

# Tables of simulation results

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## Simple random sampling

Type I errors ( $n = 500$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.096      | 0.051     | 0.008     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.036      | 0.014     | 0.001     |
| WaldV3        | 1000   | 1000        | 2          | 0.096      | 0.050     | 0.008     |
| Pearson       | 1000   | 1000        | 2          | 0.084      | 0.041     | 0.008     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.084      | 0.040     | 0.008     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.081      | 0.039     | 0.009     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.082      | 0.045     | 0.006     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.104      | 0.047     | 0.012     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.039      | 0.014     | 0.003     |
| WaldV3        | 1000   | 1000        | 2          | 0.104      | 0.047     | 0.011     |
| Pearson       | 1000   | 1000        | 2          | 0.098      | 0.052     | 0.010     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.098      | 0.051     | 0.008     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.105      | 0.046     | 0.010     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.100      | 0.043     | 0.011     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 10         | 0.118      | 0.055     | 0.009     |
| WaldV2,MM3    | 1000   | 1000        | 10         | 0.050      | 0.018     | 0.005     |
| WaldV3        | 1000   | 1000        | 10         | 0.117      | 0.053     | 0.009     |
| Pearson       | 1000   | 1000        | 10         | 0.100      | 0.055     | 0.013     |
| PearsonV2,MM3 | 1000   | 1000        | 10         | 0.100      | 0.053     | 0.012     |
| RSS,MM3       | 1000   | 1000        | 10         | 0.104      | 0.052     | 0.009     |
| Multn,MM3     | 1000   | 1000        | 10         | 0.115      | 0.053     | 0.009     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 16         | 0.112      | 0.065     | 0.013     |
| WaldV2,MM3    | 1000   | 1000        | 16         | 0.038      | 0.016     | 0.002     |
| WaldV3        | 1000   | 1000        | 16         | 0.105      | 0.061     | 0.013     |
| Pearson       | 1000   | 1000        | 16         | 0.099      | 0.043     | 0.013     |
| PearsonV2,MM3 | 1000   | 1000        | 16         | 0.099      | 0.037     | 0.012     |
| RSS,MM3       | 1000   | 1000        | 16         | 0.094      | 0.044     | 0.011     |
| Multn,MM3     | 1000   | 1000        | 16         | 0.095      | 0.053     | 0.011     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 28         | 0.107      | 0.061     | 0.011     |
| WaldV2,MM3    | 1000   | 1000        | 28         | 0.032      | 0.013     | 0.002     |
| WaldV3        | 1000   | 1000        | 28         | 0.094      | 0.050     | 0.011     |
| Pearson       | 1000   | 1000        | 28         | 0.098      | 0.052     | 0.010     |
| PearsonV2,MM3 | 1000   | 1000        | 28         | 0.096      | 0.051     | 0.008     |
| RSS,MM3       | 1000   | 1000        | 28         | 0.099      | 0.040     | 0.008     |
| Multn,MM3     | 1000   | 1000        | 28         | 0.087      | 0.042     | 0.010     |

**Type I errors ( $n = 1000$ )**

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.079      | 0.040     | 0.005     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.048      | 0.019     | 0.003     |
| WaldV3        | 1000   | 1000        | 1          | 0.077      | 0.040     | 0.005     |
| Pearson       | 1000   | 1000        | 1          | 0.076      | 0.032     | 0.005     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.078      | 0.030     | 0.005     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.074      | 0.033     | 0.004     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.071      | 0.038     | 0.005     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 4          | 0.095      | 0.051     | 0.007     |
| WaldV2,MM3    | 1000   | 1000        | 4          | 0.064      | 0.030     | 0.002     |
| WaldV3        | 1000   | 1000        | 4          | 0.094      | 0.050     | 0.007     |
| Pearson       | 1000   | 1000        | 4          | 0.088      | 0.046     | 0.009     |
| PearsonV2,MM3 | 1000   | 1000        | 4          | 0.088      | 0.043     | 0.008     |
| RSS,MM3       | 1000   | 1000        | 4          | 0.093      | 0.038     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 4          | 0.092      | 0.048     | 0.007     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 12         | 0.118      | 0.054     | 0.016     |
| WaldV2,MM3    | 1000   | 1000        | 12         | 0.085      | 0.039     | 0.006     |
| WaldV3        | 1000   | 1000        | 12         | 0.115      | 0.052     | 0.016     |
| Pearson       | 1000   | 1000        | 12         | 0.111      | 0.058     | 0.016     |
| PearsonV2,MM3 | 1000   | 1000        | 12         | 0.110      | 0.053     | 0.015     |
| RSS,MM3       | 1000   | 1000        | 12         | 0.113      | 0.057     | 0.018     |
| Multn,MM3     | 1000   | 1000        | 12         | 0.115      | 0.052     | 0.016     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 8          | 0.105      | 0.049     | 0.011     |
| WaldV2,MM3    | 1000   | 1000        | 8          | 0.052      | 0.021     | 0.003     |
| WaldV3        | 1000   | 1000        | 8          | 0.097      | 0.046     | 0.011     |
| Pearson       | 1000   | 1000        | 8          | 0.085      | 0.049     | 0.011     |
| PearsonV2,MM3 | 1000   | 1000        | 8          | 0.083      | 0.045     | 0.010     |
| RSS,MM3       | 1000   | 1000        | 8          | 0.090      | 0.047     | 0.011     |
| Multn,MM3     | 1000   | 1000        | 8          | 0.092      | 0.045     | 0.010     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 28         | 0.096      | 0.056     | 0.015     |
| WaldV2,MM3    | 1000   | 1000        | 28         | 0.058      | 0.026     | 0.000     |
| WaldV3        | 1000   | 1000        | 28         | 0.085      | 0.054     | 0.013     |
| Pearson       | 1000   | 1000        | 28         | 0.089      | 0.048     | 0.007     |
| PearsonV2,MM3 | 1000   | 1000        | 28         | 0.089      | 0.047     | 0.004     |
| RSS,MM3       | 1000   | 1000        | 28         | 0.085      | 0.046     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 28         | 0.084      | 0.051     | 0.011     |

**Type I errors ( $n = 2000$ )**

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.086      | 0.042     | 0.006     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.068      | 0.031     | 0.007     |
| WaldV3        | 1000   | 1000        | 2          | 0.084      | 0.042     | 0.006     |
| Pearson       | 1000   | 1000        | 2          | 0.080      | 0.041     | 0.013     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.080      | 0.041     | 0.011     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.082      | 0.039     | 0.011     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.084      | 0.041     | 0.005     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.103      | 0.052     | 0.016     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.083      | 0.035     | 0.007     |
| WaldV3        | 1000   | 1000        | 1          | 0.103      | 0.050     | 0.016     |
| Pearson       | 1000   | 1000        | 1          | 0.112      | 0.057     | 0.011     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.110      | 0.052     | 0.009     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.104      | 0.057     | 0.009     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.103      | 0.049     | 0.016     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 16         | 0.115      | 0.065     | 0.015     |
| WaldV2,MM3    | 1000   | 1000        | 16         | 0.093      | 0.049     | 0.008     |
| WaldV3        | 1000   | 1000        | 16         | 0.115      | 0.063     | 0.015     |
| Pearson       | 1000   | 1000        | 16         | 0.107      | 0.062     | 0.016     |
| PearsonV2,MM3 | 1000   | 1000        | 16         | 0.106      | 0.062     | 0.015     |
| RSS,MM3       | 1000   | 1000        | 16         | 0.108      | 0.057     | 0.013     |
| Multn,MM3     | 1000   | 1000        | 16         | 0.115      | 0.063     | 0.015     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 14         | 0.105      | 0.050     | 0.008     |
| WaldV2,MM3    | 1000   | 1000        | 14         | 0.067      | 0.032     | 0.004     |
| WaldV3        | 1000   | 1000        | 14         | 0.099      | 0.045     | 0.008     |
| Pearson       | 1000   | 1000        | 14         | 0.093      | 0.040     | 0.013     |
| PearsonV2,MM3 | 1000   | 1000        | 14         | 0.093      | 0.036     | 0.010     |
| RSS,MM3       | 1000   | 1000        | 14         | 0.093      | 0.036     | 0.008     |
| Multn,MM3     | 1000   | 1000        | 14         | 0.097      | 0.045     | 0.008     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 38         | 0.124      | 0.060     | 0.011     |
| WaldV2,MM3    | 1000   | 1000        | 38         | 0.082      | 0.031     | 0.005     |
| WaldV3        | 1000   | 1000        | 38         | 0.113      | 0.056     | 0.010     |
| Pearson       | 1000   | 1000        | 38         | 0.096      | 0.059     | 0.015     |
| PearsonV2,MM3 | 1000   | 1000        | 38         | 0.096      | 0.056     | 0.014     |
| RSS,MM3       | 1000   | 1000        | 38         | 0.096      | 0.058     | 0.015     |
| Multn,MM3     | 1000   | 1000        | 38         | 0.107      | 0.053     | 0.009     |

**Type I errors** ( $n = 3000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.099      | 0.048     | 0.007     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.086      | 0.036     | 0.006     |
| WaldV3        | 1000   | 1000        | 2          | 0.099      | 0.048     | 0.007     |
| Pearson       | 1000   | 1000        | 2          | 0.095      | 0.043     | 0.008     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.095      | 0.041     | 0.007     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.094      | 0.047     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.099      | 0.047     | 0.007     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.111      | 0.052     | 0.018     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.094      | 0.047     | 0.010     |
| WaldV3        | 1000   | 1000        | 1          | 0.108      | 0.052     | 0.016     |
| Pearson       | 1000   | 1000        | 1          | 0.105      | 0.053     | 0.019     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.102      | 0.046     | 0.016     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.106      | 0.052     | 0.017     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.107      | 0.052     | 0.016     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 20         | 0.109      | 0.050     | 0.003     |
| WaldV2,MM3    | 1000   | 1000        | 20         | 0.088      | 0.039     | 0.007     |
| WaldV3        | 1000   | 1000        | 20         | 0.108      | 0.048     | 0.003     |
| Pearson       | 1000   | 1000        | 20         | 0.093      | 0.047     | 0.013     |
| PearsonV2,MM3 | 1000   | 1000        | 20         | 0.092      | 0.044     | 0.011     |
| RSS,MM3       | 1000   | 1000        | 20         | 0.099      | 0.043     | 0.010     |
| Multn,MM3     | 1000   | 1000        | 20         | 0.108      | 0.048     | 0.003     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 15         | 0.111      | 0.051     | 0.012     |
| WaldV2,MM3    | 1000   | 1000        | 15         | 0.082      | 0.037     | 0.005     |
| WaldV3        | 1000   | 1000        | 15         | 0.108      | 0.046     | 0.012     |
| Pearson       | 1000   | 1000        | 15         | 0.094      | 0.050     | 0.016     |
| PearsonV2,MM3 | 1000   | 1000        | 15         | 0.094      | 0.046     | 0.011     |
| RSS,MM3       | 1000   | 1000        | 15         | 0.092      | 0.051     | 0.010     |
| Multn,MM3     | 1000   | 1000        | 15         | 0.109      | 0.045     | 0.012     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 57         | 0.104      | 0.051     | 0.009     |
| WaldV2,MM3    | 1000   | 1000        | 57         | 0.074      | 0.037     | 0.008     |
| WaldV3        | 1000   | 1000        | 57         | 0.095      | 0.047     | 0.009     |
| Pearson       | 1000   | 1000        | 57         | 0.094      | 0.045     | 0.011     |
| PearsonV2,MM3 | 1000   | 1000        | 57         | 0.093      | 0.042     | 0.009     |
| RSS,MM3       | 1000   | 1000        | 57         | 0.087      | 0.044     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 57         | 0.094      | 0.046     | 0.009     |

