

Supplementary materials for *Small sample methods for cluster-robust variance estimation  
and hypothesis testing in fixed effects models*

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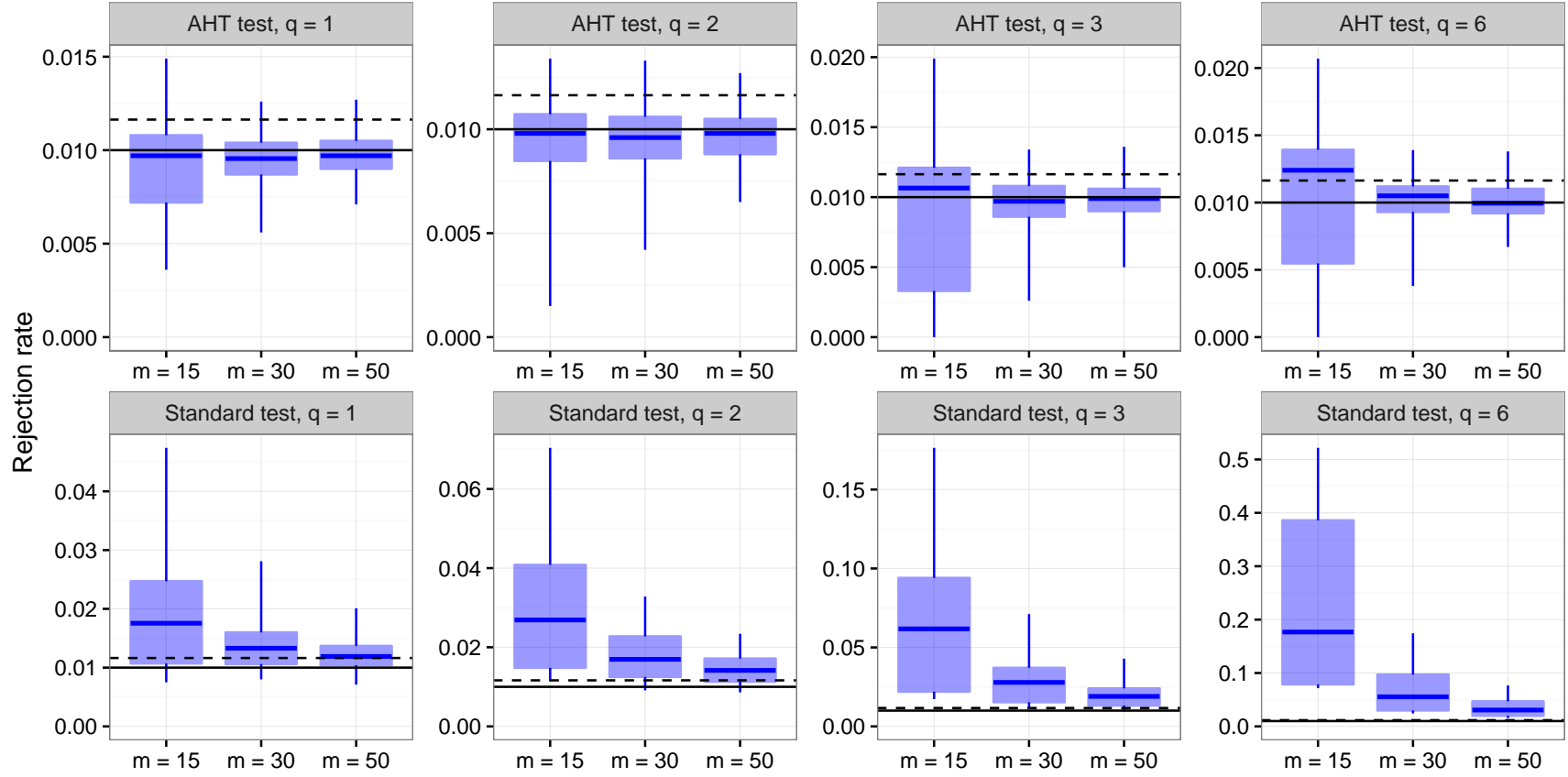


Figure S1: Rejection rates of AHT and standard tests for  $\alpha = .01$ , by dimension of hypothesis ( $q$ ) and sample size ( $m$ ).

