

## number of thresholds detected Plot the difference in the number of thresholds detected each simulation (for bootstrap, this is either 0 or 1, while for jackknife this is the average

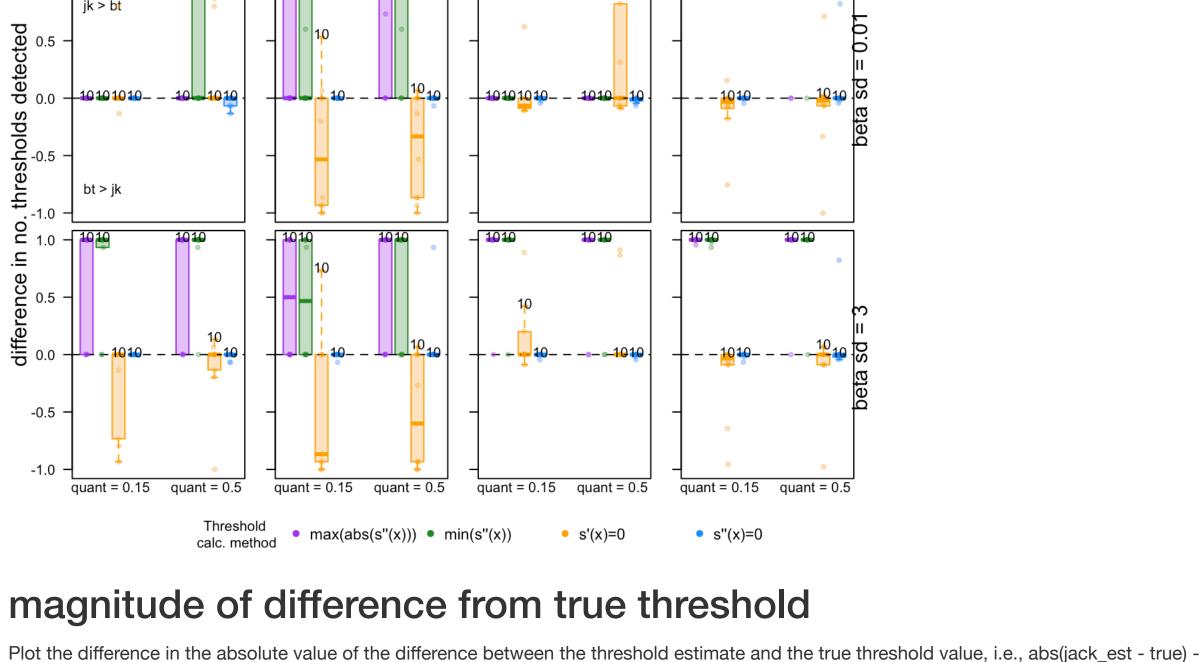
# of the number of thresholds detected each jackknife iteration)

Positive values mean that on average jackknifing detected more thresholds than bootstrapping while negative values mean bootstrapping detected more thresholds than jackknifing

In this plot (and all boxplots below), each panel is a different combination of 1) observation error, 2) time series length, and 3) standard deviation in the effect of the covariate on the response (beta\_sd, where beta ~ abs(N(0, beta\_sd)) is the slope of the relationship between the covariate and

the response). Columns 1 and 3: obs error = 0.1. Columns 2 and 4: obs error = 5. Columns 1-2: time series length = 15. Columns 3-4: time series length = 45. Top row: beta\_sd = 0.01. Bottom row: beta\_sd = 3. Within each panel, the results are grouped based on thresh\_quant, which is the quantile of the driver data that the threshold falls in (i.e., quant = 0.15 means the true threshold is equal to the 15% quantile of the driver values, and quant = 0.5 means the true threshold is eaual to the median of the driver values), and the subgroupings represent the the method used to calculate the threshold. Purple = local max/min in the second

