 0.090 |
| WAZ latent means | -0.001 | 0.170 | 0.206 | 0.709 | 0.466 | 0.916 | 0.774 |

Table 34: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|--------|----------|-------------------|--------------|-----------|--------------|-----------|
| beta[1] | -0.010 | 0.010 | 0.010 | 1.000 | 0.097 | 1.000 | 0.149 |
| beta[2] | -0.016 | 0.052 | 0.059 | 0.834 | 0.189 | 0.972 | 0.290 |
| sigma[1] | 0.019 | 0.041 | 0.222 | 0.470 | 0.085 | 0.699 | 0.128 |
| sigma[2] | -0.052 | 0.077 | 0.309 | 0.580 | 0.165 | 0.776 | 0.244 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | -0.173 | 0.393 | 0.500 | 0.587 | 0.921 | 0.810 | 1.411 |
| HAZ latent | 0.000 | 0.018 | 0.019 | 0.815 | 0.059 | 0.955 | 0.091 |
| means | | | | | | | |
| WAZ latent means | -0.001 | 0.162 | 0.195 | 0.737 | 0.478 | 0.927 | 0.779 |

Table 35: Model:Bivariate shared BYM

| parameter | bias | abs bias | relative abs bias | 80% | 80% | 95% | 95% |
|-----------|--------|----------|-------------------|----------|-------|----------|-------|
| | | | | coverage | width | coverage | width |
| beta[1] | -0.010 | 0.010 | 0.010 | 1.000 | 0.051 | 1.000 | 0.083 |
| beta[2] | -0.016 | 0.052 | 0.059 | 0.812 | 0.177 | 0.965 | 0.271 |
| sigma[1] | 0.010 | 0.044 | 0.235 | 0.482 | 0.088 | 0.725 | 0.134 |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| sigma[2] | -0.049 | 0.074 | 0.299 | 0.630 | 0.177 | 0.830 | 0.269 |
| rho[1] | -0.133 | 0.133 | 0.154 | 0.805 | 0.450 | 0.874 | 0.635 |
| rho[2] | -0.363 | 0.363 | 0.398 | 0.201 | 0.591 | 0.732 | 0.760 |
| lambda | -0.174 | 0.394 | 0.502 | 0.535 | 0.970 | 0.748 | 1.454 |
| HAZ latent | 0.000 | 0.018 | 0.019 | 0.808 | 0.059 | 0.953 | 0.090 |
| means WAZ latent means | -0.001 | 0.160 | 0.193 | 0.712 | 0.446 | 0.911 | 0.732 |

Table 36: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| HAZ latent | 0 | 0.074 | 0.078 | 0.798 | 0.239 | 0.948 | 0.365 |
| means WAZ latent | 0 | 0.067 | 0.086 | 0.797 | 0.215 | 0.947 | 0.328 |
| means | | | | | | | |

Table 37: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|-----------|--------------|--------------|
| beta[1] | -0.015 | 0.017 | 0.017 | 0.977 | 0.082 | 1.000 | 0.127 |
| beta[2] | -0.019 | 0.019 | 0.022 | 0.999 | 0.112 | 1.000 | 0.174 |
| sigma[1] | 0.006 | 0.012 | 0.062 | 0.969 | 0.064 | 1.000 | 0.099 |
| sigma[2] | -0.007 | 0.012 | 0.041 | 0.996 | 0.084 | 1.000 | 0.129 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.002 | 0.065 | 0.068 | 0.803 | 0.213 | 0.950 | 0.326 |
| means | | | | | | | |
| WAZ latent | -0.001 | 0.064 | 0.083 | 0.795 | 0.206 | 0.947 | 0.314 |
| means | | | | | | | |

Table 38: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|----------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.015 | 0.017 | 0.017 | 0.952 | 0.075 | 1.000 | 0.117 |
| beta[2] | -0.018 | 0.018 | 0.021 | 0.994 | 0.096 | 1.000 | 0.151 |
| sigma[1] | 0.010 | 0.014 | 0.072 | 0.945 | 0.068 | 0.998 | 0.105 |
| sigma[2] | -0.005 | 0.011 | 0.038 | 1.000 | 0.088 | 1.000 | 0.136 |
| rho[1] | 0.171 | 0.171 | Inf | 0.000 | 0.468 | 0.000 | 0.678 |
| rho[2] | 0.243 | 0.243 | Inf | 0.000 | 0.509 | 0.000 | 0.711 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.002 | 0.066 | 0.069 | 0.799 | 0.214 | 0.949 | 0.327 |
| means | | | | | | | |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|-------|----------|-------------------|--------------|--------------|-----------------|--------------|
| WAZ latent | 0.000 | 0.064 | 0.083 | 0.794 | 0.205 | 0.946 | 0.314 |
| means | | | | | | | |