**Power** ( $n = 500$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.299      | 0.200     | 0.069     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.117      | 0.053     | 0.005     |
| WaldV3        | 1000   | 1000        | 1          | 0.297      | 0.199     | 0.069     |
| Pearson       | 1000   | 1000        | 1          | 0.307      | 0.204     | 0.086     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.307      | 0.201     | 0.078     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.320      | 0.216     | 0.084     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.277      | 0.172     | 0.053     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.828      | 0.744     | 0.555     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.679      | 0.560     | 0.307     |
| WaldV3        | 1000   | 1000        | 1          | 0.827      | 0.741     | 0.553     |
| Pearson       | 1000   | 1000        | 1          | 0.681      | 0.573     | 0.349     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.679      | 0.565     | 0.332     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.734      | 0.628     | 0.390     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.818      | 0.733     | 0.543     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 4          | 0.967      | 0.944     | 0.866     |
| WaldV2,MM3    | 1000   | 1000        | 4          | 0.937      | 0.891     | 0.762     |
| WaldV3        | 1000   | 1000        | 4          | 0.967      | 0.938     | 0.864     |
| Pearson       | 1000   | 1000        | 4          | 0.926      | 0.873     | 0.747     |
| PearsonV2,MM3 | 1000   | 1000        | 4          | 0.926      | 0.871     | 0.737     |
| RSS,MM3       | 1000   | 1000        | 4          | 0.943      | 0.911     | 0.801     |
| Multn,MM3     | 1000   | 1000        | 4          | 0.965      | 0.937     | 0.860     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 998         | 7          | 0.227      | 0.146     | 0.049     |
| WaldV2,MM3    | 1000   | 998         | 7          | 0.118      | 0.053     | 0.016     |
| WaldV3        | 1000   | 998         | 7          | 0.216      | 0.133     | 0.045     |
| Pearson       | 1000   | 998         | 7          | 0.236      | 0.161     | 0.060     |
| PearsonV2,MM3 | 1000   | 998         | 7          | 0.235      | 0.151     | 0.044     |
| RSS,MM3       | 1000   | 998         | 7          | 0.243      | 0.161     | 0.056     |
| Multn,MM3     | 1000   | 998         | 7          | 0.193      | 0.119     | 0.032     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 27         | 0.247      | 0.154     | 0.055     |
| WaldV2,MM3    | 1000   | 1000        | 27         | 0.133      | 0.084     | 0.024     |
| WaldV3        | 1000   | 1000        | 27         | 0.225      | 0.142     | 0.048     |
| Pearson       | 1000   | 1000        | 27         | 0.287      | 0.197     | 0.085     |
| PearsonV2,MM3 | 1000   | 1000        | 27         | 0.283      | 0.190     | 0.077     |
| RSS,MM3       | 1000   | 1000        | 27         | 0.300      | 0.191     | 0.080     |
| Multn,MM3     | 1000   | 1000        | 27         | 0.204      | 0.133     | 0.045     |

**Power** ( $n = 1000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.518      | 0.393     | 0.198     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.344      | 0.229     | 0.063     |
| WaldV3        | 1000   | 1000        | 2          | 0.518      | 0.392     | 0.197     |
| Pearson       | 1000   | 1000        | 2          | 0.559      | 0.426     | 0.227     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.561      | 0.419     | 0.212     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.569      | 0.449     | 0.232     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.507      | 0.385     | 0.187     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 3          | 0.984      | 0.972     | 0.917     |
| WaldV2,MM3    | 1000   | 1000        | 3          | 0.962      | 0.926     | 0.816     |
| WaldV3        | 1000   | 1000        | 3          | 0.984      | 0.972     | 0.915     |
| Pearson       | 1000   | 1000        | 3          | 0.934      | 0.883     | 0.756     |
| PearsonV2,MM3 | 1000   | 1000        | 3          | 0.934      | 0.877     | 0.738     |
| RSS,MM3       | 1000   | 1000        | 3          | 0.959      | 0.915     | 0.829     |
| Multn,MM3     | 1000   | 1000        | 3          | 0.984      | 0.971     | 0.914     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 11         | 0.999      | 0.999     | 0.997     |
| WaldV2,MM3    | 1000   | 1000        | 11         | 0.998      | 0.997     | 0.991     |
| WaldV3        | 1000   | 1000        | 11         | 0.999      | 0.999     | 0.997     |
| Pearson       | 1000   | 1000        | 11         | 0.999      | 0.997     | 0.984     |
| PearsonV2,MM3 | 1000   | 1000        | 11         | 0.999      | 0.997     | 0.980     |
| RSS,MM3       | 1000   | 1000        | 11         | 0.999      | 0.999     | 0.995     |
| Multn,MM3     | 1000   | 1000        | 11         | 0.999      | 0.999     | 0.997     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 5          | 0.323      | 0.230     | 0.101     |
| WaldV2,MM3    | 1000   | 1000        | 5          | 0.283      | 0.179     | 0.059     |
| WaldV3        | 1000   | 1000        | 5          | 0.309      | 0.216     | 0.085     |
| Pearson       | 1000   | 1000        | 5          | 0.384      | 0.279     | 0.146     |
| PearsonV2,MM3 | 1000   | 1000        | 5          | 0.383      | 0.269     | 0.139     |
| RSS,MM3       | 1000   | 1000        | 5          | 0.405      | 0.294     | 0.151     |
| Multn,MM3     | 1000   | 1000        | 5          | 0.305      | 0.215     | 0.080     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 23         | 0.392      | 0.280     | 0.124     |
| WaldV2,MM3    | 1000   | 1000        | 23         | 0.369      | 0.246     | 0.103     |
| WaldV3        | 1000   | 1000        | 23         | 0.367      | 0.266     | 0.119     |
| Pearson       | 1000   | 1000        | 23         | 0.480      | 0.381     | 0.226     |
| PearsonV2,MM3 | 1000   | 1000        | 23         | 0.477      | 0.373     | 0.211     |
| RSS,MM3       | 1000   | 1000        | 23         | 0.502      | 0.403     | 0.226     |
| Multn,MM3     | 1000   | 1000        | 23         | 0.364      | 0.262     | 0.116     |



**Power** ( $n = 2000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.788      | 0.696     | 0.499     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.640      | 0.528     | 0.272     |
| WaldV3        | 1000   | 1000        | 2          | 0.788      | 0.696     | 0.498     |
| Pearson       | 1000   | 1000        | 2          | 0.801      | 0.732     | 0.546     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.802      | 0.730     | 0.533     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.822      | 0.739     | 0.567     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.784      | 0.692     | 0.492     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 5          | 1.000      | 1.000     | 0.997     |
| WaldV2,MM3    | 1000   | 1000        | 5          | 1.000      | 0.999     | 0.992     |
| WaldV3        | 1000   | 1000        | 5          | 1.000      | 1.000     | 0.997     |
| Pearson       | 1000   | 1000        | 5          | 0.996      | 0.992     | 0.984     |
| PearsonV2,MM3 | 1000   | 1000        | 5          | 0.996      | 0.991     | 0.982     |
| RSS,MM3       | 1000   | 1000        | 5          | 0.997      | 0.995     | 0.988     |
| Multn,MM3     | 1000   | 1000        | 5          | 1.000      | 1.000     | 0.997     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 15         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 15         | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 15         | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 15         | 1.000      | 1.000     | 1.000     |
| PearsonV2,MM3 | 1000   | 1000        | 15         | 1.000      | 1.000     | 1.000     |
| RSS,MM3       | 1000   | 1000        | 15         | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 15         | 1.000      | 1.000     | 1.000     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 12         | 0.515      | 0.413     | 0.242     |
| WaldV2,MM3    | 1000   | 1000        | 12         | 0.500      | 0.401     | 0.224     |
| WaldV3        | 1000   | 1000        | 12         | 0.496      | 0.397     | 0.225     |
| Pearson       | 1000   | 1000        | 12         | 0.579      | 0.503     | 0.346     |
| PearsonV2,MM3 | 1000   | 1000        | 12         | 0.577      | 0.494     | 0.319     |
| RSS,MM3       | 1000   | 1000        | 12         | 0.604      | 0.525     | 0.367     |
| Multn,MM3     | 1000   | 1000        | 12         | 0.500      | 0.400     | 0.231     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 30         | 0.666      | 0.562     | 0.386     |
| WaldV2,MM3    | 1000   | 1000        | 30         | 0.699      | 0.587     | 0.409     |
| WaldV3        | 1000   | 1000        | 30         | 0.639      | 0.549     | 0.371     |
| Pearson       | 1000   | 1000        | 30         | 0.745      | 0.665     | 0.518     |
| PearsonV2,MM3 | 1000   | 1000        | 30         | 0.745      | 0.659     | 0.500     |
| RSS,MM3       | 1000   | 1000        | 30         | 0.779      | 0.695     | 0.546     |
| Multn,MM3     | 1000   | 1000        | 30         | 0.641      | 0.549     | 0.372     |

