

Table 1: Results for a survival outcome and restricted mean survival time in a hospitalized population with no variable selection.

Covariate(s)	N	Effect size	P(Reject H_0)	MSE	Bias	Var.	Rel. eff.
Supplemental O ₂	250	2	0.18	0.30	-0.03	0.30	0.93
Age and supplemental O ₂	250	2	0.18	0.30	-0.03	0.30	0.94
X-ray bilat. infiltrates	250	2	0.18	0.32	-0.03	0.31	0.99
All covariates	250	2	0.17	0.32	-0.04	0.32	0.99
Unadjusted	250	2	0.18	0.32	-0.01	0.32	1.00
Sex	250	2	0.17	0.33	-0.03	0.32	1.02
No. comorbidities	250	2	0.18	0.33	-0.03	0.33	1.02
Age	250	2	0.16	0.33	-0.03	0.33	1.02
No. symptoms	250	2	0.17	0.33	-0.03	0.33	1.03
BMI	250	2	0.17	0.33	-0.03	0.33	1.03
Smoking status	250	2	0.18	0.33	-0.03	0.33	1.03
Age and supplemental O ₂	500	2	0.34	0.15	0.00	0.15	0.92
All covariates	500	2	0.34	0.15	0.00	0.15	0.93
Supplemental O ₂	500	2	0.34	0.15	0.00	0.15	0.93
X-ray bilat. infiltrates	500	2	0.31	0.16	-0.01	0.16	0.99
Sex	500	2	0.30	0.16	-0.01	0.16	1.00
Unadjusted	500	2	0.31	0.16	0.01	0.16	1.00
Age	500	2	0.29	0.16	-0.01	0.16	1.01
Smoking status	500	2	0.30	0.16	-0.01	0.16	1.02
BMI	500	2	0.30	0.16	-0.01	0.16	1.02
No. comorbidities	500	2	0.29	0.16	-0.01	0.16	1.02
No. symptoms	500	2	0.29	0.17	-0.01	0.17	1.02
All covariates	1500	2	0.71	0.05	-0.03	0.05	0.94
Age and supplemenal O ₂	1500	2	0.70	0.05	-0.03	0.05	0.95
Supplemental O ₂	1500	2	0.71	0.05	-0.02	0.05	0.95
X-ray bilat. infiltrates	1500	2	0.68	0.05	-0.03	0.05	0.99
Unadjusted	1500	2	0.69	0.05	-0.01	0.05	1.00
Sex	1500	2	0.66	0.05	-0.03	0.05	1.01
Age	1500	2	0.67	0.05	-0.03	0.05	1.02
No. symptoms	1500	2	0.66	0.05	-0.03	0.05	1.03
Smoking status	1500	2	0.66	0.05	-0.03	0.05	1.03
No. comorbidities	1500	2	0.67	0.05	-0.03	0.05	1.03
BMI	1500	2	0.66	0.05	-0.03	0.05	1.03

Table 2: Results for a survival outcome and restricted mean survival time in a hospitalized population with no variable selection.

Covariate(s)	N	Effect size	P(Reject H_0)	MSE	Bias	Var.	Rel. eff.
Supplemental O2	250	4	0.54	0.28	0.02	0.28	0.91
Age and supplemental O2	250	4	0.56	0.28	0.02	0.28	0.92
X-ray bilat. infiltrates	250	4	0.53	0.30	0.02	0.30	0.98
Unadjusted	250	4	0.54	0.30	0.04	0.30	1.00
No. comorbidities	250	4	0.53	0.30	0.02	0.30	1.00
BMI	250	4	0.52	0.30	0.02	0.30	1.01
Sex	250	4	0.51	0.31	0.02	0.31	1.01
Age	250	4	0.53	0.31	0.02	0.31	1.01
Smoking status	250	4	0.53	0.31	0.02	0.31	1.02
No. symptoms	250	4	0.52	0.31	0.02	0.31	1.02
All covariates	250	4	0.53	0.37	0.03	0.37	1.22
Age and supplemental O2	500	4	0.86	0.13	0.03	0.13	0.93
All covariates	500	4	0.86	0.13	0.03	0.13	0.93
Supplemental O2	500	4	0.86	0.13	0.03	0.13	0.93
X-ray bilat. infiltrate	500	4	0.83	0.13	0.03	0.13	0.97
Sex	500	4	0.83	0.14	0.03	0.14	0.99
Age	500	4	0.82	0.14	0.02	0.14	0.99
No. comorbidities	500	4	0.83	0.14	0.02	0.14	1.00
No. symptoms	500	4	0.82	0.14	0.02	0.14	1.00
Unadjusted	500	4	0.84	0.14	0.04	0.14	1.00
Smoking status	500	4	0.82	0.14	0.03	0.14	1.00
BMI	500	4	0.82	0.14	0.03	0.14	1.01
All covariates	1500	4	1.00	0.04	0.02	0.04	0.87
Supplemental O2	1500	4	1.00	0.04	0.02	0.04	0.88
Age and supplemental O2	1500	4	1.00	0.04	0.02	0.04	0.89
X-ray bilat. infiltrates	1500	4	1.00	0.04	0.02	0.04	0.94
Sex	1500	4	1.00	0.05	0.02	0.05	0.97
No. comorbidities	1500	4	1.00	0.05	0.02	0.05	0.97
BMI	1500	4	1.00	0.05	0.02	0.05	0.98
Age	1500	4	1.00	0.05	0.02	0.05	0.98
Smoking status	1500	4	1.00	0.05	0.02	0.05	0.98
No. symptoms	1500	4	1.00	0.05	0.02	0.05	0.98
Unadjusted	1500	4	1.00	0.05	0.04	0.05	1.00