Table 39: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% | 80% | 95% | 95% |
|------------|--------|----------|-------------------|----------|-------|----------|-------|
| | | | | coverage | width | coverage | width |
| beta[1] | -0.016 | 0.017 | 0.017 | 0.964 | 0.078 | 1.000 | 0.121 |
| beta[2] | -0.021 | 0.021 | 0.025 | 0.996 | 0.107 | 1.000 | 0.165 |
| sigma[1] | -0.006 | 0.012 | 0.061 | 0.966 | 0.061 | 0.998 | 0.094 |
| sigma[2] | -0.023 | 0.023 | 0.080 | 0.925 | 0.079 | 1.000 | 0.122 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.003 | 0.067 | 0.071 | 0.776 | 0.206 | 0.932 | 0.315 |
| means | | | | | | | |
| WAZ latent | -0.004 | 0.064 | 0.084 | 0.771 | 0.192 | 0.931 | 0.294 |
| means | | | | | | | |

Table 40: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|----------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.015 | 0.017 | 0.017 | 0.946 | 0.072 | 1.000 | 0.111 |
| beta[2] | -0.020 | 0.021 | 0.024 | 0.988 | 0.092 | 1.000 | 0.143 |
| sigma[1] | -0.002 | 0.011 | 0.057 | 0.981 | 0.065 | 0.999 | 0.100 |
| sigma[2] | -0.020 | 0.021 | 0.071 | 0.954 | 0.083 | 1.000 | 0.129 |
| rho[1] | 0.168 | 0.168 | Inf | 0.000 | 0.467 | 0.000 | 0.678 |
| rho[2] | 0.240 | 0.240 | Inf | 0.000 | 0.504 | 0.000 | 0.705 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.002 | 0.068 | 0.071 | 0.771 | 0.207 | 0.931 | 0.316 |
| means WAZ latent means | -0.003 | 0.065 | 0.085 | 0.769 | 0.192 | 0.930 | 0.294 |

Table 41: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|-----------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.015 | 0.017 | 0.017 | 0.977 | 0.083 | 1.000 | 0.128 |
| beta[2] | -0.020 | 0.020 | 0.023 | 0.999 | 0.111 | 1.000 | 0.172 |
| sigma[1] | -0.029 | 0.029 | 0.151 | 0.474 | 0.051 | 0.902 | 0.079 |
| sigma[2] | -0.009 | 0.012 | 0.043 | 0.994 | 0.084 | 1.000 | 0.129 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | -0.067 | 0.070 | 0.155 | 0.895 | 0.246 | 0.997 | 0.377 |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| HAZ latent | -0.002 | 0.065 | 0.069 | 0.800 | 0.212 | 0.949 | 0.325 |
| means WAZ latent means | -0.002 | 0.063 | 0.081 | 0.796 | 0.200 | 0.946 | 0.305 |

Table 42: Model:Bivariate shared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|----------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.015 | 0.017 | 0.017 | 0.956 | 0.075 | 1.000 | 0.117 |
| beta[2] | -0.019 | 0.020 | 0.023 | 0.992 | 0.096 | 1.000 | 0.151 |
| sigma[1] | -0.025 | 0.025 | 0.132 | 0.653 | 0.054 | 0.955 | 0.083 |
| sigma[2] | -0.006 | 0.012 | 0.040 | 0.994 | 0.085 | 1.000 | 0.131 |
| rho[1] | 0.167 | 0.167 | Inf | 0.000 | 0.438 | 0.000 | 0.641 |
| rho[2] | 0.229 | 0.229 | Inf | 0.000 | 0.492 | 0.000 | 0.695 |
| lambda | -0.059 | 0.063 | 0.140 | 0.927 | 0.248 | 0.993 | 0.380 |
| HAZ latent | -0.002 | 0.066 | 0.069 | 0.797 | 0.213 | 0.947 | 0.326 |
| means | | | | | | | |
| WAZ latent | -0.002 | 0.063 | 0.081 | 0.793 | 0.200 | 0.945 | 0.306 |
| means | | | | | | | |