**Power** ( $n = 3000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.927      | 0.876     | 0.753     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.867      | 0.778     | 0.543     |
| WaldV3        | 1000   | 1000        | 1          | 0.927      | 0.875     | 0.751     |
| Pearson       | 1000   | 1000        | 1          | 0.933      | 0.886     | 0.781     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.934      | 0.884     | 0.769     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.939      | 0.898     | 0.788     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.927      | 0.874     | 0.744     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 5          | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 5          | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 5          | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 5          | 1.000      | 1.000     | 0.999     |
| PearsonV2,MM3 | 1000   | 1000        | 5          | 1.000      | 1.000     | 0.998     |
| RSS,MM3       | 1000   | 1000        | 5          | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 5          | 1.000      | 1.000     | 1.000     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 13         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 13         | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 13         | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 13         | 1.000      | 1.000     | 1.000     |
| PearsonV2,MM3 | 1000   | 1000        | 13         | 1.000      | 1.000     | 1.000     |
| RSS,MM3       | 1000   | 1000        | 13         | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 13         | 1.000      | 1.000     | 1.000     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 11         | 0.678      | 0.568     | 0.409     |
| WaldV2,MM3    | 1000   | 1000        | 11         | 0.682      | 0.588     | 0.406     |
| WaldV3        | 1000   | 1000        | 11         | 0.664      | 0.557     | 0.391     |
| Pearson       | 1000   | 1000        | 11         | 0.732      | 0.664     | 0.526     |
| PearsonV2,MM3 | 1000   | 1000        | 11         | 0.732      | 0.659     | 0.503     |
| RSS,MM3       | 1000   | 1000        | 11         | 0.756      | 0.694     | 0.543     |
| Multn,MM3     | 1000   | 1000        | 11         | 0.672      | 0.560     | 0.397     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 37         | 0.799      | 0.713     | 0.558     |
| WaldV2,MM3    | 1000   | 1000        | 37         | 0.834      | 0.748     | 0.592     |
| WaldV3        | 1000   | 1000        | 37         | 0.787      | 0.698     | 0.539     |
| Pearson       | 1000   | 1000        | 37         | 0.847      | 0.797     | 0.688     |
| PearsonV2,MM3 | 1000   | 1000        | 37         | 0.845      | 0.792     | 0.669     |
| RSS,MM3       | 1000   | 1000        | 37         | 0.876      | 0.831     | 0.711     |
| Multn,MM3     | 1000   | 1000        | 37         | 0.792      | 0.698     | 0.542     |

## Stratified sampling

Type I errors ( $n = 500$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 0          | 0.144      | 0.078     | 0.025     |
| WaldV2,MM3    | 1000   | 1000        | 0          | 0.042      | 0.015     | 0.003     |
| WaldV3        | 1000   | 1000        | 0          | 0.100      | 0.054     | 0.016     |
| Pearson       | 1000   | 1000        | 0          | 0.086      | 0.037     | 0.007     |
| PearsonV2,MM3 | 1000   | 1000        | 0          | 0.087      | 0.034     | 0.007     |
| RSS,MM3       | 1000   | 1000        | 0          | 0.080      | 0.034     | 0.008     |
| Multn,MM3     | 1000   | 1000        | 0          | 0.114      | 0.059     | 0.017     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 3          | 0.332      | 0.222     | 0.098     |
| WaldV2,MM3    | 1000   | 1000        | 3          | 0.049      | 0.026     | 0.007     |
| WaldV3        | 1000   | 1000        | 3          | 0.161      | 0.096     | 0.040     |
| Pearson       | 1000   | 1000        | 3          | 0.083      | 0.040     | 0.010     |
| PearsonV2,MM3 | 1000   | 1000        | 3          | 0.083      | 0.038     | 0.007     |
| RSS,MM3       | 1000   | 1000        | 3          | 0.084      | 0.037     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 3          | 0.259      | 0.163     | 0.074     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 14         | 0.988      | 0.972     | 0.937     |
| WaldV2,MM3    | 1000   | 1000        | 14         | 0.046      | 0.013     | 0.002     |
| WaldV3        | 1000   | 1000        | 14         | 0.861      | 0.803     | 0.639     |
| Pearson       | 1000   | 1000        | 14         | 0.078      | 0.039     | 0.005     |
| PearsonV2,MM3 | 1000   | 1000        | 14         | 0.076      | 0.038     | 0.002     |
| RSS,MM3       | 1000   | 1000        | 14         | 0.068      | 0.031     | 0.002     |
| Multn,MM3     | 1000   | 1000        | 14         | 0.971      | 0.952     | 0.879     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 22         | 0.450      | 0.336     | 0.157     |
| WaldV2,MM3    | 1000   | 1000        | 22         | 0.033      | 0.013     | 0.000     |
| WaldV3        | 1000   | 1000        | 22         | 0.257      | 0.151     | 0.050     |
| Pearson       | 1000   | 1000        | 22         | 0.065      | 0.034     | 0.007     |
| PearsonV2,MM3 | 1000   | 1000        | 22         | 0.064      | 0.032     | 0.004     |
| RSS,MM3       | 1000   | 1000        | 22         | 0.061      | 0.031     | 0.001     |
| Multn,MM3     | 1000   | 1000        | 22         | 0.412      | 0.311     | 0.158     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 66         | 0.957      | 0.922     | 0.827     |
| WaldV2,MM3    | 1000   | 1000        | 66         | 0.029      | 0.013     | 0.002     |
| WaldV3        | 1000   | 1000        | 66         | 0.786      | 0.701     | 0.502     |
| Pearson       | 1000   | 1000        | 66         | 0.073      | 0.033     | 0.009     |
| PearsonV2,MM3 | 1000   | 1000        | 66         | 0.072      | 0.033     | 0.007     |
| RSS,MM3       | 1000   | 1000        | 66         | 0.060      | 0.027     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 66         | 0.943      | 0.904     | 0.777     |

**Type I errors ( $n = 1000$ )**

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 0          | 0.144      | 0.075     | 0.022     |
| WaldV2,MM3    | 1000   | 1000        | 0          | 0.082      | 0.036     | 0.007     |
| WaldV3        | 1000   | 1000        | 0          | 0.130      | 0.061     | 0.017     |
| Pearson       | 1000   | 1000        | 0          | 0.098      | 0.056     | 0.013     |
| PearsonV2,MM3 | 1000   | 1000        | 0          | 0.099      | 0.056     | 0.012     |
| RSS,MM3       | 1000   | 1000        | 0          | 0.103      | 0.054     | 0.011     |
| Multn,MM3     | 1000   | 1000        | 0          | 0.134      | 0.066     | 0.021     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.179      | 0.104     | 0.034     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.063      | 0.026     | 0.001     |
| WaldV3        | 1000   | 1000        | 2          | 0.114      | 0.061     | 0.016     |
| Pearson       | 1000   | 1000        | 2          | 0.086      | 0.033     | 0.008     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.085      | 0.030     | 0.004     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.077      | 0.035     | 0.004     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.163      | 0.090     | 0.028     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 15         | 0.705      | 0.599     | 0.391     |
| WaldV2,MM3    | 1000   | 1000        | 15         | 0.074      | 0.030     | 0.002     |
| WaldV3        | 1000   | 1000        | 15         | 0.488      | 0.366     | 0.167     |
| Pearson       | 1000   | 1000        | 15         | 0.088      | 0.042     | 0.016     |
| PearsonV2,MM3 | 1000   | 1000        | 15         | 0.087      | 0.042     | 0.014     |
| RSS,MM3       | 1000   | 1000        | 15         | 0.085      | 0.043     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 15         | 0.713      | 0.608     | 0.413     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 7          | 0.238      | 0.162     | 0.054     |
| WaldV2,MM3    | 1000   | 1000        | 7          | 0.058      | 0.024     | 0.005     |
| WaldV3        | 1000   | 1000        | 7          | 0.165      | 0.110     | 0.025     |
| Pearson       | 1000   | 1000        | 7          | 0.099      | 0.049     | 0.014     |
| PearsonV2,MM3 | 1000   | 1000        | 7          | 0.096      | 0.045     | 0.010     |
| RSS,MM3       | 1000   | 1000        | 7          | 0.091      | 0.048     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 7          | 0.252      | 0.166     | 0.060     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 41         | 0.600      | 0.496     | 0.269     |
| WaldV2,MM3    | 1000   | 1000        | 41         | 0.050      | 0.021     | 0.001     |
| WaldV3        | 1000   | 1000        | 41         | 0.428      | 0.305     | 0.121     |
| Pearson       | 1000   | 1000        | 41         | 0.077      | 0.038     | 0.004     |
| PearsonV2,MM3 | 1000   | 1000        | 41         | 0.076      | 0.034     | 0.003     |
| RSS,MM3       | 1000   | 1000        | 41         | 0.075      | 0.027     | 0.001     |
| Multn,MM3     | 1000   | 1000        | 41         | 0.636      | 0.539     | 0.343     |

**Type I errors ( $n = 2000$ )**

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 0          | 0.104      | 0.040     | 0.008     |
| WaldV2,MM3    | 1000   | 1000        | 0          | 0.068      | 0.025     | 0.005     |
| WaldV3        | 1000   | 1000        | 0          | 0.091      | 0.037     | 0.006     |
| Pearson       | 1000   | 1000        | 0          | 0.074      | 0.036     | 0.003     |
| PearsonV2,MM3 | 1000   | 1000        | 0          | 0.075      | 0.036     | 0.002     |
| RSS,MM3       | 1000   | 1000        | 0          | 0.081      | 0.035     | 0.001     |
| Multn,MM3     | 1000   | 1000        | 0          | 0.096      | 0.038     | 0.007     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.173      | 0.101     | 0.030     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.106      | 0.053     | 0.010     |
| WaldV3        | 1000   | 1000        | 2          | 0.138      | 0.077     | 0.019     |
| Pearson       | 1000   | 1000        | 2          | 0.112      | 0.057     | 0.016     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.112      | 0.055     | 0.012     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.113      | 0.057     | 0.011     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.162      | 0.093     | 0.027     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 13         | 0.394      | 0.262     | 0.104     |
| WaldV2,MM3    | 1000   | 1000        | 13         | 0.086      | 0.037     | 0.005     |
| WaldV3        | 1000   | 1000        | 13         | 0.276      | 0.166     | 0.051     |
| Pearson       | 1000   | 1000        | 13         | 0.095      | 0.049     | 0.012     |
| PearsonV2,MM3 | 1000   | 1000        | 13         | 0.094      | 0.048     | 0.009     |
| RSS,MM3       | 1000   | 1000        | 13         | 0.098      | 0.055     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 13         | 0.415      | 0.289     | 0.117     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 11         | 0.166      | 0.104     | 0.037     |
| WaldV2,MM3    | 1000   | 1000        | 11         | 0.077      | 0.035     | 0.004     |
| WaldV3        | 1000   | 1000        | 11         | 0.140      | 0.086     | 0.022     |
| Pearson       | 1000   | 1000        | 11         | 0.095      | 0.040     | 0.011     |
| PearsonV2,MM3 | 1000   | 1000        | 11         | 0.094      | 0.037     | 0.009     |
| RSS,MM3       | 1000   | 1000        | 11         | 0.090      | 0.045     | 0.011     |
| Multn,MM3     | 1000   | 1000        | 11         | 0.166      | 0.105     | 0.039     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 40         | 0.343      | 0.228     | 0.083     |
| WaldV2,MM3    | 1000   | 1000        | 40         | 0.076      | 0.027     | 0.001     |
| WaldV3        | 1000   | 1000        | 40         | 0.252      | 0.167     | 0.043     |
| Pearson       | 1000   | 1000        | 40         | 0.090      | 0.048     | 0.012     |
| PearsonV2,MM3 | 1000   | 1000        | 40         | 0.089      | 0.046     | 0.011     |
| RSS,MM3       | 1000   | 1000        | 40         | 0.088      | 0.041     | 0.010     |
| Multn,MM3     | 1000   | 1000        | 40         | 0.379      | 0.266     | 0.111     |

