Table 1. Setting 1 - Continuous Y (Scenario 1)

Figure	Data-generating mechanism				Table	Rows
	Y	$\mathbf{X}$	Covariance	% Missing		
1	Continuous	Continuous	0.00	0.2	5.2	3, 7
2	Continuous	Continuous	0.00	0.4	5.2	4, 8
3	Continuous	Continuous	0.20	0.2	5.2	3, 7
4	Continuous	Continuous	0.20	0.4	5.2	4, 8
5	Continuous	Binary	0.00	0.2	5.2	1, 5
6	Continuous	Binary	0.00	0.4	5.2	2, 6
7	Continuous	Binary	0.20	0.2	5.2	1, 5
8	Continuous	Binary	0.20	0.4	5.2	2, 6

TABLE 2. Setting 1 - Binary outcome (Scenario 2-a, $\beta_T = 0.00$)

Figure	Data-generating mechanism						Table	Rows
	Y	$\mathbf{X}$	β_T	β_X	Covariance	% Missing		
1	Binary	Continuous	0.00	0.00	0.00	0.2	5.4	1, 10, 19
2	Binary	Continuous	0.00	0.02	0.00	0.2	5.4	2, 11, 20
3	Binary	Continuous	0.00	-0.02	0.00	0.4	5.4	3, 12, 21
4	Binary	Continuous	0.00	0.00	0.00	0.4	5.4	1, 10, 19
5	Binary	Continuous	0.00	0.02	0.00	0.2	5.4	2, 11, 20
6	Binary	Continuous	0.00	-0.02	0.00	0.2	5.4	3, 12, 21
7	Binary	Continuous	0.00	0.00	0.20	0.4	5.4	1, 10, 19
8	Binary	Continuous	0.00	0.02	0.20	0.4	5.4	2, 11, 20
9	Binary	Continuous	0.00	-0.02	0.20	0.2	5.4	3, 12, 21
10	Binary	Continuous	0.00	0.00	0.20	0.2	5.4	1, 10, 19
11	Binary	Continuous	0.00	0.02	0.20	0.4	5.4	2, 11, 20
12	Binary	Continuous	0.00	-0.02	0.20	0.4	5.4	3, 12, 21
13	Binary	Binary	0.00	0.00	0.00	0.2	5.4	1, 10, 19
14	Binary	Binary	0.00	0.02	0.00	0.2	5.4	2, 11, 20
15	Binary	Binary	0.00	-0.02	0.00	0.4	5.4	3, 12, 21
16	Binary	Binary	0.00	0.00	0.00	0.4	5.4	1, 10, 19
17	Binary	Binary	0.00	0.02	0.00	0.2	5.4	2, 11, 20
18	Binary	Binary	0.00	-0.02	0.00	0.2	5.4	3, 12, 21
19	Binary	Binary	0.00	0.00	0.20	0.4	5.4	1, 10, 19
20	Binary	Binary	0.00	0.02	0.20	0.4	5.4	2, 11, 20
21	Binary	Binary	0.00	-0.02	0.20	0.2	5.4	3, 12, 21
22	Binary	Binary	0.00	0.00	0.20	0.2	5.4	1, 10, 19
23	Binary	Binary	0.00	0.02	0.20	0.4	5.4	2, 11, 20
24	Binary	Binary	0.00	-0.02	0.20	0.4	5.4	3, 12, 21

TABLE 3. Setting 1 - Binary outcome (Scenario 2-b, $\beta_T = 0.50$)

Figure	Data-generating mechanism						Table	Rows
	Y	$\mathbf{X}$	β_T	β_X	Covariance	% Missing		
1	Binary	Continuous	0.50	0.00	0.00	0.2	5.4	4, 13, 22
2	Binary	Continuous	0.50	0.02	0.00	0.2	5.4	5, 14, 23
3	Binary	Continuous	0.50	-0.02	0.00	0.4	5.4	6, 15, 24
4	Binary	Continuous	0.50	0.00	0.00	0.4	5.4	4, 13, 22
5	Binary	Continuous	0.50	0.02	0.00	0.2	5.4	5, 14, 23
6	Binary	Continuous	0.50	-0.02	0.00	0.2	5.4	6, 15, 24
7	Binary	Continuous	0.50	0.00	0.20	0.4	5.4	4, 13, 22
8	Binary	Continuous	0.50	0.02	0.20	0.4	5.4	5, 14, 23
9	Binary	Continuous	0.50	-0.02	0.20	0.2	5.4	6, 15, 24
10	Binary	Continuous	0.50	0.00	0.20	0.2	5.4	4, 13, 22
11	Binary	Continuous	0.50	0.02	0.20	0.4	5.4	5, 14, 23
12	Binary	Continuous	0.50	-0.02	0.20	0.4	5.4	6, 15, 24
13	Binary	Binary	0.50	0.00	0.00	0.2	5.4	4, 13, 22
14	Binary	Binary	0.50	0.02	0.00	0.2	5.4	5, 14, 23
15	Binary	Binary	0.50	-0.02	0.00	0.4	5.4	6, 15, 24
16	Binary	Binary	0.50	0.00	0.00	0.4	5.4	4, 13, 22
17	Binary	Binary	0.50	0.02	0.00	0.2	5.4	5, 14, 23
18	Binary	Binary	0.50	-0.02	0.00	0.2	5.4	6, 15, 24
19	Binary	Binary	0.50	0.00	0.20	0.4	5.4	4, 13, 22
20	Binary	Binary	0.50	0.02	0.20	0.4	5.4	5, 14, 23
21	Binary	Binary	0.50	-0.02	0.20	0.2	5.4	6, 15, 24
22	Binary	Binary	0.50	0.00	0.20	0.2	5.4	4, 13, 22
23	Binary	Binary	0.50	0.02	0.20	0.4	5.4	5, 14, 23
24	Binary	Binary	0.50	-0.02	0.20	0.4	5.4	6, 15, 24