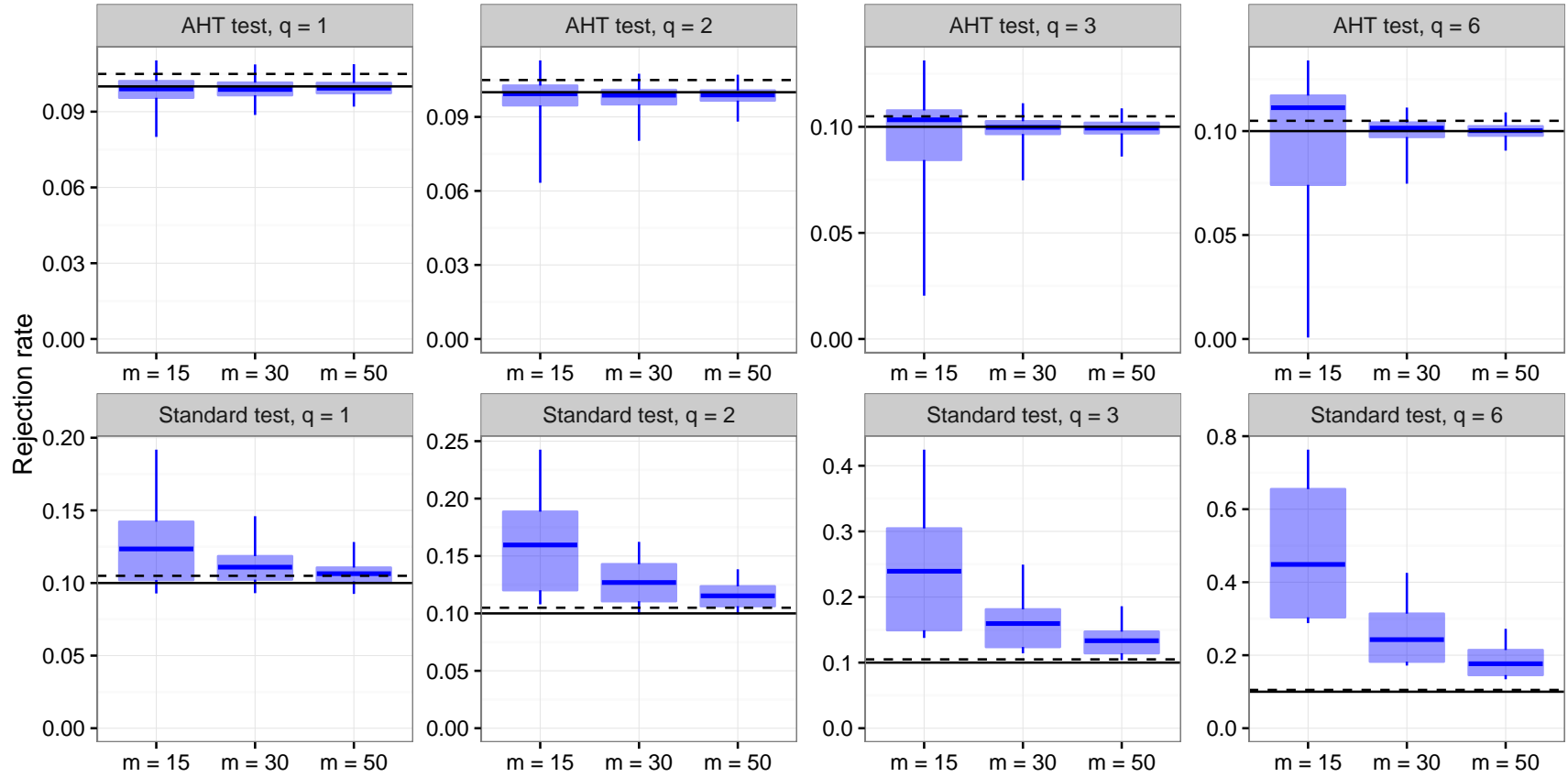


Figure S2: Rejection rates of AHT and standard tests for  $\alpha = .10$ , by dimension of hypothesis ( $q$ ) and sample size ( $m$ ).

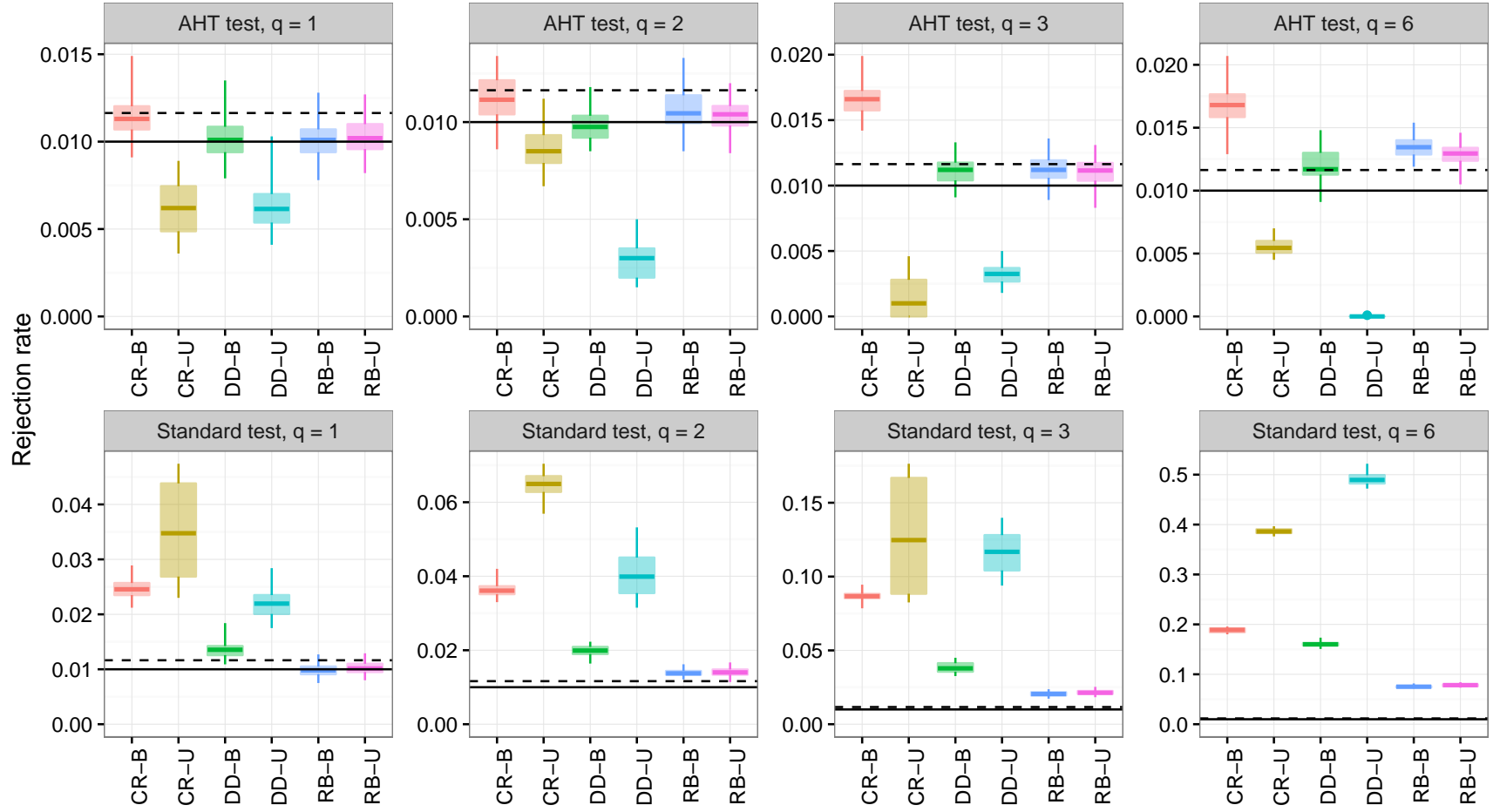


Figure S3: Rejection rates of AHT and standard tests, by study design and dimension of hypothesis ( $q$ ) for  $\alpha = .01$  and  $m = 15$ . CR = cluster-randomized design; DD = difference-in-differences design; RB = randomized block design; B = balanced; U = unbalanced.