**Type I errors** ( $n = 3000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 4          | 0.097      | 0.044     | 0.006     |
| WaldV2,MM3    | 1000   | 1000        | 4          | 0.072      | 0.037     | 0.006     |
| WaldV3        | 1000   | 1000        | 4          | 0.090      | 0.042     | 0.006     |
| Pearson       | 1000   | 1000        | 4          | 0.077      | 0.032     | 0.006     |
| PearsonV2,MM3 | 1000   | 1000        | 4          | 0.078      | 0.030     | 0.005     |
| RSS,MM3       | 1000   | 1000        | 4          | 0.082      | 0.030     | 0.004     |
| Multn,MM3     | 1000   | 1000        | 4          | 0.092      | 0.042     | 0.006     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 5          | 0.131      | 0.073     | 0.012     |
| WaldV2,MM3    | 1000   | 1000        | 5          | 0.095      | 0.040     | 0.005     |
| WaldV3        | 1000   | 1000        | 5          | 0.116      | 0.058     | 0.007     |
| Pearson       | 1000   | 1000        | 5          | 0.094      | 0.059     | 0.009     |
| PearsonV2,MM3 | 1000   | 1000        | 5          | 0.093      | 0.055     | 0.005     |
| RSS,MM3       | 1000   | 1000        | 5          | 0.103      | 0.053     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 5          | 0.125      | 0.073     | 0.011     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 29         | 0.279      | 0.177     | 0.073     |
| WaldV2,MM3    | 1000   | 1000        | 29         | 0.100      | 0.053     | 0.011     |
| WaldV3        | 1000   | 1000        | 29         | 0.211      | 0.129     | 0.047     |
| Pearson       | 1000   | 1000        | 29         | 0.113      | 0.049     | 0.011     |
| PearsonV2,MM3 | 1000   | 1000        | 29         | 0.112      | 0.047     | 0.010     |
| RSS,MM3       | 1000   | 1000        | 29         | 0.106      | 0.052     | 0.009     |
| Multn,MM3     | 1000   | 1000        | 29         | 0.290      | 0.196     | 0.075     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 19         | 0.139      | 0.088     | 0.024     |
| WaldV2,MM3    | 1000   | 1000        | 19         | 0.088      | 0.034     | 0.010     |
| WaldV3        | 1000   | 1000        | 19         | 0.118      | 0.078     | 0.019     |
| Pearson       | 1000   | 1000        | 19         | 0.090      | 0.047     | 0.009     |
| PearsonV2,MM3 | 1000   | 1000        | 19         | 0.087      | 0.046     | 0.004     |
| RSS,MM3       | 1000   | 1000        | 19         | 0.094      | 0.043     | 0.010     |
| Multn,MM3     | 1000   | 1000        | 19         | 0.142      | 0.087     | 0.023     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 52         | 0.241      | 0.155     | 0.051     |
| WaldV2,MM3    | 1000   | 1000        | 52         | 0.078      | 0.040     | 0.006     |
| WaldV3        | 1000   | 1000        | 52         | 0.187      | 0.106     | 0.035     |
| Pearson       | 1000   | 1000        | 52         | 0.097      | 0.046     | 0.011     |
| PearsonV2,MM3 | 1000   | 1000        | 52         | 0.096      | 0.044     | 0.011     |
| RSS,MM3       | 1000   | 1000        | 52         | 0.093      | 0.045     | 0.010     |
| Multn,MM3     | 1000   | 1000        | 52         | 0.259      | 0.166     | 0.054     |

**Power** ( $n = 500$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 5          | 0.347      | 0.252     | 0.118     |
| WaldV2,MM3    | 1000   | 1000        | 5          | 0.119      | 0.055     | 0.003     |
| WaldV3        | 1000   | 1000        | 5          | 0.297      | 0.193     | 0.066     |
| Pearson       | 1000   | 1000        | 5          | 0.258      | 0.166     | 0.062     |
| PearsonV2,MM3 | 1000   | 1000        | 5          | 0.258      | 0.164     | 0.052     |
| RSS,MM3       | 1000   | 1000        | 5          | 0.266      | 0.166     | 0.057     |
| Multn,MM3     | 1000   | 1000        | 5          | 0.282      | 0.171     | 0.056     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 10         | 0.825      | 0.757     | 0.595     |
| WaldV2,MM3    | 1000   | 1000        | 10         | 0.547      | 0.372     | 0.148     |
| WaldV3        | 1000   | 1000        | 10         | 0.624      | 0.495     | 0.267     |
| Pearson       | 1000   | 1000        | 10         | 0.441      | 0.307     | 0.131     |
| PearsonV2,MM3 | 1000   | 1000        | 10         | 0.440      | 0.297     | 0.113     |
| RSS,MM3       | 1000   | 1000        | 10         | 0.482      | 0.339     | 0.141     |
| Multn,MM3     | 1000   | 1000        | 10         | 0.764      | 0.667     | 0.456     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 27         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 27         | 0.850      | 0.755     | 0.459     |
| WaldV3        | 1000   | 1000        | 27         | 0.991      | 0.977     | 0.918     |
| Pearson       | 1000   | 1000        | 27         | 0.741      | 0.612     | 0.350     |
| PearsonV2,MM3 | 1000   | 1000        | 27         | 0.736      | 0.601     | 0.318     |
| RSS,MM3       | 1000   | 1000        | 27         | 0.792      | 0.664     | 0.381     |
| Multn,MM3     | 1000   | 1000        | 27         | 1.000      | 1.000     | 0.990     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 27         | 0.754      | 0.654     | 0.460     |
| WaldV2,MM3    | 1000   | 1000        | 27         | 0.215      | 0.102     | 0.015     |
| WaldV3        | 1000   | 1000        | 27         | 0.521      | 0.401     | 0.184     |
| Pearson       | 1000   | 1000        | 27         | 0.421      | 0.289     | 0.121     |
| PearsonV2,MM3 | 1000   | 1000        | 27         | 0.417      | 0.272     | 0.101     |
| RSS,MM3       | 1000   | 1000        | 27         | 0.410      | 0.263     | 0.098     |
| Multn,MM3     | 1000   | 1000        | 27         | 0.658      | 0.523     | 0.320     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 64         | 0.990      | 0.980     | 0.944     |
| WaldV2,MM3    | 1000   | 1000        | 64         | 0.202      | 0.110     | 0.018     |
| WaldV3        | 1000   | 1000        | 64         | 0.916      | 0.855     | 0.695     |
| Pearson       | 1000   | 1000        | 64         | 0.362      | 0.255     | 0.094     |
| PearsonV2,MM3 | 1000   | 1000        | 64         | 0.360      | 0.239     | 0.083     |
| RSS,MM3       | 1000   | 1000        | 64         | 0.373      | 0.235     | 0.077     |
| Multn,MM3     | 1000   | 1000        | 64         | 0.977      | 0.960     | 0.869     |

**Power** ( $n = 1000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.465      | 0.326     | 0.181     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.328      | 0.208     | 0.062     |
| WaldV3        | 1000   | 1000        | 1          | 0.430      | 0.302     | 0.145     |
| Pearson       | 1000   | 1000        | 1          | 0.475      | 0.348     | 0.159     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.475      | 0.346     | 0.146     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.475      | 0.350     | 0.157     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.431      | 0.301     | 0.141     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.953      | 0.916     | 0.792     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.902      | 0.817     | 0.611     |
| WaldV3        | 1000   | 1000        | 2          | 0.901      | 0.833     | 0.626     |
| Pearson       | 1000   | 1000        | 2          | 0.747      | 0.635     | 0.412     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.744      | 0.629     | 0.380     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.814      | 0.700     | 0.465     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.940      | 0.893     | 0.747     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 19         | 1.000      | 0.999     | 0.995     |
| WaldV2,MM3    | 1000   | 1000        | 19         | 0.999      | 0.996     | 0.976     |
| WaldV3        | 1000   | 1000        | 19         | 0.991      | 0.982     | 0.944     |
| Pearson       | 1000   | 1000        | 19         | 0.983      | 0.957     | 0.884     |
| PearsonV2,MM3 | 1000   | 1000        | 19         | 0.982      | 0.954     | 0.864     |
| RSS,MM3       | 1000   | 1000        | 19         | 0.993      | 0.977     | 0.916     |
| Multn,MM3     | 1000   | 1000        | 19         | 1.000      | 1.000     | 0.995     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 12         | 0.756      | 0.665     | 0.439     |
| WaldV2,MM3    | 1000   | 1000        | 12         | 0.601      | 0.448     | 0.195     |
| WaldV3        | 1000   | 1000        | 12         | 0.651      | 0.507     | 0.282     |
| Pearson       | 1000   | 1000        | 12         | 0.770      | 0.655     | 0.447     |
| PearsonV2,MM3 | 1000   | 1000        | 12         | 0.768      | 0.641     | 0.406     |
| RSS,MM3       | 1000   | 1000        | 12         | 0.775      | 0.659     | 0.434     |
| Multn,MM3     | 1000   | 1000        | 12         | 0.732      | 0.635     | 0.392     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 27         | 0.939      | 0.917     | 0.791     |
| WaldV2,MM3    | 1000   | 1000        | 27         | 0.679      | 0.532     | 0.259     |
| WaldV3        | 1000   | 1000        | 27         | 0.872      | 0.791     | 0.604     |
| Pearson       | 1000   | 1000        | 27         | 0.801      | 0.697     | 0.488     |
| PearsonV2,MM3 | 1000   | 1000        | 27         | 0.799      | 0.684     | 0.455     |
| RSS,MM3       | 1000   | 1000        | 27         | 0.832      | 0.726     | 0.480     |
| Multn,MM3     | 1000   | 1000        | 27         | 0.956      | 0.923     | 0.808     |