Table 43: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|------|----------|-------------------|--------------|--------------|-----------------|--------------|
| HAZ latent | 0 | 0.075 | 0.079 | 0.798 | 0.239 | 0.948 | 0.365 |
| means WAZ latent means | 0 | 0.067 | 0.081 | 0.797 | 0.215 | 0.947 | 0.328 |

Table 44: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|--------|----------|-------------------|--------------|-----------|--------------|--------------|
| beta[1] | -0.002 | 0.011 | 0.011 | 0.999 | 0.085 | 1.000 | 0.132 |
| beta[2] | -0.008 | 0.012 | 0.013 | 0.997 | 0.087 | 1.000 | 0.135 |
| sigma[1] | -0.016 | 0.018 | 0.081 | 0.910 | 0.067 | 0.996 | 0.103 |
| sigma[2] | -0.014 | 0.016 | 0.069 | 0.946 | 0.067 | 1.000 | 0.104 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent means | -0.001 | 0.068 | 0.073 | 0.794 | 0.215 | 0.948 | 0.329 |
| WAZ latent means | 0.001 | 0.063 | 0.076 | 0.796 | 0.199 | 0.946 | 0.304 |

Table 45: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | 0.000 | 0.010 | 0.011 | 0.971 | 0.057 | 0.999 | 0.091 |
| beta[2] | -0.010 | 0.013 | 0.015 | 0.957 | 0.062 | 0.999 | 0.099 |
| sigma[1] | -0.013 | 0.016 | 0.071 | 0.961 | 0.073 | 1.000 | 0.113 |
| sigma[2] | -0.021 | 0.021 | 0.093 | 0.884 | 0.071 | 0.998 | 0.110 |
| rho[1] | 0.188 | 0.191 | 0.386 | 0.958 | 0.584 | 1.000 | 0.774 |
| rho[2] | -0.392 | 0.392 | 0.423 | 0.007 | 0.588 | 0.371 | 0.773 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.001 | 0.066 | 0.070 | 0.800 | 0.211 | 0.951 | 0.323 |
| means | | | | | | | |
| WAZ latent | -0.001 | 0.061 | 0.075 | 0.796 | 0.196 | 0.947 | 0.300 |
| means | | | | | | | |

Table 46: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.002 | 0.010 | 0.010 | 0.999 | 0.086 | 1.000 | 0.133 |
| beta[2] | -0.009 | 0.012 | 0.014 | 0.997 | 0.088 | 1.000 | 0.136 |
| sigma[1] | -0.015 | 0.017 | 0.075 | 0.931 | 0.066 | 0.998 | 0.103 |
| sigma[2] | -0.012 | 0.014 | 0.059 | 0.974 | 0.067 | 1.000 | 0.103 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.001 | 0.065 | 0.070 | 0.796 | 0.208 | 0.949 | 0.318 |
| means | 0.000 | 0.000 | 0.070 | 0.700 | 0.100 | 0.040 | 0.000 |
| WAZ latent means | 0.000 | 0.060 | 0.073 | 0.793 | 0.190 | 0.948 | 0.290 |

Table 47: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.001 | 0.010 | 0.010 | 0.972 | 0.057 | 0.999 | 0.091 |
| beta[2] | -0.010 | 0.013 | 0.014 | 0.962 | 0.062 | 0.999 | 0.099 |
| sigma[1] | -0.012 | 0.015 | 0.066 | 0.970 | 0.073 | 0.999 | 0.113 |
| sigma[2] | -0.019 | 0.020 | 0.087 | 0.921 | 0.070 | 1.000 | 0.108 |
| rho[1] | 0.199 | 0.200 | 0.404 | 0.953 | 0.577 | 1.000 | 0.768 |
| rho[2] | -0.392 | 0.392 | 0.422 | 0.004 | 0.591 | 0.365 | 0.775 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.001 | 0.063 | 0.068 | 0.798 | 0.203 | 0.951 | 0.311 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.058 | 0.071 | 0.798 | 0.186 | 0.949 | 0.285 |
| means | | | | | | | |