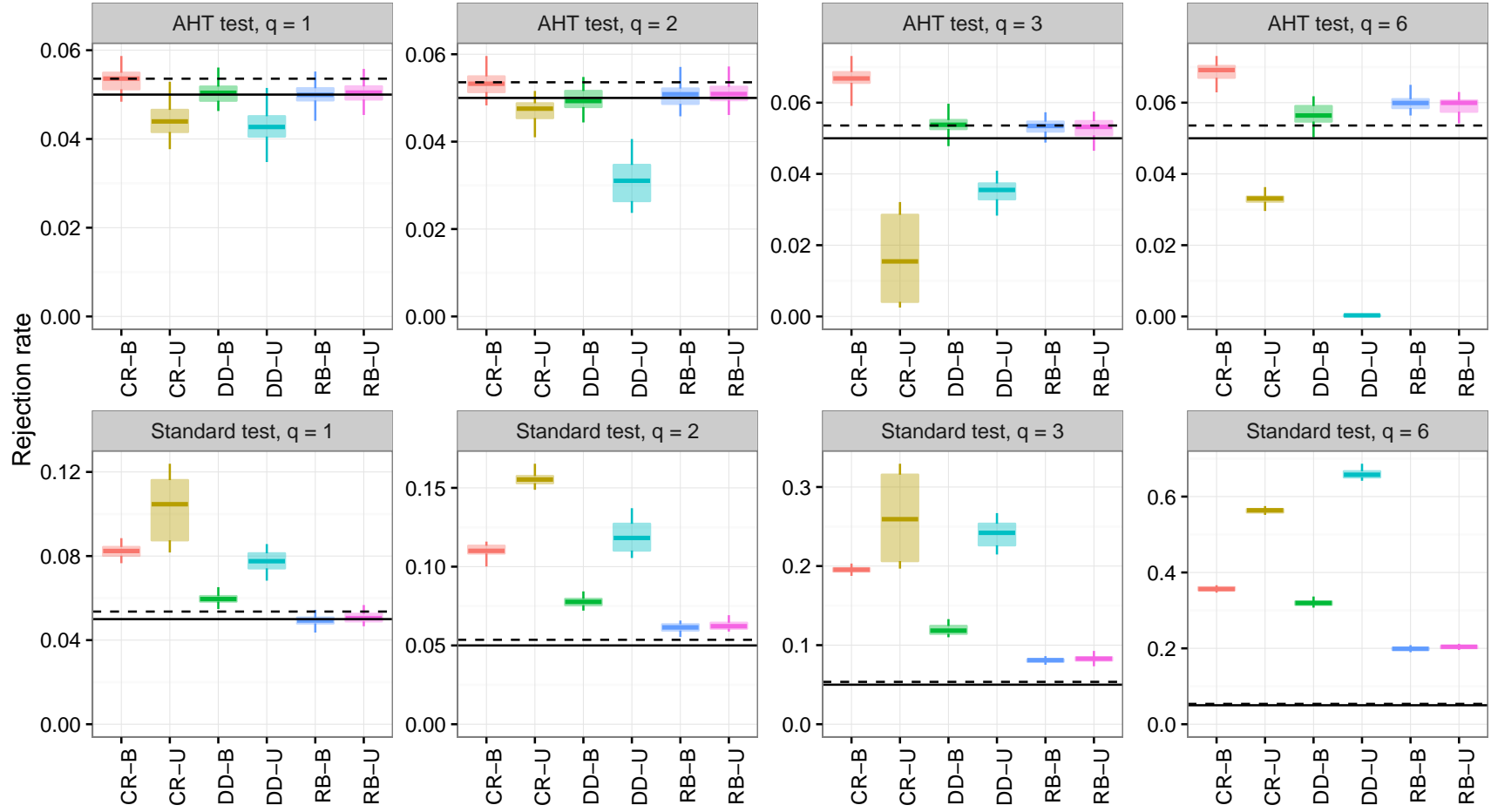


Figure S4: Rejection rates of AHT and standard tests, by study design and dimension of hypothesis ( $q$ ) for  $\alpha = .05$  and  $m = 15$ . CR = cluster-randomized design; DD = difference-in-differences design; RB = randomized block design; B = balanced; U = unbalanced.

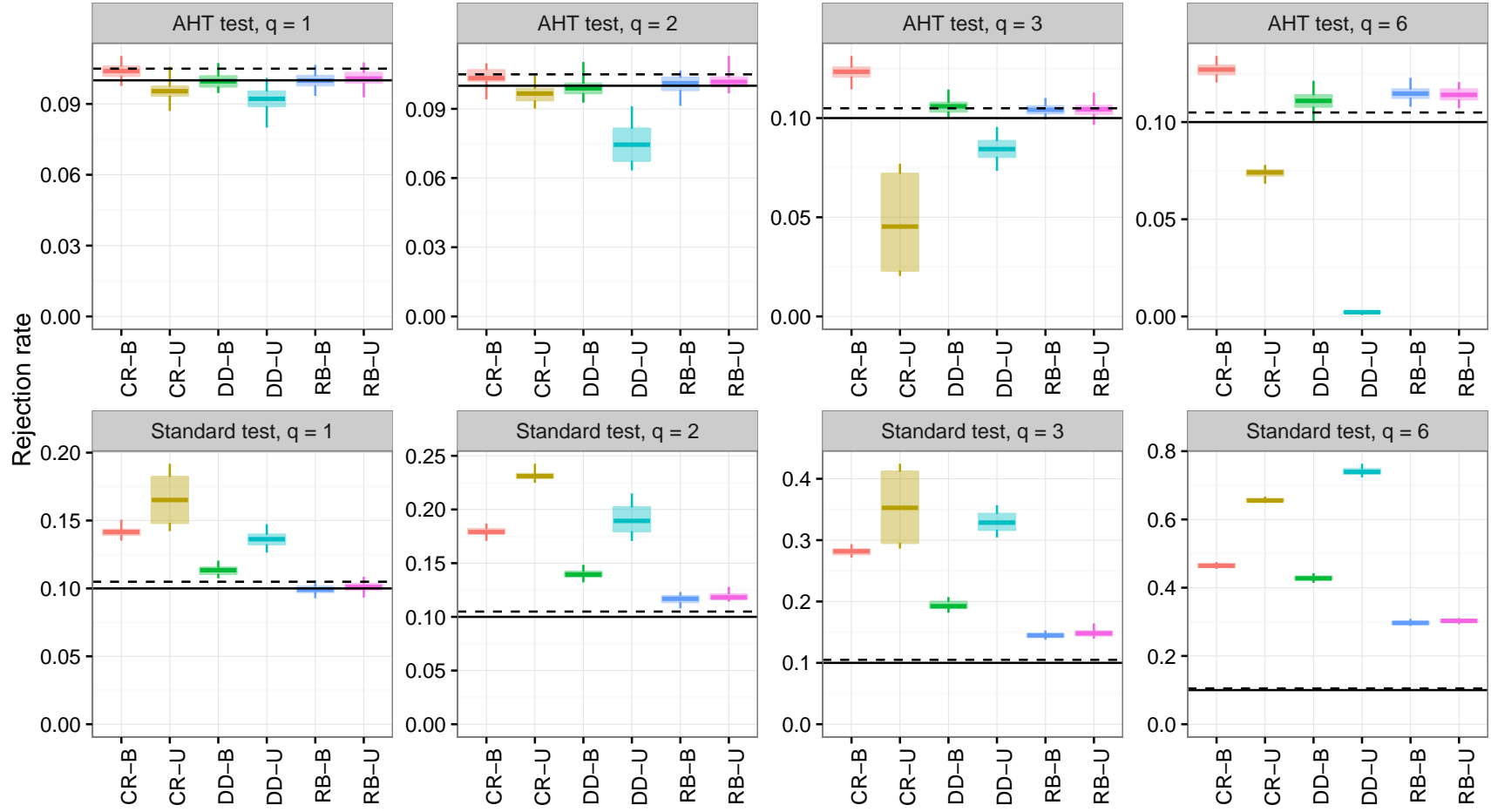


Figure S5: Rejection rates of AHT and standard tests, by study design and dimension of hypothesis ( $q$ ) for  $\alpha = .10$  and  $m = 15$ . CR = cluster-randomized design; DD = difference-in-differences design; RB = randomized block design; B = balanced; U = unbalanced.