**Power** ( $n = 2000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.758      | 0.630     | 0.393     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.649      | 0.516     | 0.248     |
| WaldV3        | 1000   | 1000        | 1          | 0.746      | 0.615     | 0.372     |
| Pearson       | 1000   | 1000        | 1          | 0.786      | 0.689     | 0.459     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.789      | 0.688     | 0.442     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.791      | 0.695     | 0.460     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.745      | 0.616     | 0.372     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.999      | 0.997     | 0.994     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.999      | 0.997     | 0.983     |
| WaldV3        | 1000   | 1000        | 2          | 0.999      | 0.997     | 0.977     |
| Pearson       | 1000   | 1000        | 2          | 0.989      | 0.972     | 0.893     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.989      | 0.970     | 0.877     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.995      | 0.985     | 0.937     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.999      | 0.997     | 0.988     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 17         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 17         | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 17         | 1.000      | 1.000     | 0.999     |
| Pearson       | 1000   | 1000        | 17         | 1.000      | 1.000     | 1.000     |
| PearsonV2,MM3 | 1000   | 1000        | 17         | 1.000      | 1.000     | 1.000     |
| RSS,MM3       | 1000   | 1000        | 17         | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 17         | 1.000      | 1.000     | 1.000     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 6          | 0.958      | 0.925     | 0.792     |
| WaldV2,MM3    | 1000   | 1000        | 6          | 0.967      | 0.933     | 0.771     |
| WaldV3        | 1000   | 1000        | 6          | 0.941      | 0.882     | 0.704     |
| Pearson       | 1000   | 1000        | 6          | 0.986      | 0.973     | 0.912     |
| PearsonV2,MM3 | 1000   | 1000        | 6          | 0.985      | 0.970     | 0.893     |
| RSS,MM3       | 1000   | 1000        | 6          | 0.989      | 0.976     | 0.917     |
| Multn,MM3     | 1000   | 1000        | 6          | 0.956      | 0.923     | 0.775     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 37         | 0.991      | 0.978     | 0.925     |
| WaldV2,MM3    | 1000   | 1000        | 37         | 0.987      | 0.960     | 0.868     |
| WaldV3        | 1000   | 1000        | 37         | 0.981      | 0.963     | 0.856     |
| Pearson       | 1000   | 1000        | 37         | 0.993      | 0.986     | 0.948     |
| PearsonV2,MM3 | 1000   | 1000        | 37         | 0.993      | 0.983     | 0.941     |
| RSS,MM3       | 1000   | 1000        | 37         | 0.996      | 0.988     | 0.964     |
| Multn,MM3     | 1000   | 1000        | 37         | 0.995      | 0.987     | 0.942     |

**Power** ( $n = 3000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 0          | 0.884      | 0.802     | 0.612     |
| WaldV2,MM3    | 1000   | 1000        | 0          | 0.839      | 0.730     | 0.479     |
| WaldV3        | 1000   | 1000        | 0          | 0.877      | 0.795     | 0.594     |
| Pearson       | 1000   | 1000        | 0          | 0.895      | 0.831     | 0.664     |
| PearsonV2,MM3 | 1000   | 1000        | 0          | 0.897      | 0.830     | 0.650     |
| RSS,MM3       | 1000   | 1000        | 0          | 0.897      | 0.841     | 0.670     |
| Multn,MM3     | 1000   | 1000        | 0          | 0.875      | 0.796     | 0.594     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 4          | 1.000      | 1.000     | 0.993     |
| PearsonV2,MM3 | 1000   | 1000        | 4          | 1.000      | 1.000     | 0.991     |
| RSS,MM3       | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 10         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 10         | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 10         | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 10         | 1.000      | 1.000     | 1.000     |
| PearsonV2,MM3 | 1000   | 1000        | 10         | 1.000      | 1.000     | 1.000     |
| RSS,MM3       | 1000   | 1000        | 10         | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 10         | 1.000      | 1.000     | 1.000     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 10         | 0.998      | 0.992     | 0.963     |
| WaldV2,MM3    | 1000   | 1000        | 10         | 0.999      | 0.994     | 0.974     |
| WaldV3        | 1000   | 1000        | 10         | 0.998      | 0.988     | 0.944     |
| Pearson       | 1000   | 1000        | 10         | 1.000      | 0.998     | 0.992     |
| PearsonV2,MM3 | 1000   | 1000        | 10         | 1.000      | 0.998     | 0.989     |
| RSS,MM3       | 1000   | 1000        | 10         | 1.000      | 0.998     | 0.994     |
| Multn,MM3     | 1000   | 1000        | 10         | 0.998      | 0.990     | 0.965     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 52         | 0.998      | 0.996     | 0.988     |
| WaldV2,MM3    | 1000   | 1000        | 52         | 0.999      | 0.997     | 0.994     |
| WaldV3        | 1000   | 1000        | 52         | 0.997      | 0.996     | 0.980     |
| Pearson       | 1000   | 1000        | 52         | 1.000      | 0.999     | 0.996     |
| PearsonV2,MM3 | 1000   | 1000        | 52         | 1.000      | 0.999     | 0.996     |
| RSS,MM3       | 1000   | 1000        | 52         | 1.000      | 1.000     | 0.997     |
| Multn,MM3     | 1000   | 1000        | 52         | 0.999      | 0.997     | 0.993     |

## Cluster sampling

Type I errors ( $n = 500$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 8          | 0.698      | 0.627     | 0.484     |
| WaldV2,MM3    | 1000   | 1000        | 8          | 0.054      | 0.017     | 0.001     |
| WaldV3        | 1000   | 1000        | 8          | 0.209      | 0.139     | 0.058     |
| Pearson       | 1000   | 1000        | 8          | 0.067      | 0.035     | 0.007     |
| PearsonV2,MM3 | 1000   | 1000        | 8          | 0.070      | 0.034     | 0.006     |
| RSS,MM3       | 1000   | 1000        | 8          | 0.068      | 0.033     | 0.004     |
| Multn,MM3     | 1000   | 1000        | 8          | 0.152      | 0.090     | 0.028     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.048      | 0.013     | 0.001     |
| WaldV3        | 1000   | 1000        | 1000       | 0.997      | 0.996     | 0.988     |
| Pearson       | 1000   | 1000        | 1000       | 0.052      | 0.023     | 0.003     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.052      | 0.021     | 0.001     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.050      | 0.016     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.313      | 0.213     | 0.076     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 0.997      | 0.993     | 0.980     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.004      | 0.000     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.027      | 0.023     | 0.018     |
| Pearson       | 1000   | 1000        | 1000       | 0.006      | 0.000     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.006      | 0.000     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.003      | 0.000     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.005      | 0.004     | 0.001     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 0.999      | 0.999     | 0.997     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.010      | 0.002     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.784      | 0.735     | 0.649     |
| Pearson       | 1000   | 1000        | 1000       | 0.034      | 0.011     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.034      | 0.011     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.026      | 0.005     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.081      | 0.040     | 0.012     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       |            |           |           |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.005      | 0.000     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.005      | 0.003     | 0.002     |
| Pearson       | 1000   | 1000        | 1000       | 0.010      | 0.000     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.010      | 0.000     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.005      | 0.000     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.001      | 0.000     | 0.000     |

**Type I errors** ( $n = 1000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 3          | 0.369      | 0.282     | 0.156     |
| WaldV2,MM3    | 1000   | 1000        | 3          | 0.065      | 0.021     | 0.002     |
| WaldV3        | 1000   | 1000        | 3          | 0.150      | 0.096     | 0.018     |
| Pearson       | 1000   | 1000        | 3          | 0.083      | 0.044     | 0.008     |
| PearsonV2,MM3 | 1000   | 1000        | 3          | 0.084      | 0.041     | 0.008     |
| RSS,MM3       | 1000   | 1000        | 3          | 0.078      | 0.040     | 0.008     |
| Multn,MM3     | 1000   | 1000        | 3          | 0.167      | 0.095     | 0.024     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 15         | 0.994      | 0.991     | 0.983     |
| WaldV2,MM3    | 1000   | 1000        | 15         | 0.066      | 0.018     | 0.002     |
| WaldV3        | 1000   | 1000        | 15         | 0.712      | 0.615     | 0.415     |
| Pearson       | 1000   | 1000        | 15         | 0.069      | 0.029     | 0.008     |
| PearsonV2,MM3 | 1000   | 1000        | 15         | 0.069      | 0.026     | 0.006     |
| RSS,MM3       | 1000   | 1000        | 15         | 0.067      | 0.023     | 0.003     |
| Multn,MM3     | 1000   | 1000        | 15         | 0.401      | 0.260     | 0.107     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.996     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.010      | 0.002     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.759      | 0.720     | 0.637     |
| Pearson       | 1000   | 1000        | 1000       | 0.024      | 0.008     | 0.001     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.024      | 0.005     | 0.001     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.014      | 0.002     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.222      | 0.161     | 0.070     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.049      | 0.006     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.994      | 0.986     | 0.963     |
| Pearson       | 1000   | 1000        | 1000       | 0.052      | 0.023     | 0.001     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.051      | 0.021     | 0.001     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.041      | 0.017     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.526      | 0.403     | 0.203     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.015      | 0.001     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.431      | 0.381     | 0.285     |
| Pearson       | 1000   | 1000        | 1000       | 0.029      | 0.006     | 0.001     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.027      | 0.003     | 0.001     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.011      | 0.003     | 0.001     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.089      | 0.047     | 0.013     |