Table 48: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|----------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.002 | 0.010 | 0.011 | 0.999 | 0.087 | 1.000 | 0.135 |
| beta[2] | -0.009 | 0.012 | 0.014 | 0.997 | 0.087 | 1.000 | 0.135 |
| sigma[1] | -0.017 | 0.018 | 0.081 | 0.912 | 0.067 | 0.995 | 0.103 |
| sigma[2] | -0.012 | 0.015 | 0.063 | 0.959 | 0.068 | 1.000 | 0.104 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | -0.022 | 0.070 | Inf | 0.983 | 0.431 | 1.000 | 0.661 |
| HAZ latent | -0.001 | 0.066 | 0.070 | 0.792 | 0.208 | 0.947 | 0.319 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.060 | 0.073 | 0.790 | 0.189 | 0.946 | 0.290 |
| means | | | | | | | |

Table 49: Model:Bivariate shared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|----------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.002 | 0.010 | 0.011 | 0.977 | 0.058 | 0.999 | 0.092 |
| beta[2] | -0.010 | 0.013 | 0.014 | 0.963 | 0.061 | 0.999 | 0.098 |
| sigma[1] | -0.014 | 0.016 | 0.073 | 0.950 | 0.072 | 0.999 | 0.112 |
| sigma[2] | -0.020 | 0.021 | 0.090 | 0.881 | 0.070 | 0.994 | 0.109 |
| rho[1] | 0.196 | 0.197 | 0.396 | 0.955 | 0.573 | 1.000 | 0.764 |
| rho[2] | -0.392 | 0.392 | 0.422 | 0.005 | 0.590 | 0.342 | 0.775 |
| lambda | -0.030 | 0.080 | Inf | 0.977 | 0.452 | 0.999 | 0.694 |
| HAZ latent | -0.001 | 0.064 | 0.068 | 0.795 | 0.203 | 0.949 | 0.311 |
| means | | | | | | | |
| WAZ latent | -0.001 | 0.058 | 0.072 | 0.795 | 0.185 | 0.946 | 0.284 |
| means | | | | | | | |

Table 50: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|--|------|----------|-------------------|--------------|-----------|--------------|--------------|
| HAZ latent | 0 | 0.075 | 0.078 | 0.798 | 0.239 | 0.948 | 0.365 |
| $\begin{array}{c} \text{means} \\ \text{WAZ latent} \end{array}$ | 0 | 0.067 | 0.099 | 0.797 | 0.215 | 0.947 | 0.328 |
| means | | | | | | | |

Table 51: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|-----------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.017 | 0.018 | 0.019 | 0.993 | 0.098 | 1.000 | 0.152 |
| beta[2] | -0.020 | 0.021 | 0.024 | 1.000 | 0.132 | 1.000 | 0.205 |
| sigma[1] | 0.020 | 0.021 | 0.093 | 0.893 | 0.074 | 0.995 | 0.114 |
| sigma[2] | 0.063 | 0.063 | 0.226 | 0.033 | 0.096 | 0.546 | 0.148 |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.001 | 0.068 | 0.072 | 0.804 | 0.221 | 0.952 | 0.338 |
| means WAZ latent means | -0.001 | 0.065 | 0.097 | 0.799 | 0.208 | 0.949 | 0.319 |

Table 52: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------|--------|----------|----------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.017 | 0.018 | 0.018 | 0.987 | 0.093 | 1.000 | 0.144 |
| beta[2] | -0.020 | 0.020 | 0.024 | 0.999 | 0.117 | 1.000 | 0.182 |
| sigma[1] | 0.025 | 0.025 | 0.113 | 0.804 | 0.077 | 0.992 | 0.119 |
| sigma[2] | 0.065 | 0.065 | 0.235 | 0.029 | 0.100 | 0.554 | 0.154 |
| rho[1] | 0.097 | 0.097 | Inf | 0.000 | 0.298 | 0.000 | 0.481 |
| rho[2] | 0.194 | 0.194 | Inf | 0.000 | 0.437 | 0.000 | 0.636 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.068 | 0.072 | 0.802 | 0.222 | 0.951 | 0.339 |
| means WAZ latent means | -0.001 | 0.065 | 0.097 | 0.798 | 0.208 | 0.949 | 0.319 |