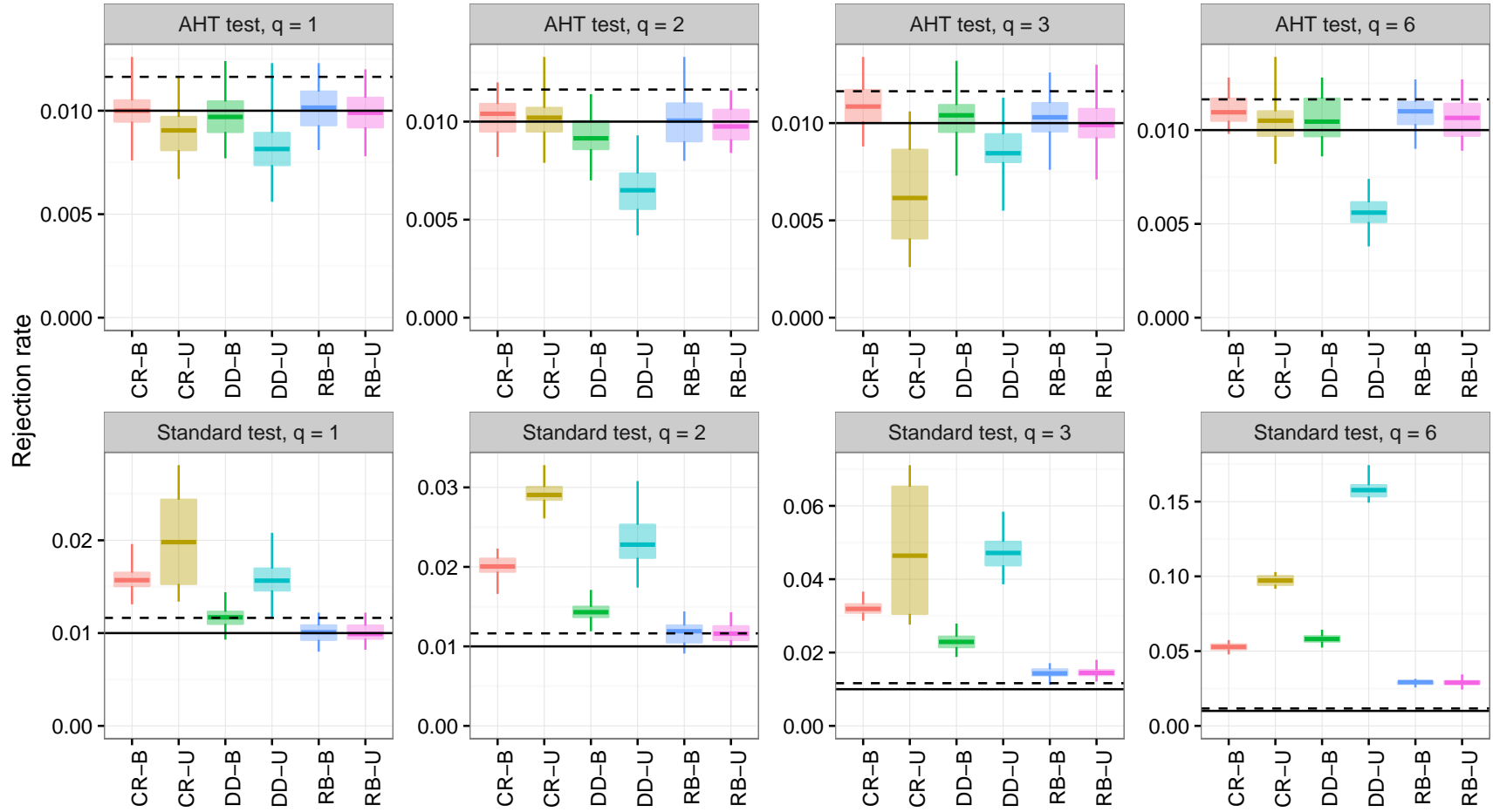


Figure S6: Rejection rates of AHT and standard tests, by study design and dimension of hypothesis ( $q$ ) for  $\alpha = .01$  and  $m = 30$ . CR = cluster-randomized design; DD = difference-in-differences design; RB = randomized block design; B = balanced; U = unbalanced.