**Type I errors ( $n = 2000$ )**

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.224      | 0.144     | 0.056     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.081      | 0.036     | 0.005     |
| WaldV3        | 1000   | 1000        | 2          | 0.138      | 0.070     | 0.014     |
| Pearson       | 1000   | 1000        | 2          | 0.097      | 0.041     | 0.008     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.098      | 0.041     | 0.007     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.090      | 0.045     | 0.008     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.138      | 0.086     | 0.020     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 4          | 0.822      | 0.761     | 0.595     |
| WaldV2,MM3    | 1000   | 1000        | 4          | 0.072      | 0.029     | 0.001     |
| WaldV3        | 1000   | 1000        | 4          | 0.345      | 0.228     | 0.096     |
| Pearson       | 1000   | 1000        | 4          | 0.087      | 0.040     | 0.008     |
| PearsonV2,MM3 | 1000   | 1000        | 4          | 0.087      | 0.037     | 0.006     |
| RSS,MM3       | 1000   | 1000        | 4          | 0.080      | 0.035     | 0.004     |
| Multn,MM3     | 1000   | 1000        | 4          | 0.459      | 0.337     | 0.134     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.021      | 0.006     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.043      | 0.015     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.042      | 0.012     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.029      | 0.007     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.936      | 0.872     | 0.666     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 26         | 0.965      | 0.954     | 0.904     |
| WaldV2,MM3    | 1000   | 1000        | 26         | 0.068      | 0.033     | 0.000     |
| WaldV3        | 1000   | 1000        | 26         | 0.729      | 0.640     | 0.448     |
| Pearson       | 1000   | 1000        | 26         | 0.078      | 0.034     | 0.004     |
| PearsonV2,MM3 | 1000   | 1000        | 26         | 0.078      | 0.034     | 0.003     |
| RSS,MM3       | 1000   | 1000        | 26         | 0.070      | 0.029     | 0.003     |
| Multn,MM3     | 1000   | 1000        | 26         | 0.710      | 0.565     | 0.329     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.034      | 0.012     | 0.002     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.050      | 0.019     | 0.003     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.049      | 0.018     | 0.001     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.044      | 0.012     | 0.001     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.891      | 0.813     | 0.569     |

**Type I errors** ( $n = 3000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.175      | 0.117     | 0.029     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.072      | 0.030     | 0.003     |
| WaldV3        | 1000   | 1000        | 2          | 0.128      | 0.061     | 0.010     |
| Pearson       | 1000   | 1000        | 2          | 0.094      | 0.046     | 0.009     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.095      | 0.044     | 0.006     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.094      | 0.041     | 0.007     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.137      | 0.074     | 0.016     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.583      | 0.484     | 0.301     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.078      | 0.039     | 0.003     |
| WaldV3        | 1000   | 1000        | 1          | 0.248      | 0.156     | 0.051     |
| Pearson       | 1000   | 1000        | 1          | 0.085      | 0.039     | 0.004     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.085      | 0.033     | 0.003     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.082      | 0.029     | 0.003     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.343      | 0.252     | 0.106     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 119        | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 119        | 0.033      | 0.007     | 0.000     |
| WaldV3        | 1000   | 1000        | 119        | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 119        | 0.054      | 0.017     | 0.004     |
| PearsonV2,MM3 | 1000   | 1000        | 119        | 0.054      | 0.016     | 0.004     |
| RSS,MM3       | 1000   | 1000        | 119        | 0.040      | 0.015     | 0.001     |
| Multn,MM3     | 1000   | 1000        | 119        | 0.909      | 0.811     | 0.561     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 22         | 0.815      | 0.745     | 0.568     |
| WaldV2,MM3    | 1000   | 1000        | 22         | 0.064      | 0.028     | 0.002     |
| WaldV3        | 1000   | 1000        | 22         | 0.486      | 0.370     | 0.205     |
| Pearson       | 1000   | 1000        | 22         | 0.096      | 0.043     | 0.005     |
| PearsonV2,MM3 | 1000   | 1000        | 22         | 0.095      | 0.040     | 0.004     |
| RSS,MM3       | 1000   | 1000        | 22         | 0.092      | 0.034     | 0.004     |
| Multn,MM3     | 1000   | 1000        | 22         | 0.577      | 0.450     | 0.260     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 196        | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 196        | 0.041      | 0.011     | 0.000     |
| WaldV3        | 1000   | 1000        | 196        | 1.000      | 0.999     | 0.995     |
| Pearson       | 1000   | 1000        | 196        | 0.063      | 0.023     | 0.004     |
| PearsonV2,MM3 | 1000   | 1000        | 196        | 0.062      | 0.021     | 0.003     |
| RSS,MM3       | 1000   | 1000        | 196        | 0.050      | 0.017     | 0.002     |
| Multn,MM3     | 1000   | 1000        | 196        | 0.961      | 0.886     | 0.686     |

**Power** ( $n = 500$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 3          | 0.784      | 0.730     | 0.597     |
| WaldV2,MM3    | 1000   | 1000        | 3          | 0.131      | 0.056     | 0.006     |
| WaldV3        | 1000   | 1000        | 3          | 0.385      | 0.283     | 0.131     |
| Pearson       | 1000   | 1000        | 3          | 0.224      | 0.130     | 0.025     |
| PearsonV2,MM3 | 1000   | 1000        | 3          | 0.230      | 0.127     | 0.022     |
| RSS,MM3       | 1000   | 1000        | 3          | 0.222      | 0.119     | 0.020     |
| Multn,MM3     | 1000   | 1000        | 3          | 0.293      | 0.179     | 0.066     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.497      | 0.285     | 0.062     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.998     |
| Pearson       | 1000   | 1000        | 1000       | 0.456      | 0.292     | 0.088     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.458      | 0.274     | 0.072     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.482      | 0.281     | 0.062     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.566      | 0.412     | 0.216     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 0.992      | 0.990     | 0.970     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.422      | 0.174     | 0.011     |
| WaldV3        | 1000   | 1000        | 1000       | 0.055      | 0.051     | 0.032     |
| Pearson       | 1000   | 1000        | 1000       | 0.431      | 0.225     | 0.029     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.430      | 0.202     | 0.023     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.426      | 0.180     | 0.016     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.038      | 0.024     | 0.007     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 999         | 1000       | 0.999      | 0.999     | 0.994     |
| WaldV2,MM3    | 1000   | 999         | 1000       | 0.057      | 0.019     | 0.002     |
| WaldV3        | 1000   | 999         | 1000       | 0.797      | 0.760     | 0.673     |
| Pearson       | 1000   | 999         | 1000       | 0.101      | 0.046     | 0.005     |
| PearsonV2,MM3 | 1000   | 999         | 1000       | 0.100      | 0.040     | 0.003     |
| RSS,MM3       | 1000   | 999         | 1000       | 0.091      | 0.029     | 0.002     |
| Multn,MM3     | 1000   | 999         | 1000       | 0.110      | 0.058     | 0.009     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.017      | 0.002     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.000      | 0.000     | 0.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.033      | 0.008     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.033      | 0.005     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.022      | 0.001     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.002      | 0.002     | 0.000     |

**Power** ( $n = 1000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.730      | 0.644     | 0.469     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.356      | 0.225     | 0.062     |
| WaldV3        | 1000   | 1000        | 1          | 0.525      | 0.383     | 0.192     |
| Pearson       | 1000   | 1000        | 1          | 0.482      | 0.350     | 0.145     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.485      | 0.347     | 0.127     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.489      | 0.350     | 0.130     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.502      | 0.369     | 0.170     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 6          | 1.000      | 1.000     | 0.999     |
| WaldV2,MM3    | 1000   | 1000        | 6          | 0.920      | 0.835     | 0.574     |
| WaldV3        | 1000   | 1000        | 6          | 0.986      | 0.978     | 0.938     |
| Pearson       | 1000   | 1000        | 6          | 0.881      | 0.792     | 0.568     |
| PearsonV2,MM3 | 1000   | 1000        | 6          | 0.881      | 0.782     | 0.517     |
| RSS,MM3       | 1000   | 1000        | 6          | 0.893      | 0.816     | 0.558     |
| Multn,MM3     | 1000   | 1000        | 6          | 0.870      | 0.776     | 0.574     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.999     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.964      | 0.887     | 0.528     |
| WaldV3        | 1000   | 1000        | 1000       | 0.962      | 0.947     | 0.907     |
| Pearson       | 1000   | 1000        | 1000       | 0.968      | 0.920     | 0.705     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.967      | 0.910     | 0.669     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.973      | 0.921     | 0.666     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.807      | 0.714     | 0.513     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.162      | 0.068     | 0.011     |
| WaldV3        | 1000   | 1000        | 1000       | 0.997      | 0.991     | 0.986     |
| Pearson       | 1000   | 1000        | 1000       | 0.310      | 0.189     | 0.063     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.310      | 0.173     | 0.048     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.310      | 0.175     | 0.039     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.619      | 0.467     | 0.259     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.999     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.127      | 0.035     | 0.004     |
| WaldV3        | 1000   | 1000        | 1000       | 0.501      | 0.451     | 0.348     |
| Pearson       | 1000   | 1000        | 1000       | 0.207      | 0.094     | 0.015     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.203      | 0.085     | 0.011     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.191      | 0.070     | 0.006     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.186      | 0.108     | 0.048     |



**Power** ( $n = 2000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.837      | 0.749     | 0.565     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.685      | 0.556     | 0.274     |
| WaldV3        | 1000   | 1000        | 2          | 0.757      | 0.634     | 0.382     |
| Pearson       | 1000   | 1000        | 2          | 0.766      | 0.657     | 0.423     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.767      | 0.653     | 0.404     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.767      | 0.658     | 0.413     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.760      | 0.644     | 0.405     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 5          | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 5          | 0.999      | 0.998     | 0.986     |
| WaldV3        | 1000   | 1000        | 5          | 1.000      | 0.998     | 0.992     |
| Pearson       | 1000   | 1000        | 5          | 0.999      | 0.996     | 0.975     |
| PearsonV2,MM3 | 1000   | 1000        | 5          | 0.999      | 0.995     | 0.966     |
| RSS,MM3       | 1000   | 1000        | 5          | 0.999      | 0.998     | 0.981     |
| Multn,MM3     | 1000   | 1000        | 5          | 1.000      | 0.999     | 0.996     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.999     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.999     |
| RSS,MM3       | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.999     |
| Multn,MM3     | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.994     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 23         | 0.993      | 0.990     | 0.972     |
| WaldV2,MM3    | 1000   | 1000        | 23         | 0.318      | 0.186     | 0.043     |
| WaldV3        | 1000   | 1000        | 23         | 0.917      | 0.859     | 0.726     |
| Pearson       | 1000   | 1000        | 23         | 0.592      | 0.455     | 0.238     |
| PearsonV2,MM3 | 1000   | 1000        | 23         | 0.591      | 0.445     | 0.200     |
| RSS,MM3       | 1000   | 1000        | 23         | 0.597      | 0.457     | 0.210     |
| Multn,MM3     | 1000   | 1000        | 23         | 0.864      | 0.788     | 0.591     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.471      | 0.271     | 0.067     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.556      | 0.425     | 0.175     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.555      | 0.408     | 0.146     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.574      | 0.426     | 0.143     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.969      | 0.932     | 0.801     |