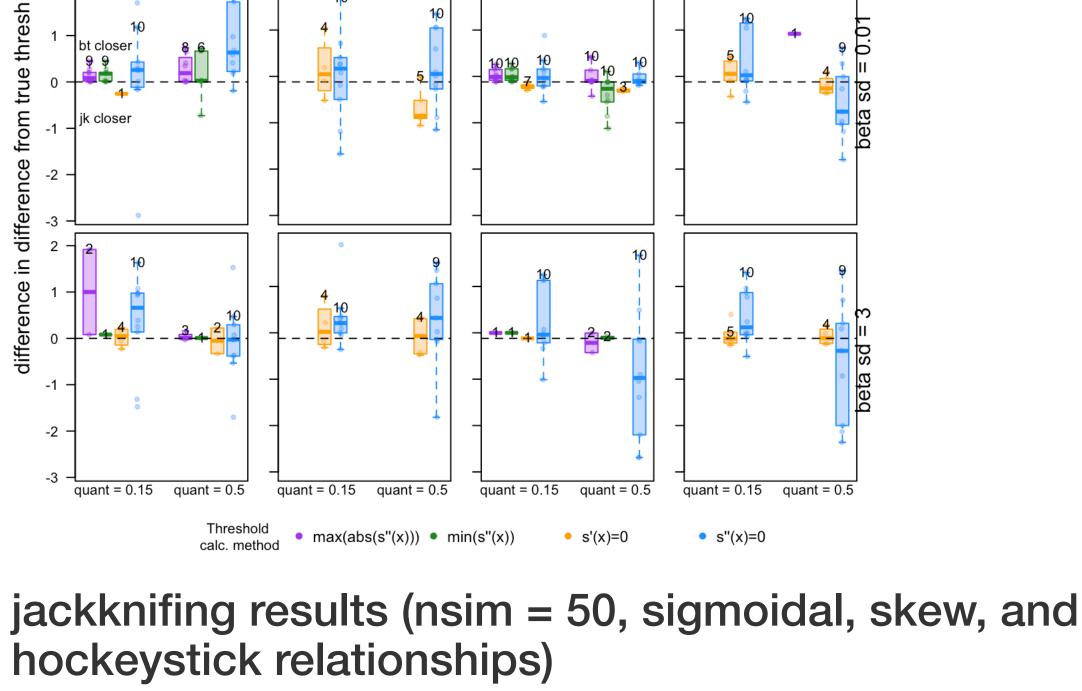
derivative that has the largest absolute value, green = local min in second deriv that is furthest from zero, orange = location where the first derivative crosses zero (a max/min in the response), light blue = location where the second derivative crosses zero (an inflection point) ts length = 15 ts length = 45 obs error = 0.1obs error = 0.1obs error = 5obs error = 51.0



#### Positive values mean the bootstrapped estimate was closer to the true value, i.e., abs(jack\_est - true) > abs(boot\_est - true), while negative values mean the jackknifed estimate was closer.

abs(boot\_est - true)

ts length = 15ts length = 45obs error = 5 obs error = 0.1obs error = 5obs error = 0.1