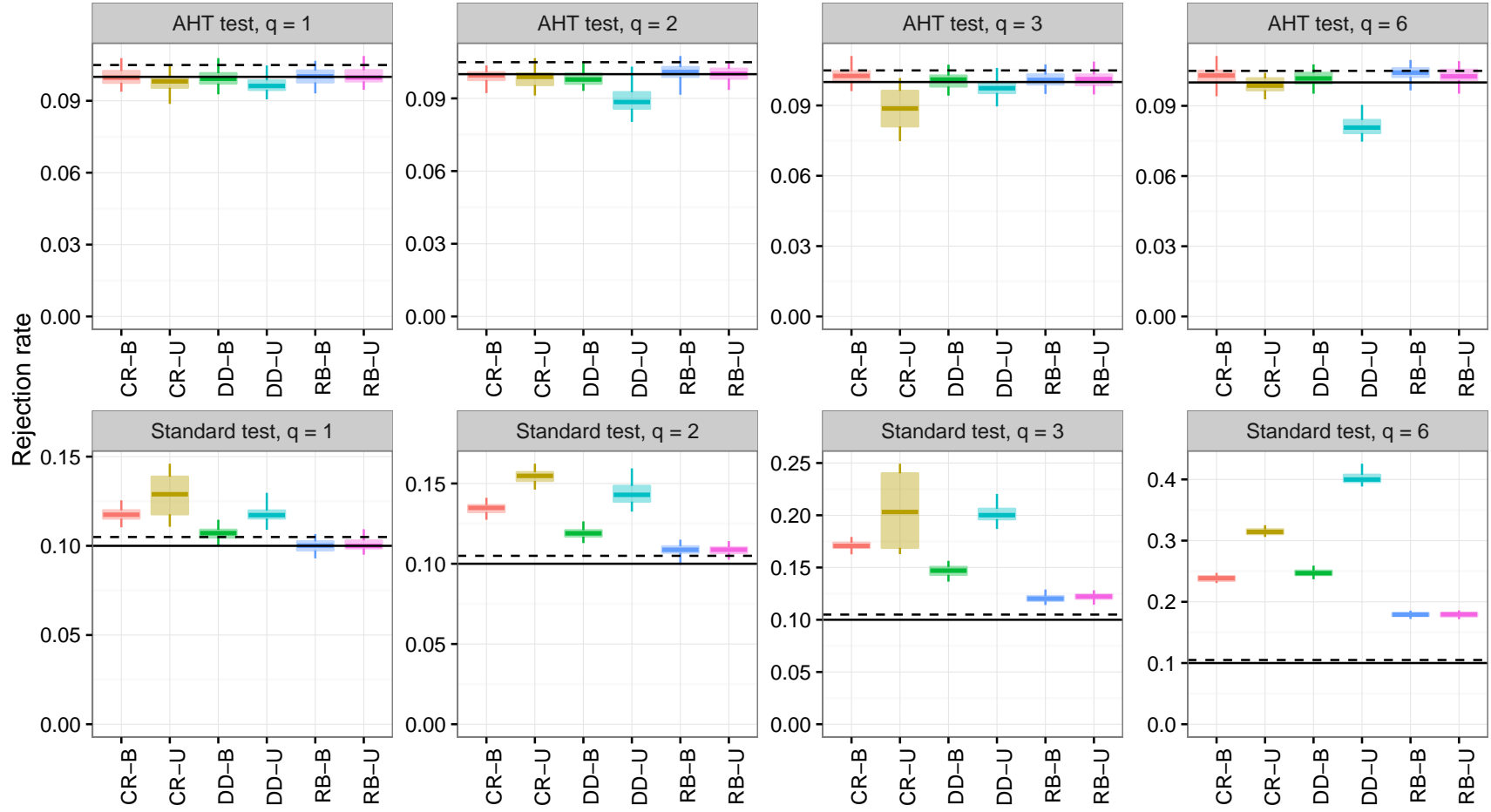


Figure S7: Rejection rates of AHT and standard tests, by study design and dimension of hypothesis ( $q$ ) for  $\alpha = .10$  and  $m = 30$ . CR = cluster-randomized design; DD = difference-in-differences design; RB = randomized block design; B = balanced; U = unbalanced.



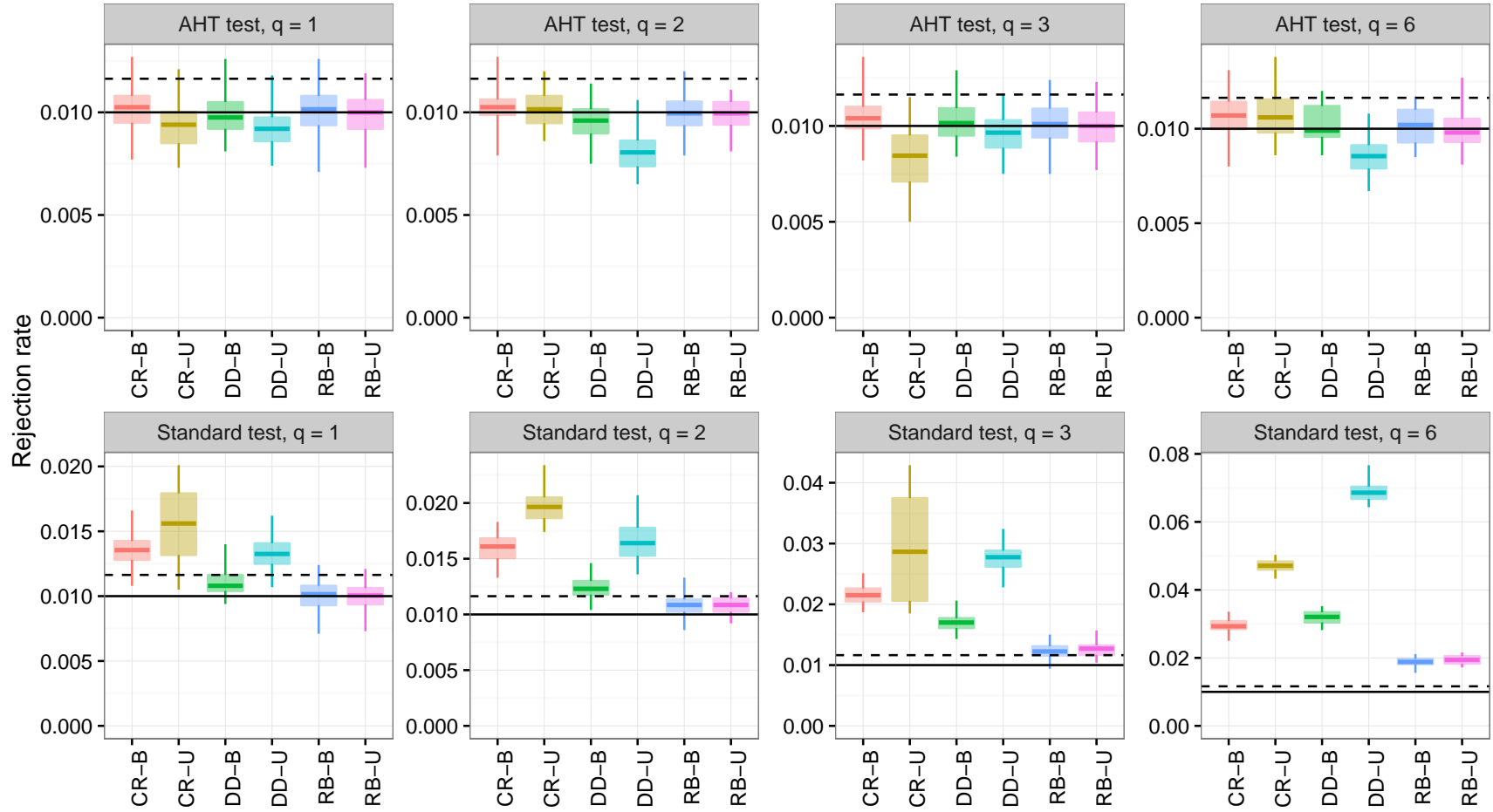


Figure S8: Rejection rates of AHT and standard tests, by study design and dimension of hypothesis ( $q$ ) for  $\alpha = .01$  and  $m = 50$ . CR = cluster-randomized design; DD = difference-in-differences design; RB = randomized block design; B = balanced; U = unbalanced.