Table 53: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|--------|----------|-------------------|--------------|-----------|--------------|-----------|
| beta[1] | -0.019 | 0.019 | 0.020 | 0.989 | 0.098 | 1.000 | 0.151 |
| beta[2] | -0.021 | 0.021 | 0.024 | 1.000 | 0.131 | 1.000 | 0.203 |
| sigma[1] | 0.018 | 0.019 | 0.083 | 0.936 | 0.073 | 0.999 | 0.113 |
| sigma[2] | 0.060 | 0.060 | 0.215 | 0.034 | 0.095 | 0.632 | 0.146 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.002 | 0.067 | 0.071 | 0.800 | 0.217 | 0.950 | 0.332 |
| means | | | | | | | |
| WAZ latent means | -0.001 | 0.062 | 0.094 | 0.797 | 0.199 | 0.949 | 0.305 |

Table 54: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|-----------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.018 | 0.019 | 0.019 | 0.986 | 0.093 | 1.000 | 0.144 |
| beta[2] | -0.020 | 0.021 | 0.024 | 0.999 | 0.116 | 1.000 | 0.181 |
| sigma[1] | 0.023 | 0.023 | 0.104 | 0.860 | 0.076 | 0.997 | 0.118 |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|----------------------|--------------|--------------|-----------------|--------------|
| sigma[2] | 0.063 | 0.063 | 0.225 | 0.032 | 0.099 | 0.638 | 0.152 |
| rho[1] | 0.094 | 0.094 | Inf | 0.000 | 0.286 | 0.000 | 0.464 |
| rho[2] | 0.188 | 0.188 | Inf | 0.000 | 0.424 | 0.000 | 0.622 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.001 | 0.068 | 0.072 | 0.799 | 0.218 | 0.949 | 0.333 |
| means WAZ latent means | -0.001 | 0.062 | 0.094 | 0.797 | 0.200 | 0.948 | 0.306 |

Table 55: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|---------------------|--------|----------|----------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.018 | 0.019 | 0.020 | 0.992 | 0.100 | 1.000 | 0.154 |
| beta[2] | -0.021 | 0.021 | 0.024 | 1.000 | 0.131 | 1.000 | 0.203 |
| sigma[1] | 0.018 | 0.018 | 0.083 | 0.939 | 0.072 | 0.999 | 0.111 |
| sigma[2] | 0.062 | 0.062 | 0.222 | 0.038 | 0.096 | 0.585 | 0.148 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | 0.074 | 0.076 | Inf | 0.942 | 0.296 | 0.999 | 0.454 |
| HAZ latent | -0.002 | 0.067 | 0.071 | 0.803 | 0.219 | 0.951 | 0.335 |
| means | 0.004 | 0.000 | 0.004 | | 0.001 | 0.050 | 0.00= |
| WAZ latent means | -0.001 | 0.062 | 0.094 | 0.799 | 0.201 | 0.950 | 0.307 |

Table 56: Model:Bivariate shared BYM

| parameter | bias | abs bias | relative abs bias | 80% | 80% | 95% | 95% |
|------------|--------|----------|----------------------|----------|-------|----------|-------|
| | | | | coverage | width | coverage | width |
| beta[1] | -0.018 | 0.019 | 0.019 | 0.988 | 0.095 | 1.000 | 0.147 |
| beta[2] | -0.020 | 0.021 | 0.024 | 0.999 | 0.117 | 1.000 | 0.182 |
| sigma[1] | 0.022 | 0.022 | 0.100 | 0.843 | 0.073 | 0.993 | 0.112 |
| sigma[2] | 0.064 | 0.064 | 0.231 | 0.029 | 0.097 | 0.547 | 0.149 |
| rho[1] | 0.091 | 0.091 | Inf | 0.000 | 0.283 | 0.000 | 0.461 |
| rho[2] | 0.187 | 0.187 | Inf | 0.000 | 0.416 | 0.000 | 0.611 |
| lambda | 0.072 | 0.076 | Inf | 0.944 | 0.299 | 0.996 | 0.458 |
| HAZ latent | -0.001 | 0.068 | 0.072 | 0.802 | 0.220 | 0.951 | 0.336 |
| means | | | | | | | |
| WAZ latent | -0.001 | 0.062 | 0.094 | 0.799 | 0.201 | 0.949 | 0.308 |
| means | | | | | | | |

Table 57: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| HAZ latent | 0 | 0.075 | 0.081 | 0.798 | 0.239 | 0.950 | 0.365 |
| means | | | | | | | |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| WAZ latent | 0 | 0.067 | 0.083 | 0.796 | 0.215 | 0.946 | 0.329 |
| means | | | | | | | |