**Power** ( $n = 3000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 0          | 0.936      | 0.882     | 0.712     |
| WaldV2,MM3    | 1000   | 1000        | 0          | 0.859      | 0.778     | 0.481     |
| WaldV3        | 1000   | 1000        | 0          | 0.899      | 0.824     | 0.601     |
| Pearson       | 1000   | 1000        | 0          | 0.916      | 0.862     | 0.665     |
| PearsonV2,MM3 | 1000   | 1000        | 0          | 0.917      | 0.861     | 0.650     |
| RSS,MM3       | 1000   | 1000        | 0          | 0.922      | 0.865     | 0.662     |
| Multn,MM3     | 1000   | 1000        | 0          | 0.904      | 0.836     | 0.616     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 4          | 1.000      | 1.000     | 0.999     |
| PearsonV2,MM3 | 1000   | 1000        | 4          | 1.000      | 1.000     | 0.998     |
| RSS,MM3       | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 4          | 1.000      | 1.000     | 1.000     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 85         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 85         | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 85         | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 85         | 1.000      | 1.000     | 1.000     |
| PearsonV2,MM3 | 1000   | 1000        | 85         | 1.000      | 1.000     | 1.000     |
| RSS,MM3       | 1000   | 1000        | 85         | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 85         | 1.000      | 1.000     | 0.999     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 11         | 0.978      | 0.964     | 0.905     |
| WaldV2,MM3    | 1000   | 1000        | 11         | 0.558      | 0.398     | 0.155     |
| WaldV3        | 1000   | 1000        | 11         | 0.893      | 0.826     | 0.647     |
| Pearson       | 1000   | 1000        | 11         | 0.807      | 0.720     | 0.505     |
| PearsonV2,MM3 | 1000   | 1000        | 11         | 0.807      | 0.706     | 0.459     |
| RSS,MM3       | 1000   | 1000        | 11         | 0.822      | 0.725     | 0.492     |
| Multn,MM3     | 1000   | 1000        | 11         | 0.906      | 0.853     | 0.679     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 180        | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 180        | 0.763      | 0.608     | 0.271     |
| WaldV3        | 1000   | 1000        | 180        | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 180        | 0.833      | 0.707     | 0.435     |
| PearsonV2,MM3 | 1000   | 1000        | 180        | 0.832      | 0.694     | 0.405     |
| RSS,MM3       | 1000   | 1000        | 180        | 0.872      | 0.746     | 0.449     |
| Multn,MM3     | 1000   | 1000        | 180        | 0.994      | 0.975     | 0.885     |

## Strat-clust sampling

Type I errors ( $n = 500$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 4          | 0.747      | 0.682     | 0.565     |
| WaldV2,MM3    | 1000   | 1000        | 4          | 0.072      | 0.035     | 0.007     |
| WaldV3        | 1000   | 1000        | 4          | 0.307      | 0.222     | 0.122     |
| Pearson       | 1000   | 1000        | 4          | 0.076      | 0.038     | 0.003     |
| PearsonV2,MM3 | 1000   | 1000        | 4          | 0.078      | 0.036     | 0.003     |
| RSS,MM3       | 1000   | 1000        | 4          | 0.070      | 0.034     | 0.003     |
| Multn,MM3     | 1000   | 1000        | 4          | 0.208      | 0.131     | 0.039     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.069      | 0.022     | 0.002     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.068      | 0.025     | 0.001     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.068      | 0.022     | 0.001     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.049      | 0.015     | 0.001     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.262      | 0.174     | 0.068     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       |            |           |           |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.024      | 0.003     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.132      | 0.114     | 0.095     |
| Pearson       | 1000   | 1000        | 1000       | 0.001      | 0.000     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.001      | 0.000     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.000      | 0.000     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.014      | 0.004     | 0.000     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.039      | 0.010     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.975      | 0.959     | 0.937     |
| Pearson       | 1000   | 1000        | 1000       | 0.032      | 0.012     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.032      | 0.012     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.023      | 0.006     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.111      | 0.064     | 0.010     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       |            |           |           |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.020      | 0.003     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.013      | 0.011     | 0.009     |
| Pearson       | 1000   | 1000        | 1000       | 0.006      | 0.001     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.005      | 0.001     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.004      | 0.000     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.015      | 0.004     | 0.000     |

**Type I errors** ( $n = 1000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 0.360      | 0.267     | 0.125     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 0.066      | 0.033     | 0.005     |
| WaldV3        | 1000   | 1000        | 2          | 0.166      | 0.095     | 0.038     |
| Pearson       | 1000   | 1000        | 2          | 0.074      | 0.044     | 0.007     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 0.075      | 0.043     | 0.006     |
| RSS,MM3       | 1000   | 1000        | 2          | 0.073      | 0.039     | 0.005     |
| Multn,MM3     | 1000   | 1000        | 2          | 0.147      | 0.085     | 0.030     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 8          | 0.996      | 0.995     | 0.984     |
| WaldV2,MM3    | 1000   | 1000        | 8          | 0.068      | 0.019     | 0.002     |
| WaldV3        | 1000   | 1000        | 8          | 0.865      | 0.816     | 0.693     |
| Pearson       | 1000   | 1000        | 8          | 0.067      | 0.029     | 0.004     |
| PearsonV2,MM3 | 1000   | 1000        | 8          | 0.068      | 0.027     | 0.002     |
| RSS,MM3       | 1000   | 1000        | 8          | 0.059      | 0.021     | 0.001     |
| Multn,MM3     | 1000   | 1000        | 8          | 0.388      | 0.264     | 0.109     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.022      | 0.003     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.999      | 0.999     | 0.998     |
| Pearson       | 1000   | 1000        | 1000       | 0.013      | 0.001     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.012      | 0.000     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.007      | 0.000     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.326      | 0.211     | 0.086     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.047      | 0.014     | 0.003     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.995     |
| Pearson       | 1000   | 1000        | 1000       | 0.049      | 0.020     | 0.004     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.049      | 0.017     | 0.004     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.039      | 0.015     | 0.003     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.417      | 0.309     | 0.150     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.028      | 0.006     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.985      | 0.981     | 0.968     |
| Pearson       | 1000   | 1000        | 1000       | 0.025      | 0.005     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.025      | 0.005     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.017      | 0.000     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.242      | 0.155     | 0.046     |

**Type I errors** ( $n = 2000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 0          | 0.208      | 0.148     | 0.055     |
| WaldV2,MM3    | 1000   | 1000        | 0          | 0.098      | 0.044     | 0.014     |
| WaldV3        | 1000   | 1000        | 0          | 0.140      | 0.082     | 0.026     |
| Pearson       | 1000   | 1000        | 0          | 0.103      | 0.043     | 0.014     |
| PearsonV2,MM3 | 1000   | 1000        | 0          | 0.103      | 0.041     | 0.012     |
| RSS,MM3       | 1000   | 1000        | 0          | 0.105      | 0.046     | 0.012     |
| Multn,MM3     | 1000   | 1000        | 0          | 0.142      | 0.083     | 0.021     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 4          | 0.777      | 0.691     | 0.544     |
| WaldV2,MM3    | 1000   | 1000        | 4          | 0.089      | 0.039     | 0.003     |
| WaldV3        | 1000   | 1000        | 4          | 0.493      | 0.384     | 0.230     |
| Pearson       | 1000   | 1000        | 4          | 0.089      | 0.046     | 0.011     |
| PearsonV2,MM3 | 1000   | 1000        | 4          | 0.089      | 0.045     | 0.008     |
| RSS,MM3       | 1000   | 1000        | 4          | 0.083      | 0.039     | 0.008     |
| Multn,MM3     | 1000   | 1000        | 4          | 0.415      | 0.312     | 0.136     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.041      | 0.009     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.037      | 0.014     | 0.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.037      | 0.012     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.026      | 0.007     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.820      | 0.719     | 0.479     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 37         | 0.987      | 0.971     | 0.933     |
| WaldV2,MM3    | 1000   | 1000        | 37         | 0.080      | 0.038     | 0.000     |
| WaldV3        | 1000   | 1000        | 37         | 0.867      | 0.814     | 0.661     |
| Pearson       | 1000   | 1000        | 37         | 0.076      | 0.029     | 0.004     |
| PearsonV2,MM3 | 1000   | 1000        | 37         | 0.076      | 0.026     | 0.002     |
| RSS,MM3       | 1000   | 1000        | 37         | 0.069      | 0.029     | 0.001     |
| Multn,MM3     | 1000   | 1000        | 37         | 0.676      | 0.530     | 0.286     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.034      | 0.012     | 0.001     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.044      | 0.024     | 0.002     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.044      | 0.021     | 0.001     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.033      | 0.014     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.801      | 0.702     | 0.444     |

**Type I errors** ( $n = 3000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.176      | 0.114     | 0.038     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.091      | 0.048     | 0.009     |
| WaldV3        | 1000   | 1000        | 1          | 0.138      | 0.081     | 0.021     |
| Pearson       | 1000   | 1000        | 1          | 0.099      | 0.054     | 0.011     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.100      | 0.052     | 0.009     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.100      | 0.052     | 0.014     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.133      | 0.079     | 0.023     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 8          | 0.537      | 0.430     | 0.243     |
| WaldV2,MM3    | 1000   | 1000        | 8          | 0.078      | 0.035     | 0.003     |
| WaldV3        | 1000   | 1000        | 8          | 0.320      | 0.224     | 0.078     |
| Pearson       | 1000   | 1000        | 8          | 0.082      | 0.034     | 0.009     |
| PearsonV2,MM3 | 1000   | 1000        | 8          | 0.081      | 0.032     | 0.006     |
| RSS,MM3       | 1000   | 1000        | 8          | 0.088      | 0.032     | 0.005     |
| Multn,MM3     | 1000   | 1000        | 8          | 0.306      | 0.211     | 0.078     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 195        | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 195        | 0.045      | 0.018     | 0.001     |
| WaldV3        | 1000   | 1000        | 195        | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 195        | 0.054      | 0.022     | 0.007     |
| PearsonV2,MM3 | 1000   | 1000        | 195        | 0.052      | 0.021     | 0.005     |
| RSS,MM3       | 1000   | 1000        | 195        | 0.051      | 0.018     | 0.003     |
| Multn,MM3     | 1000   | 1000        | 195        | 0.904      | 0.808     | 0.589     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 26         | 0.822      | 0.765     | 0.605     |
| WaldV2,MM3    | 1000   | 1000        | 26         | 0.075      | 0.029     | 0.002     |
| WaldV3        | 1000   | 1000        | 26         | 0.630      | 0.516     | 0.322     |
| Pearson       | 1000   | 1000        | 26         | 0.083      | 0.036     | 0.004     |
| PearsonV2,MM3 | 1000   | 1000        | 26         | 0.082      | 0.035     | 0.003     |
| RSS,MM3       | 1000   | 1000        | 26         | 0.073      | 0.030     | 0.003     |
| Multn,MM3     | 1000   | 1000        | 26         | 0.556      | 0.439     | 0.239     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 256        | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 256        | 0.047      | 0.017     | 0.002     |
| WaldV3        | 1000   | 1000        | 256        | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 256        | 0.058      | 0.019     | 0.001     |
| PearsonV2,MM3 | 1000   | 1000        | 256        | 0.057      | 0.019     | 0.001     |
| RSS,MM3       | 1000   | 1000        | 256        | 0.041      | 0.012     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 256        | 0.946      | 0.856     | 0.659     |