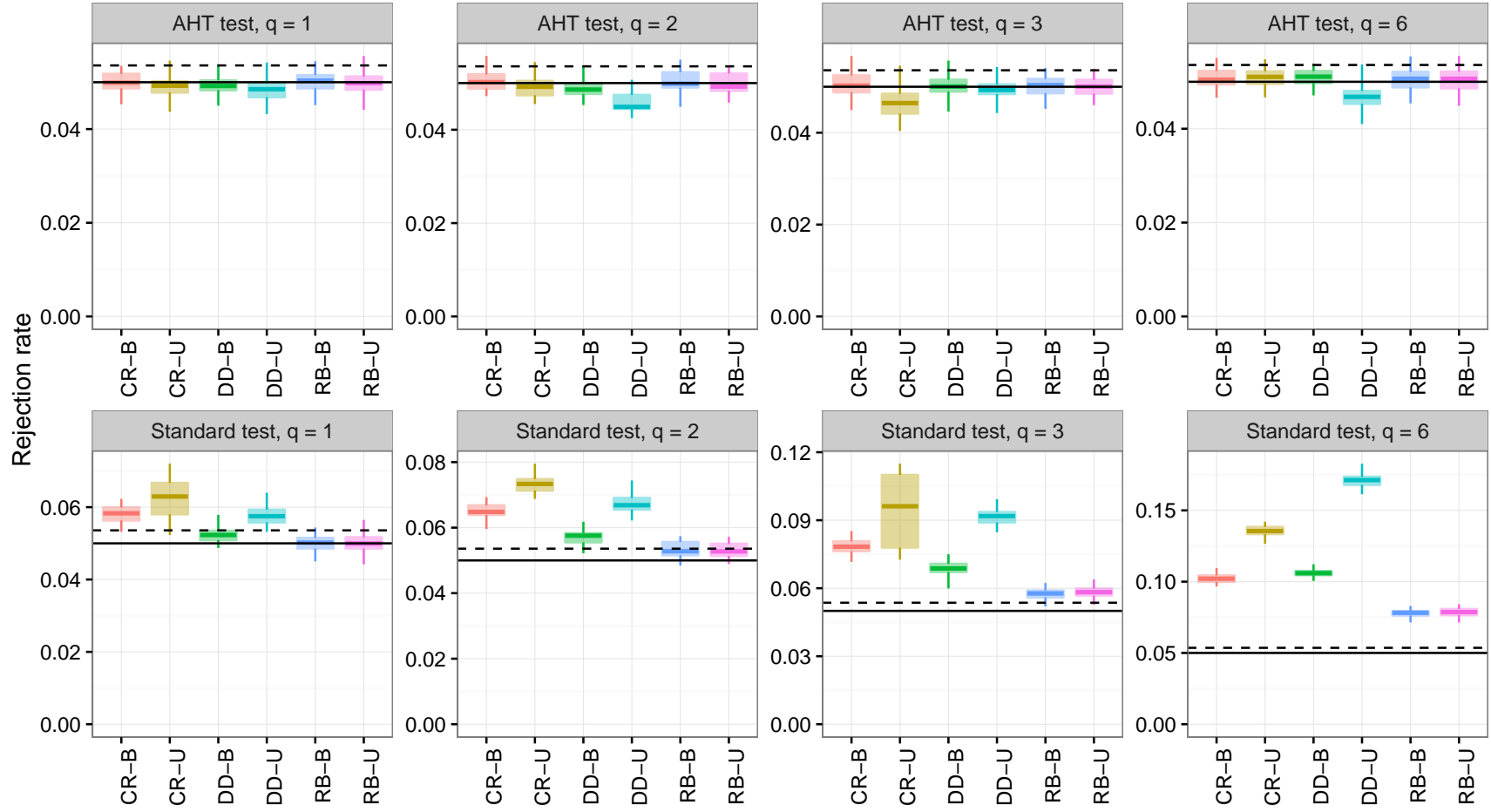


Figure S9: Rejection rates of AHT and standard tests, by study design and dimension of hypothesis ( $q$ ) for  $\alpha = .05$  and  $m = 50$ . CR = cluster-randomized design; DD = difference-in-differences design; RB = randomized block design; B = balanced; U = unbalanced.