Table 58: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% | 80% | 95% | 95% |
|------------|--------|----------|-------------------|----------|-------|----------|-------|
| | | | | coverage | width | coverage | width |
| beta[1] | -0.024 | 0.024 | 0.024 | 0.967 | 0.098 | 1.000 | 0.152 |
| beta[2] | 0.005 | 0.010 | 0.012 | 0.997 | 0.086 | 1.000 | 0.133 |
| sigma[1] | 0.001 | 0.011 | 0.046 | 0.995 | 0.075 | 1.000 | 0.115 |
| sigma[2] | -0.040 | 0.040 | 0.159 | 0.401 | 0.066 | 0.866 | 0.102 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.006 | 0.069 | 0.076 | 0.798 | 0.221 | 0.951 | 0.338 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.063 | 0.078 | 0.793 | 0.198 | 0.946 | 0.303 |
| means | | | | | | | |

Table 59: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.023 | 0.023 | 0.023 | 0.894 | 0.080 | 0.999 | 0.127 |
| beta[2] | 0.005 | 0.011 | 0.012 | 0.989 | 0.068 | 1.000 | 0.107 |
| sigma[1] | 0.007 | 0.012 | 0.052 | 0.993 | 0.082 | 1.000 | 0.126 |
| sigma[2] | -0.038 | 0.038 | 0.151 | 0.546 | 0.071 | 0.946 | 0.110 |
| rho[1] | -0.071 | 0.094 | 0.222 | 0.998 | 0.604 | 1.000 | 0.792 |
| rho[2] | -0.510 | 0.510 | 0.559 | 0.001 | 0.599 | 0.138 | 0.786 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.005 | 0.068 | 0.075 | 0.800 | 0.221 | 0.951 | 0.338 |
| means WAZ latent means | 0.000 | 0.062 | 0.078 | 0.794 | 0.198 | 0.946 | 0.302 |

Table 60: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|-----------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.024 | 0.024 | 0.024 | 0.969 | 0.098 | 1.000 | 0.152 |
| beta[2] | 0.005 | 0.010 | 0.012 | 0.997 | 0.086 | 1.000 | 0.133 |
| sigma[1] | 0.001 | 0.011 | 0.046 | 0.995 | 0.075 | 1.000 | 0.115 |
| sigma[2] | -0.040 | 0.040 | 0.159 | 0.398 | 0.066 | 0.866 | 0.102 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| HAZ latent | -0.006 | 0.069 | 0.076 | 0.798 | 0.221 | 0.950 | 0.338 |
| means WAZ latent means | 0.000 | 0.063 | 0.078 | 0.793 | 0.198 | 0.946 | 0.303 |

Table 61: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.023 | 0.023 | 0.023 | 0.893 | 0.080 | 0.999 | 0.127 |
| beta[2] | 0.005 | 0.011 | 0.012 | 0.990 | 0.068 | 1.000 | 0.107 |
| sigma[1] | 0.007 | 0.012 | 0.052 | 0.993 | 0.082 | 1.000 | 0.126 |
| sigma[2] | -0.038 | 0.038 | 0.151 | 0.544 | 0.071 | 0.945 | 0.110 |
| rho[1] | -0.071 | 0.094 | 0.222 | 0.998 | 0.604 | 1.000 | 0.792 |
| rho[2] | -0.511 | 0.511 | 0.559 | 0.001 | 0.599 | 0.135 | 0.786 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | -0.005 | 0.068 | 0.075 | 0.799 | 0.221 | 0.951 | 0.337 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.062 | 0.078 | 0.794 | 0.197 | 0.945 | 0.302 |
| means | | | | | | | |

Table 62: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|----------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.024 | 0.024 | 0.024 | 0.972 | 0.100 | 1.000 | 0.154 |
| beta[2] | 0.005 | 0.011 | 0.012 | 0.997 | 0.085 | 1.000 | 0.132 |
| sigma[1] | -0.001 | 0.011 | 0.046 | 0.995 | 0.074 | 1.000 | 0.115 |
| sigma[2] | -0.040 | 0.040 | 0.159 | 0.393 | 0.066 | 0.863 | 0.102 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | 0.116 | 0.126 | Inf | 0.912 | 0.500 | 0.995 | 0.764 |
| HAZ latent | -0.006 | 0.069 | 0.076 | 0.797 | 0.221 | 0.950 | 0.338 |
| means | | | | | | | |
| WAZ latent | 0.000 | 0.063 | 0.078 | 0.791 | 0.198 | 0.946 | 0.303 |
| means | | | | | | | |