**Power** ( $n = 500$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 5          | 0.872      | 0.834     | 0.734     |
| WaldV2,MM3    | 1000   | 1000        | 5          | 0.186      | 0.103     | 0.012     |
| WaldV3        | 1000   | 1000        | 5          | 0.474      | 0.379     | 0.234     |
| Pearson       | 1000   | 1000        | 5          | 0.234      | 0.136     | 0.036     |
| PearsonV2,MM3 | 1000   | 1000        | 5          | 0.236      | 0.133     | 0.026     |
| RSS,MM3       | 1000   | 1000        | 5          | 0.234      | 0.124     | 0.025     |
| Multn,MM3     | 1000   | 1000        | 5          | 0.300      | 0.197     | 0.088     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.574      | 0.358     | 0.109     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.372      | 0.234     | 0.069     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.374      | 0.221     | 0.053     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.382      | 0.224     | 0.051     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.432      | 0.321     | 0.157     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       |            |           |           |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.716      | 0.441     | 0.079     |
| WaldV3        | 1000   | 1000        | 1000       | 0.224      | 0.200     | 0.152     |
| Pearson       | 1000   | 1000        | 1000       | 0.373      | 0.162     | 0.015     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.371      | 0.144     | 0.013     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.374      | 0.137     | 0.008     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.085      | 0.038     | 0.008     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.210      | 0.080     | 0.009     |
| WaldV3        | 1000   | 1000        | 1000       | 0.976      | 0.968     | 0.939     |
| Pearson       | 1000   | 1000        | 1000       | 0.265      | 0.152     | 0.022     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.267      | 0.140     | 0.017     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.237      | 0.106     | 0.008     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.219      | 0.129     | 0.035     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       |            |           |           |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.127      | 0.024     | 0.000     |
| WaldV3        | 1000   | 1000        | 1000       | 0.020      | 0.018     | 0.012     |
| Pearson       | 1000   | 1000        | 1000       | 0.114      | 0.037     | 0.002     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.114      | 0.033     | 0.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.090      | 0.023     | 0.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.032      | 0.013     | 0.000     |

**Power** ( $n = 1000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.747      | 0.662     | 0.486     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.387      | 0.253     | 0.071     |
| WaldV3        | 1000   | 1000        | 1          | 0.573      | 0.444     | 0.239     |
| Pearson       | 1000   | 1000        | 1          | 0.516      | 0.378     | 0.158     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.517      | 0.367     | 0.150     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.518      | 0.374     | 0.151     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.522      | 0.386     | 0.181     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 21         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 21         | 0.905      | 0.838     | 0.577     |
| WaldV3        | 1000   | 1000        | 21         | 0.999      | 0.996     | 0.984     |
| Pearson       | 1000   | 1000        | 21         | 0.770      | 0.652     | 0.374     |
| PearsonV2,MM3 | 1000   | 1000        | 21         | 0.770      | 0.641     | 0.322     |
| RSS,MM3       | 1000   | 1000        | 21         | 0.819      | 0.691     | 0.385     |
| Multn,MM3     | 1000   | 1000        | 21         | 0.830      | 0.729     | 0.504     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.996      | 0.985     | 0.886     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.967      | 0.890     | 0.651     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.966      | 0.881     | 0.602     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.975      | 0.912     | 0.665     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.799      | 0.692     | 0.461     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.650      | 0.459     | 0.147     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 0.999     |
| Pearson       | 1000   | 1000        | 1000       | 0.761      | 0.645     | 0.396     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.760      | 0.636     | 0.351     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.767      | 0.617     | 0.315     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.653      | 0.501     | 0.289     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.569      | 0.326     | 0.057     |
| WaldV3        | 1000   | 1000        | 1000       | 0.997      | 0.994     | 0.990     |
| Pearson       | 1000   | 1000        | 1000       | 0.671      | 0.487     | 0.182     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.670      | 0.455     | 0.146     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.669      | 0.443     | 0.122     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.606      | 0.484     | 0.235     |



**Power** ( $n = 2000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 0          | 0.865      | 0.794     | 0.622     |
| WaldV2,MM3    | 1000   | 1000        | 0          | 0.724      | 0.582     | 0.303     |
| WaldV3        | 1000   | 1000        | 0          | 0.803      | 0.714     | 0.471     |
| Pearson       | 1000   | 1000        | 0          | 0.813      | 0.717     | 0.488     |
| PearsonV2,MM3 | 1000   | 1000        | 0          | 0.814      | 0.715     | 0.470     |
| RSS,MM3       | 1000   | 1000        | 0          | 0.816      | 0.723     | 0.482     |
| Multn,MM3     | 1000   | 1000        | 0          | 0.796      | 0.703     | 0.449     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 6          | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 6          | 1.000      | 1.000     | 0.989     |
| WaldV3        | 1000   | 1000        | 6          | 1.000      | 0.999     | 0.996     |
| Pearson       | 1000   | 1000        | 6          | 0.987      | 0.974     | 0.889     |
| PearsonV2,MM3 | 1000   | 1000        | 6          | 0.987      | 0.969     | 0.866     |
| RSS,MM3       | 1000   | 1000        | 6          | 0.995      | 0.984     | 0.923     |
| Multn,MM3     | 1000   | 1000        | 6          | 1.000      | 0.998     | 0.993     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| RSS,MM3       | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.999      | 0.990     | 0.951     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 23         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 23         | 0.971      | 0.920     | 0.738     |
| WaldV3        | 1000   | 1000        | 23         | 0.999      | 0.999     | 0.993     |
| Pearson       | 1000   | 1000        | 23         | 0.985      | 0.974     | 0.896     |
| PearsonV2,MM3 | 1000   | 1000        | 23         | 0.985      | 0.972     | 0.867     |
| RSS,MM3       | 1000   | 1000        | 23         | 0.989      | 0.978     | 0.877     |
| Multn,MM3     | 1000   | 1000        | 23         | 0.991      | 0.970     | 0.884     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 1000       | 0.972      | 0.924     | 0.710     |
| WaldV3        | 1000   | 1000        | 1000       | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 1000       | 0.989      | 0.965     | 0.859     |
| PearsonV2,MM3 | 1000   | 1000        | 1000       | 0.989      | 0.959     | 0.837     |
| RSS,MM3       | 1000   | 1000        | 1000       | 0.994      | 0.970     | 0.842     |
| Multn,MM3     | 1000   | 1000        | 1000       | 0.981      | 0.953     | 0.842     |

**Power** ( $n = 3000$ )

| name          | n_sims | n_converged | n_rank_def | rej_rate10 | rej_rate5 | rej_rate1 |
|---------------|--------|-------------|------------|------------|-----------|-----------|
| <b>1F 5V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 1          | 0.962      | 0.906     | 0.772     |
| WaldV2,MM3    | 1000   | 1000        | 1          | 0.899      | 0.807     | 0.541     |
| WaldV3        | 1000   | 1000        | 1          | 0.939      | 0.867     | 0.701     |
| Pearson       | 1000   | 1000        | 1          | 0.944      | 0.889     | 0.745     |
| PearsonV2,MM3 | 1000   | 1000        | 1          | 0.944      | 0.886     | 0.731     |
| RSS,MM3       | 1000   | 1000        | 1          | 0.943      | 0.895     | 0.751     |
| Multn,MM3     | 1000   | 1000        | 1          | 0.931      | 0.869     | 0.703     |
| <b>1F 8V</b>  |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 2          | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 2          | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 2          | 1.000      | 1.000     | 0.999     |
| Pearson       | 1000   | 1000        | 2          | 1.000      | 0.999     | 0.995     |
| PearsonV2,MM3 | 1000   | 1000        | 2          | 1.000      | 0.999     | 0.993     |
| RSS,MM3       | 1000   | 1000        | 2          | 1.000      | 0.999     | 0.998     |
| Multn,MM3     | 1000   | 1000        | 2          | 1.000      | 1.000     | 1.000     |
| <b>1F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 95         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 95         | 1.000      | 1.000     | 1.000     |
| WaldV3        | 1000   | 1000        | 95         | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 95         | 1.000      | 1.000     | 1.000     |
| PearsonV2,MM3 | 1000   | 1000        | 95         | 1.000      | 1.000     | 1.000     |
| RSS,MM3       | 1000   | 1000        | 95         | 1.000      | 1.000     | 1.000     |
| Multn,MM3     | 1000   | 1000        | 95         | 1.000      | 1.000     | 0.997     |
| <b>2F 10V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 15         | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 15         | 0.999      | 0.998     | 0.977     |
| WaldV3        | 1000   | 1000        | 15         | 1.000      | 1.000     | 0.995     |
| Pearson       | 1000   | 1000        | 15         | 1.000      | 1.000     | 0.991     |
| PearsonV2,MM3 | 1000   | 1000        | 15         | 1.000      | 0.999     | 0.989     |
| RSS,MM3       | 1000   | 1000        | 15         | 1.000      | 0.999     | 0.992     |
| Multn,MM3     | 1000   | 1000        | 15         | 1.000      | 0.999     | 0.988     |
| <b>3F 15V</b> |        |             |            |            |           |           |
| Wald          | 1000   | 1000        | 194        | 1.000      | 1.000     | 1.000     |
| WaldV2,MM3    | 1000   | 1000        | 194        | 1.000      | 0.999     | 0.989     |
| WaldV3        | 1000   | 1000        | 194        | 1.000      | 1.000     | 1.000     |
| Pearson       | 1000   | 1000        | 194        | 1.000      | 1.000     | 0.997     |
| PearsonV2,MM3 | 1000   | 1000        | 194        | 1.000      | 1.000     | 0.996     |
| RSS,MM3       | 1000   | 1000        | 194        | 1.000      | 1.000     | 0.996     |
| Multn,MM3     | 1000   | 1000        | 194        | 0.999      | 0.998     | 0.980     |