This form documents the artifacts associated with the article (i.e., the data and code supporting the computational findings) and describes how to reproduce the findings.

### Part 1: Data

This paper	does	$\operatorname{not}$	involve	analysis	of	external	data	(i.e.,	no	${\rm data}$	are	used	or	the	only	data	are
generated b	by the	auth	nors via	simulatio	n i	in their co	ode).										

☑ I certify that the author(s) of the manuscript have legitimate access to and permission to use the data used in this manuscript.

#### Abstract

We analyze two datasets: **CD4 Data** from the Multi-Center AIDS Cohort Study, containing 2,376 CD4+cell count measurements from 369 HIV-infected men over 8.5 years, with 1–12 measurements per individual, resulting in a highly unbalanced dataset. **Serum Cholesterol Data** from the National Cooperative Gallstone Study includes patients with floating gallstones in high-dose and placebo groups, with cholesterol measured at baseline and follow-ups. Many measurements are missing due to missed visits, inadequate lab specimens, or early termination.

### Availability

$\boxtimes$	Data	$\mathbf{are}$	publicly	available.	
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☐ Data **cannot be made** publicly available.

If the data are publicly available, see the *Publicly available data* section. Otherwise, see the *Non-publicly available data* section, below.

#### Publicly available data

- $\square$  Data are available online at:
  - CD4 Data: https://search.r-project.org/CRAN/refmans/lqmix/html/cd4.html
  - Serum cholesterol data: https://content.sph.harvard.edu/fitzmaur/ala/cholesterol.txt
- □ Data are available as part of the paper's supplementary material.
- □ Data are publicly available by request, following the process described here:
- ☐ Data are or will be made available through some other mechanism, described here:

#### Non-publicly available data

## Description

#### File format(s)

- $\boxtimes$  CSV or other plain text.
- ⊠ Software-specific binary format (.Rda, Python pickle, etc.): Rda
- □ Standardized binary format (e.g., netCDF, HDF5, etc.):
- $\square$  Other (please specify):

<ul> <li>□ Provided by authors in the following file(s):</li> <li>□ Data file(s) is(are) self-describing (e.g., netCDF files)</li> <li>☑ Available at the following URL:</li> </ul>
<ul> <li>CD4 Data: https://search.r-project.org/CRAN/refmans/lqmix/html/cd4.html</li> <li>Serum cholesterol data: https://content.sph.harvard.edu/fitzmaur/ala/cholesterol.tx</li> </ul>

### Additional Information (optional)

# Part 2: Code

#### Abstract

Our code investigates the performance of the HCP method across various aspects, including marginal coverage (HCP\_marginal.R), conditional coverage (HCP\_conditional.R), local coverage (HCP\_local.R.), and simultaneous prediction (HCP\_simul.R). These codes are located in different folders for tables and figures. We provide the code for all tables and figures in the paper, each with a corresponding folder containing a main.R file that calls all necessary scripts and can be run directly to reproduce the results.

## Description

Code format(s)				
⊠ Script files				
<ul><li>⋈ R</li><li>□ Python</li><li>□ Matlab</li><li>□ Other:</li></ul>				
□ Package				
<ul><li>☑ R</li><li>☐ Python</li><li>☐ MATLAB toolbox</li><li>☐ Other:</li></ul>				
$\   \boxtimes $ Reproducible report				
<ul><li>☒ R Markdown</li><li>☐ Jupyter notebook</li><li>☐ Other:</li></ul>				
☐ Shell script ☐ Other (please specify):				

#### Supporting software requirements

Version of primary software used R 4.4.2 (Big Sur ARM build, GUI 1.81, Build 8462)

Libraries and dependencies used by the cod
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•	MASS version 7.3.61
•	stats version 4.4.2
•	grf version 2.4.0
•	quantreg version 5.99.1
•	doParallel version 1.0.17
•	doRNG version 1.8.6.1
_	lmod rengion 1 1 26

- lme4 version 1.1.36
- merTools version 0.6.2
- randomForest version 4.7.1.2
- $\bullet$  rstudioapi version 0.17.1

# Supporting system/hardware requirements (optional)

Parallelization used
<ul> <li>□ No parallel code used</li> <li>⋈ Multi-core parallelization on a single machine/node</li> </ul>
- Number of cores used: 10
$\hfill \square$ Multi-machine/multi-node parallelization
<ul> <li>Number of nodes and cores used:</li> </ul>
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#### License

 $\boxtimes$  MIT License (default)  $\square$  BSD  $\square$  GPL v3.0  $\square$  Creative Commons  $\square$  Other: (please specify)

# Additional information (optional)

# Part 3: Reproducibility workflow

# Scope

The provided workflow reproduces:

	Any numbers provided in text in the paper
$\boxtimes$	The computational method(s) presented in the paper (i.e., code is provided that implements the
	$\operatorname{method}(\mathbf{s}))$
$\boxtimes$	All tables and figures in the paper
	Selected tables and figures in the paper, as explained and justified below:

# Workflow

# Location

The workflow is available:
<ul> <li>□ As part of the paper's supplementary material.</li> <li>⋈ In this Git repository: https://github.com/judywangstat/HCP</li> <li>□ Other (please specify):</li> </ul>
$\mathbf{Format}(\mathbf{s})$
<ul> <li>□ Single master code file</li> <li>□ Wrapper (shell) script(s)</li> <li>□ Self-contained R Markdown file, Jupyter notebook, or other literate programming approach</li> <li>□ Text file (e.g., a readme-style file) that documents workflow</li> <li>□ Makefile</li> <li>□ Other (more detail in <i>Instructions</i> below)</li> </ul>
Instructions
Directly access the Git webpage: https://github.com/judywangstat/HCP, which contains all the folder corresponding to the tables and figures in the paper. Each table and figure has its own folder, which include all the necessary scripts and a main.R file to call them. Download the files and install the required I packages. Our program can automatically set the paths in the RStudio environment, so you do not need to manually configure them. However, the original folder structure must remain unchanged. Once the paths are correctly set, you can simply click on main.R to run the program directly. For detailed explanation and examples, see the README.md file.
Expected run-time
Approximate time needed to reproduce the analyses on a standard desktop machine:
<ul> <li>□ &lt; 1 minute</li> <li>□ 1-10 minutes</li> <li>⊠ 10-60 minutes</li> <li>□ 1-8 hours</li> <li>□ &gt; 8 hours</li> <li>□ Not feasible to run on a desktop machine, as described here:</li> </ul>
Additional information (optional)
Notes (optional)