Table 63: Model:Bivariate shared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|-----------|--------|----------|-------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.023 | 0.023 | 0.023 | 0.905 | 0.082 | 0.999 | 0.129 |
| beta[2] | 0.006 | 0.011 | 0.012 | 0.990 | 0.068 | 1.000 | 0.107 |
| sigma[1] | 0.005 | 0.012 | 0.049 | 0.996 | 0.081 | 1.000 | 0.126 |
| sigma[2] | -0.038 | 0.038 | 0.152 | 0.522 | 0.071 | 0.938 | 0.109 |
| rho[1] | -0.082 | 0.100 | 0.238 | 0.998 | 0.602 | 1.000 | 0.791 |
| rho[2] | -0.513 | 0.513 | 0.562 | 0.001 | 0.598 | 0.133 | 0.786 |

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------------|-----------------|----------------|-------------------|----------------|------------------|-----------------|----------------|
| lambda HAZ latent | 0.071 -0.005 | 0.098 0.068 | Inf 0.075 | 0.963 0.799 | $0.520 \\ 0.221$ | 1.000 0.951 | 0.795 0.338 |
| means WAZ latent means | 0.000 | 0.063 | 0.078 | 0.792 | 0.197 | 0.945 | 0.302 |

Table 64: Model:Direct estimates

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------------------|------|----------|-------------------|--------------|--------------|--------------|--------------|
| HAZ latent | 0 | 0.075 | 0.078 | 0.798 | 0.239 | 0.950 | 0.365 |
| means WAZ latent means | 0 | 0.067 | 0.091 | 0.796 | 0.215 | 0.946 | 0.329 |

Table 65: Model:Univariate IID

| parameter | bias | abs bias | relative abs bias | 80% | 80% | 95% | 95% |
|------------|--------|----------|-------------------|----------|-------|----------|-------|
| | | | | coverage | width | coverage | width |
| beta[1] | -0.014 | 0.016 | 0.016 | 0.997 | 0.095 | 1.000 | 0.148 |
| beta[2] | 0.034 | 0.034 | 0.040 | 0.959 | 0.112 | 1.000 | 0.173 |
| sigma[1] | 0.002 | 0.011 | 0.047 | 0.994 | 0.073 | 1.000 | 0.112 |
| sigma[2] | -0.004 | 0.011 | 0.039 | 0.995 | 0.084 | 1.000 | 0.130 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.068 | 0.071 | 0.801 | 0.220 | 0.950 | 0.336 |
| means | | | | | | | |
| WAZ latent | 0.002 | 0.065 | 0.088 | 0.793 | 0.206 | 0.946 | 0.314 |
| means | | | | | | | |

Table 66: Model:Univariate BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|----------------------|--------------|-----------|--------------|-----------|
| beta[1] | -0.015 | 0.016 | 0.017 | 0.986 | 0.088 | 1.000 | 0.137 |
| beta[2] | 0.035 | 0.035 | 0.040 | 0.881 | 0.099 | 0.999 | 0.155 |
| sigma[1] | 0.006 | 0.012 | 0.053 | 0.991 | 0.076 | 1.000 | 0.118 |
| sigma[2] | -0.002 | 0.011 | 0.038 | 0.996 | 0.087 | 1.000 | 0.134 |
| rho[1] | 0.144 | 0.144 | Inf | 0.000 | 0.378 | 0.000 | 0.570 |
| rho[2] | 0.191 | 0.191 | Inf | 0.000 | 0.414 | 0.000 | 0.607 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.068 | 0.072 | 0.798 | 0.220 | 0.949 | 0.337 |
| means | | | | | | | |
| WAZ latent | 0.002 | 0.065 | 0.088 | 0.793 | 0.206 | 0.945 | 0.315 |
| means | | | | | | | |

Table 67: Model:Bivariate nonshared IID

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|-------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.014 | 0.016 | 0.016 | 0.997 | 0.095 | 1.000 | 0.148 |
| beta[2] | 0.034 | 0.034 | 0.040 | 0.958 | 0.112 | 1.000 | 0.173 |
| sigma[1] | 0.002 | 0.011 | 0.047 | 0.994 | 0.073 | 1.000 | 0.112 |
| sigma[2] | -0.004 | 0.011 | 0.039 | 0.995 | 0.084 | 1.000 | 0.130 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.068 | 0.071 | 0.800 | 0.220 | 0.950 | 0.336 |
| means | | | | | | | |
| WAZ latent | 0.002 | 0.065 | 0.088 | 0.793 | 0.206 | 0.946 | 0.314 |
| means | | | | | | | |