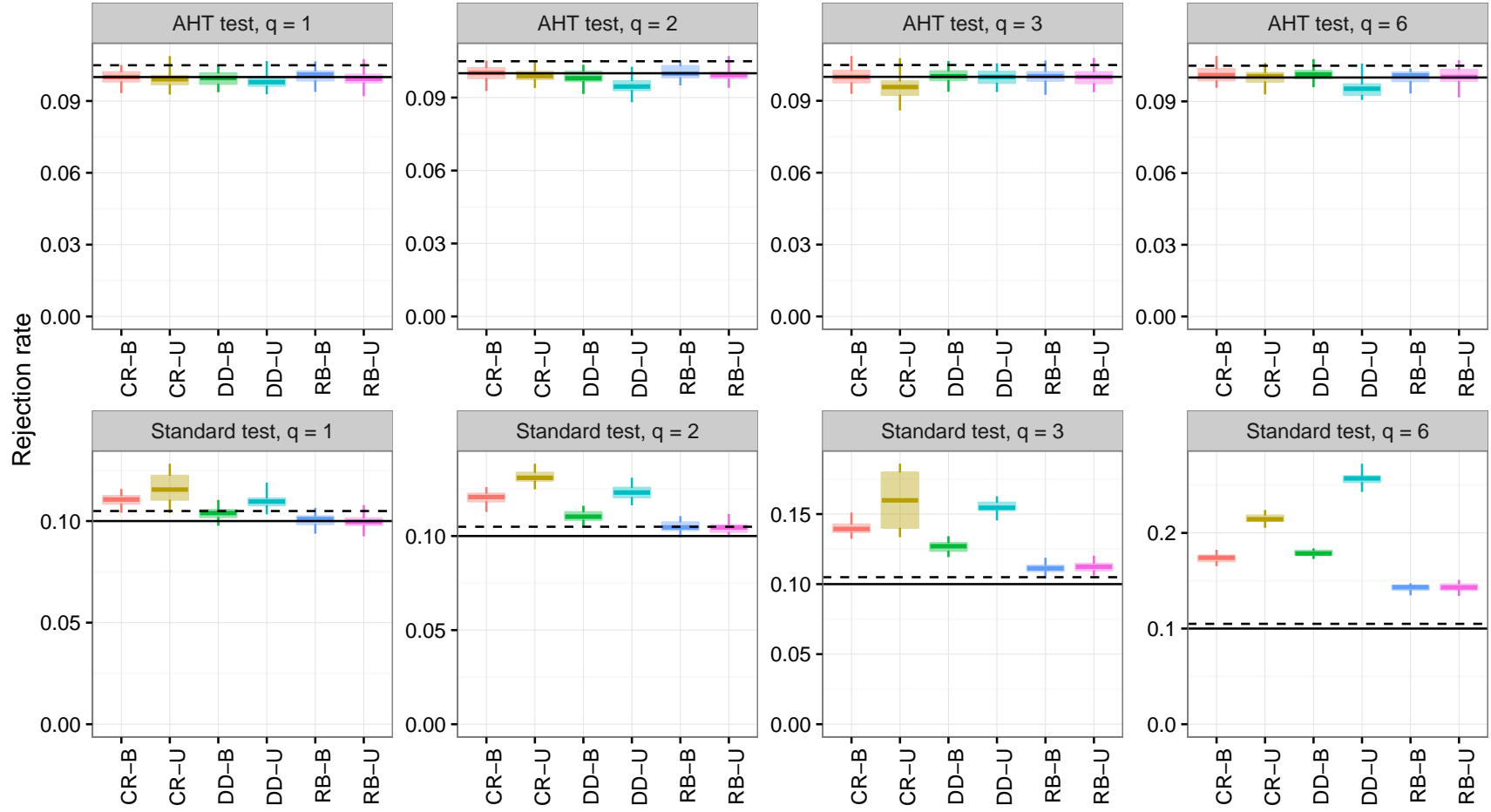


Figure S10: Rejection rates of AHT and standard tests, by study design and dimension of hypothesis ( $q$ ) for  $\alpha = .10$  and  $m = 50$ . CR = cluster-randomized design; DD = difference-in-differences design; RB = randomized block design; B = balanced; U = unbalanced.

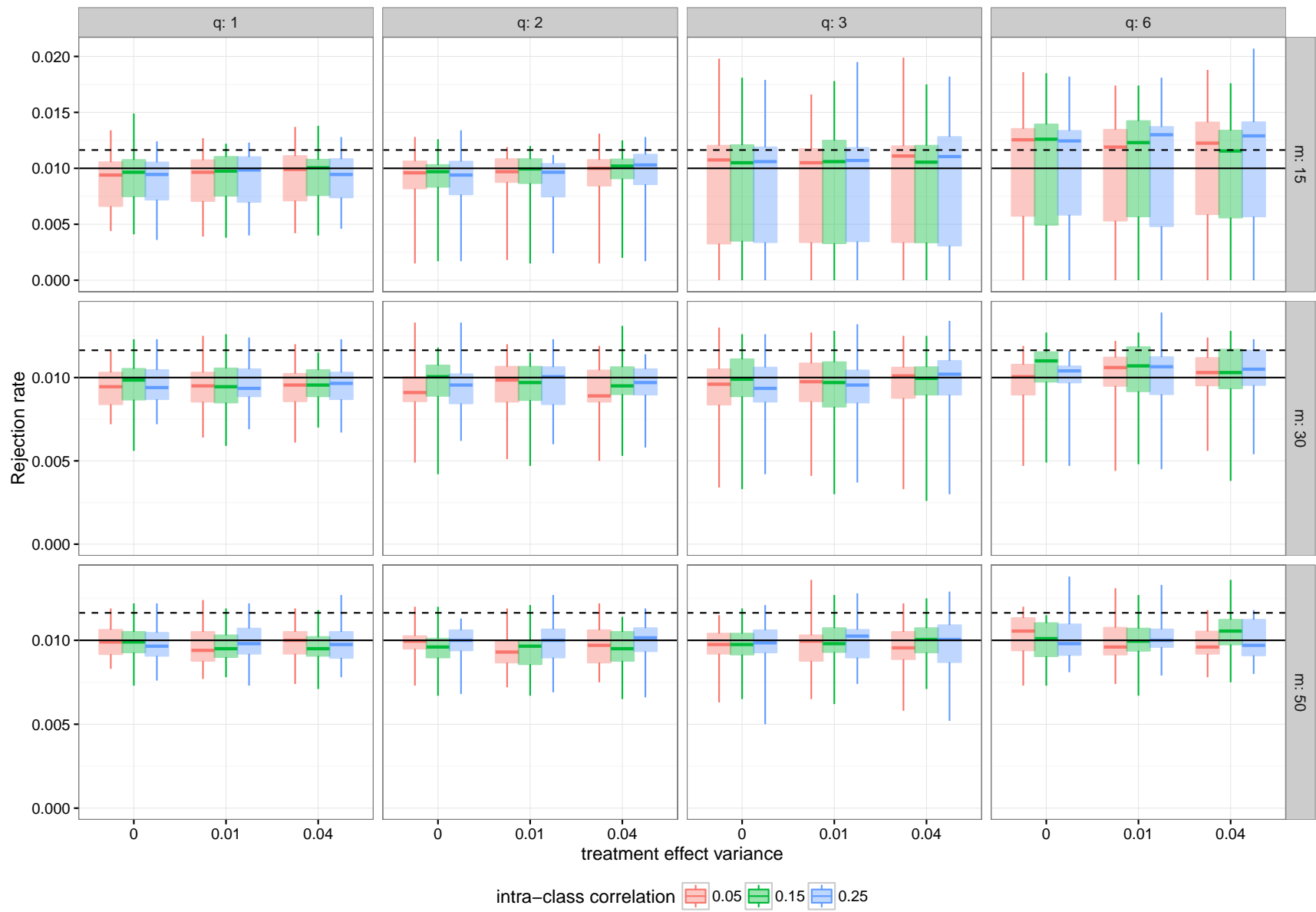


Figure S11: Rejection rates of AHT test, by treatment effect variance and intra-class correlation for  $\alpha = .01$ .

