Supplementary Materials

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# Methods

## Variance-covariance matrix

The variance-covariance matrix of the predictor space

## Regression coefficients

Regression coefficients of the main effects of the predictors and interaction effects

## Model tuning

* FLR: glm() with natural spline with 3 degrees of freedom.
* RF: ranger::ranger() with defaults (500 trees and 3 predictors considered for each split), party::cforest() with defaults (500 trees, 5 predictors considered for each split, and 3 surrogate variables considered for each split with missingness).

## Reference performance

* FLR:
* RF:

# Results

## Performance under MNAR missingness