Table 68: Model:Bivariate nonshared BYM

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|----------------------|-----------------|--------------|-----------------|--------------|
| beta[1] | -0.015 | 0.016 | 0.017 | 0.986 | 0.088 | 1.000 | 0.137 |
| beta[2] | 0.035 | 0.035 | 0.040 | 0.880 | 0.099 | 0.999 | 0.155 |
| sigma[1] | 0.006 | 0.012 | 0.052 | 0.992 | 0.076 | 1.000 | 0.118 |
| sigma[2] | -0.002 | 0.011 | 0.038 | 0.996 | 0.087 | 1.000 | 0.134 |
| rho[1] | 0.144 | 0.144 | Inf | 0.000 | 0.378 | 0.000 | 0.570 |
| rho[2] | 0.192 | 0.192 | Inf | 0.000 | 0.414 | 0.000 | 0.608 |
| lambda | NA | NA | NA | NA | NA | NA | NA |
| HAZ latent | 0.000 | 0.068 | 0.072 | 0.798 | 0.220 | 0.949 | 0.337 |
| means | | | | | | | |
| WAZ latent | 0.002 | 0.065 | 0.088 | 0.793 | 0.206 | 0.945 | 0.315 |
| means | | | | | | | |

Table 69: Model:Bivariate shared IID

| parameter | bias | abs bias | relative abs bias | 80% | 80% | 95% | 95% |
|------------|--------|----------|----------------------|----------|-------|----------|-------|
| | | | | coverage | width | coverage | width |
| beta[1] | -0.014 | 0.016 | 0.016 | 0.997 | 0.097 | 1.000 | 0.150 |
| beta[2] | 0.034 | 0.034 | 0.040 | 0.954 | 0.111 | 1.000 | 0.172 |
| sigma[1] | -0.010 | 0.014 | 0.060 | 0.959 | 0.071 | 0.999 | 0.109 |
| sigma[2] | -0.004 | 0.011 | 0.039 | 0.995 | 0.084 | 1.000 | 0.130 |
| rho[1] | NA | NA | NA | NA | NA | NA | NA |
| rho[2] | NA | NA | NA | NA | NA | NA | NA |
| lambda | 0.251 | 0.251 | Inf | 0.116 | 0.343 | 0.556 | 0.523 |
| HAZ latent | 0.000 | 0.068 | 0.072 | 0.799 | 0.219 | 0.950 | 0.335 |
| means | | | | | | | |
| WAZ latent | 0.002 | 0.065 | 0.089 | 0.792 | 0.205 | 0.944 | 0.313 |
| means | | | | | | | |

Table 70: Model:Bivariate shared BYM $\,$

| parameter | bias | abs bias | relative abs bias | 80% coverage | 80% width | 95% coverage | 95% width |
|------------|--------|----------|----------------------|--------------|--------------|-----------------|--------------|
| beta[1] | -0.014 | 0.016 | 0.016 | 0.986 | 0.088 | 1.000 | 0.137 |
| beta[2] | 0.035 | 0.035 | 0.040 | 0.879 | 0.100 | 0.999 | 0.155 |
| sigma[1] | -0.005 | 0.012 | 0.052 | 0.985 | 0.074 | 1.000 | 0.114 |
| sigma[2] | -0.002 | 0.011 | 0.038 | 0.993 | 0.086 | 1.000 | 0.132 |
| rho[1] | 0.193 | 0.193 | Inf | 0.000 | 0.460 | 0.000 | 0.656 |
| rho[2] | 0.186 | 0.186 | Inf | 0.000 | 0.407 | 0.000 | 0.600 |
| lambda | 0.267 | 0.267 | Inf | 0.086 | 0.346 | 0.470 | 0.530 |
| HAZ latent | 0.000 | 0.068 | 0.072 | 0.796 | 0.220 | 0.948 | 0.336 |
| means | | | | | | | |
| WAZ latent | 0.002 | 0.065 | 0.088 | 0.792 | 0.205 | 0.944 | 0.313 |
| means | | | | | | | |