TABLE 4. Setting 1 - Binary outcome (Scenario 2-c, $\beta_T = -0.50$)

Figure	Data-generating mechanism						Table	Rows
	Y	$\mathbf{X}$	β_T	β_X	Covariance	% Missing		
1	Binary	Continuous	-0.50	0.00	0.00	0.2	5.4	7, 16, 25
2	Binary	Continuous	-0.50	0.02	0.00	0.2	5.4	8, 17, 26
3	Binary	Continuous	-0.50	-0.02	0.00	0.4	5.4	9, 18, 27
4	Binary	Continuous	-0.50	0.00	0.00	0.4	5.4	7, 16, 25
5	Binary	Continuous	-0.50	0.02	0.00	0.2	5.4	8, 17, 26
6	Binary	Continuous	-0.50	-0.02	0.00	0.2	5.4	9, 18, 27
7	Binary	Continuous	-0.50	0.00	0.20	0.4	5.4	7, 16, 25
8	Binary	Continuous	-0.50	0.02	0.20	0.4	5.4	8, 17, 26
9	Binary	Continuous	-0.50	-0.02	0.20	0.2	5.4	9, 18, 27
10	Binary	Continuous	-0.50	0.00	0.20	0.2	5.4	7, 16, 25
11	Binary	Continuous	-0.50	0.02	0.20	0.4	5.4	8, 17, 26
12	Binary	Continuous	-0.50	-0.02	0.20	0.4	5.4	9, 18, 27
13	Binary	Binary	-0.50	0.00	0.00	0.2	5.4	7, 16, 25
14	Binary	Binary	-0.50	0.02	0.00	0.2	5.4	8, 17, 26
15	Binary	Binary	-0.50	-0.02	0.00	0.4	5.4	9, 18, 27
16	Binary	Binary	-0.50	0.00	0.00	0.4	5.4	7, 16, 25
17	Binary	Binary	-0.50	0.02	0.00	0.2	5.4	8, 17, 26
18	Binary	Binary	-0.50	-0.02	0.00	0.2	5.4	9, 18, 27
19	Binary	Binary	-0.50	0.00	0.20	0.4	5.4	7, 16, 25
20	Binary	Binary	-0.50	0.02	0.20	0.4	5.4	8, 17, 26
21	Binary	Binary	-0.50	-0.02	0.20	0.2	5.4	9, 18, 27
22	Binary	Binary	-0.50	0.00	0.20	0.2	5.4	7, 16, 25
23	Binary	Binary	-0.50	0.02	0.20	0.4	5.4	8, 17, 26
24	Binary	Binary	-0.50	-0.02	0.20	0.4	5.4	9, 18, 27

TABLE 5. Setting 2 - Continuous Y (Scenario 3)

Figure	Data-generating mechanism				Table	Rows
	Order	Y	$\mathbf{X}$	% Missing		
1	1, 2	Continuous	Continuous	0.2	5.5	3, 7
2	1, 2	Continuous	Continuous	0.4	5.5	4, 8
3	1, 2	Continuous	Binary	0.2	5.5	1, 5
4	1, 2	Continuous	Binary	0.4	5.5	2, 6

TABLE 6. Setting 2 - Binary outcome (Scenario 4)

Figure	Data-generating mechanism				Table
	Order	Y	$\mathbf{X}$	% Missing	
1	1, 2	Binary	Continuous	0.2	5.6
2	1, 2	Binary	Continuous	0.4	5.6
3	1, 2	Binary	Binary	0.2	5.6
4	1, 2	Binary	Binary	0.4	5.6

TABLE 7. Setting 3 - Continuous Y (Scenario 5)

Figure	Data-generating mechanism			Table	Rows
	Y	$\mathbf{X}$	% Missing		
1	Continuous	Continuous	0.2	5.7	2, 4
2	Continuous	Continuous	0.4	5.7	6, 8
3	Continuous	Binary	0.2	5.7	1, 3
4	Continuous	Binary	0.4	5.7	5, 7

TABLE 8. Setting 3 - Binary outcome (Scenario 6)

Figure	Data-generating mechanism			Table	Rows
	Y	$\mathbf{X}$	% Missing		
1	Binary	Continuous	0.2	5.8	2, 4, 6
2	Binary	Continuous	0.4	5.8	8, 10, 12
3	Binary	Binary	0.2	5.8	1, 3, 5
4	Binary	Binary	0.4	5.8	7, 9, 11

TABLE 9. Setting 4 - Continuous Y (Scenario 7)

Figure	Data-generating mechanism			Table	Rows
	Y	$\mathbf{X}$	% Missing		
1	Continuous	Continuous	0.2	5.9	2, 4
2	Continuous	Continuous	0.4	5.9	6, 8
3	Continuous	Binary	0.2	5.9	1, 3
4	Continuous	Binary	0.4	5.9	5, 7

TABLE 10. Setting 4 - Binary outcome (Scenario 8)

Figure	Data-generating mechanism			Table	Rows
	Y	$\mathbf{X}$	% Missing		
1	Binary	Continuous	0.2	5.10	2, 4, 6
2	Binary	Continuous	0.4	5.10	8, 10, 12
3	Binary	Binary	0.2	5.10	1, 3, 5
4	Binary	Binary	0.4	5.10	7, 9, 11