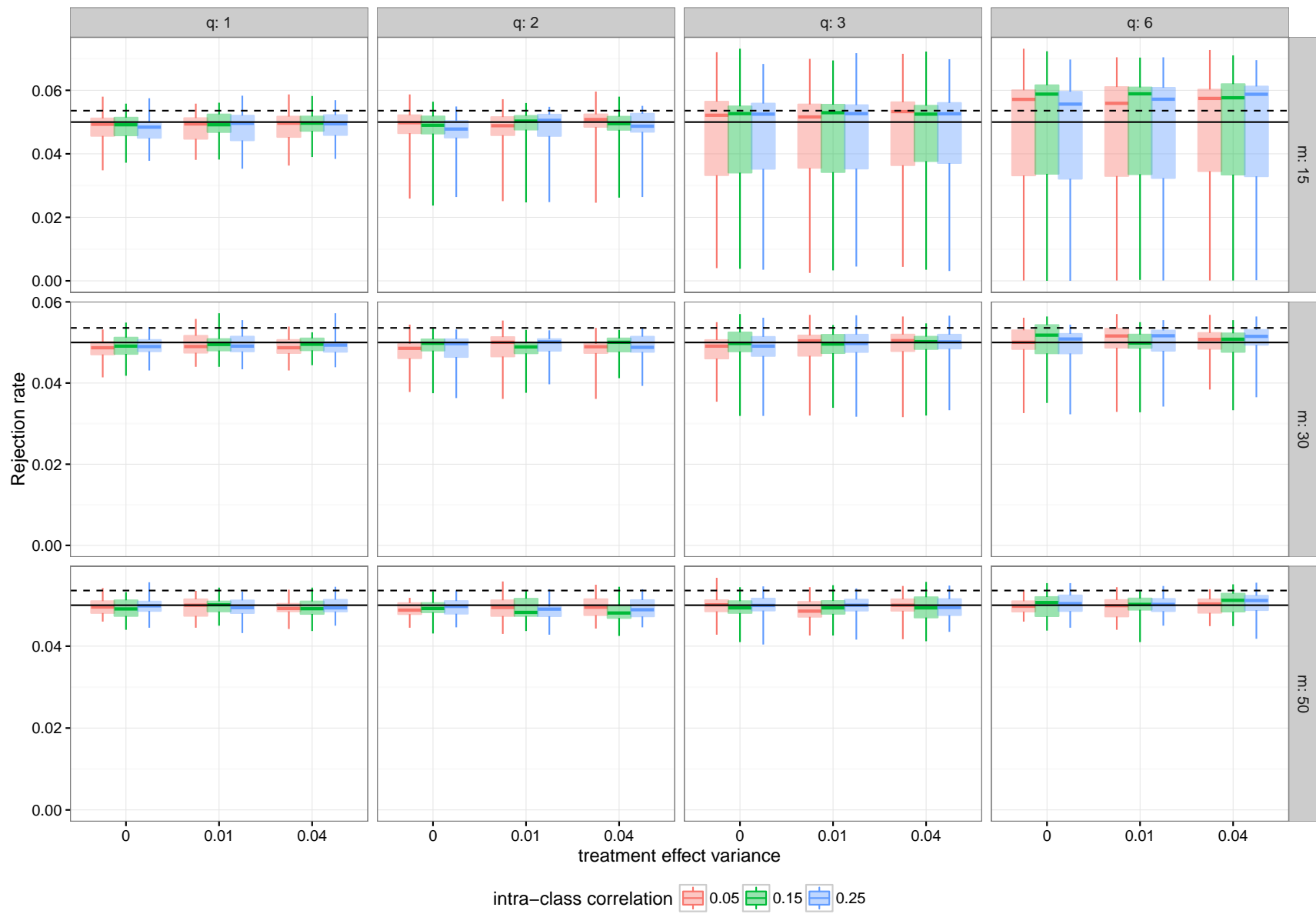


Figure S12: Rejection rates of AHT test, by treatment effect variance and intra-class correlation for  $\alpha = .05$ .

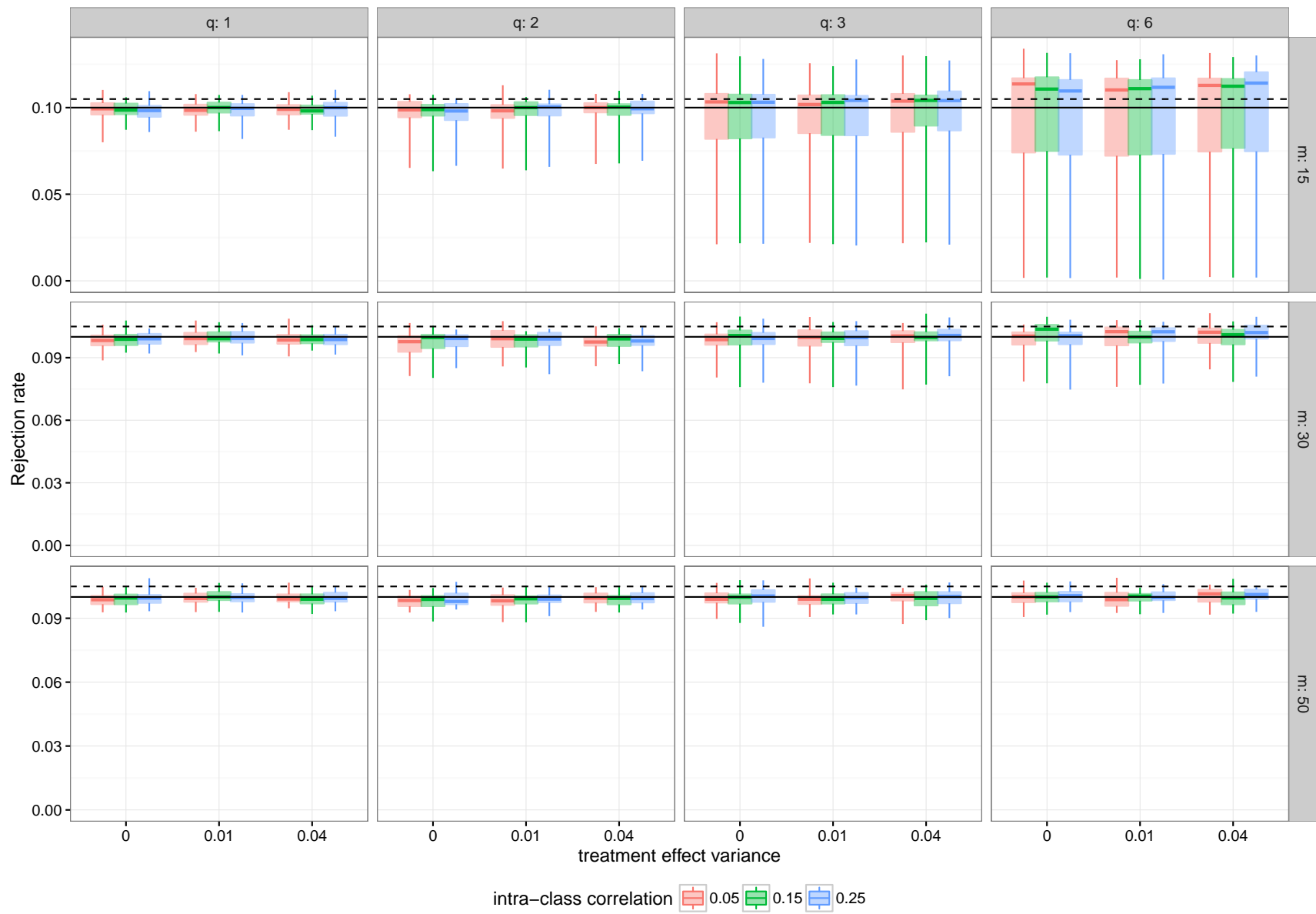


Figure S13: Rejection rates of AHT test, by treatment effect variance and intra-class correlation for  $\alpha = .10$ .