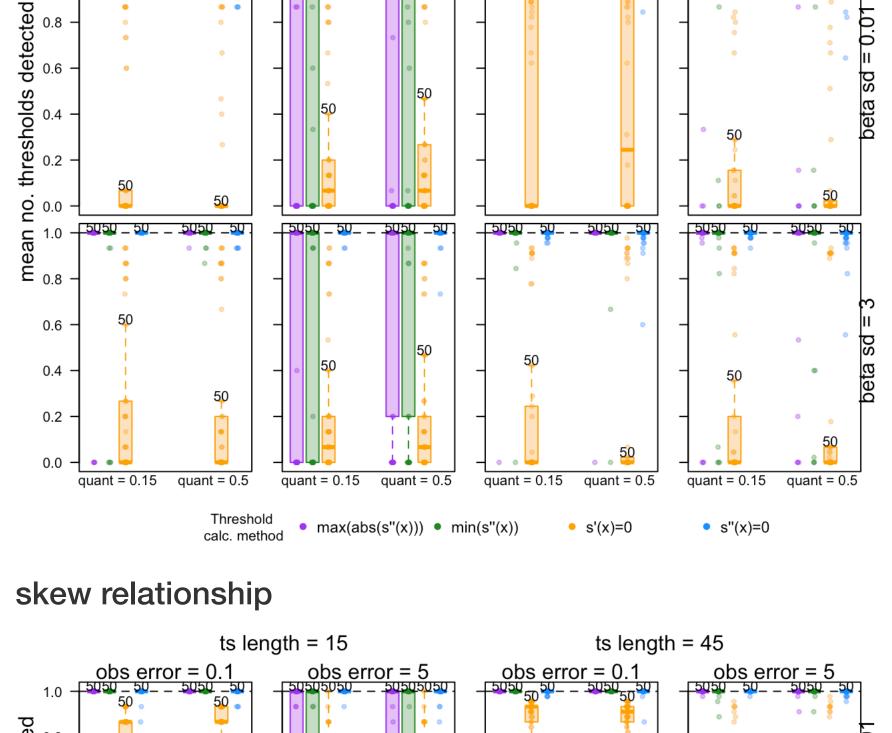


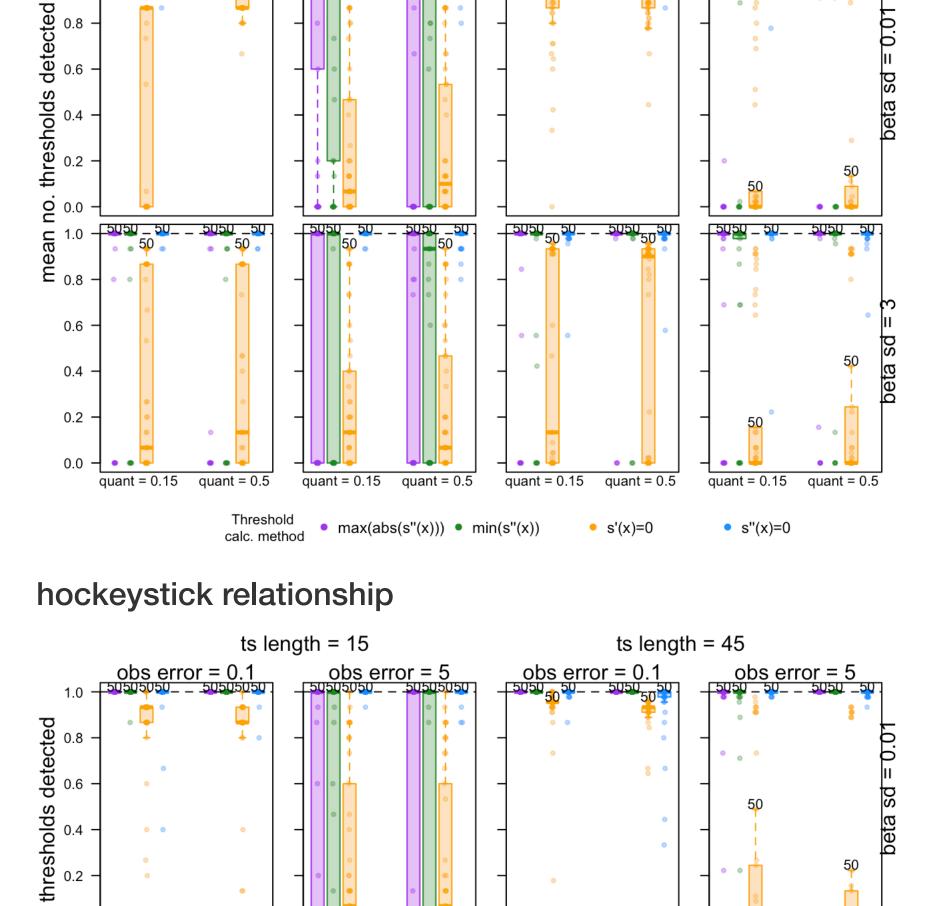
#### sigmoidal relationship ts length = 15 ts length = 45

#### obs error = 0.1 obs error = 0.1 obs error = 5 obs error = 5

average number of thresholds detected

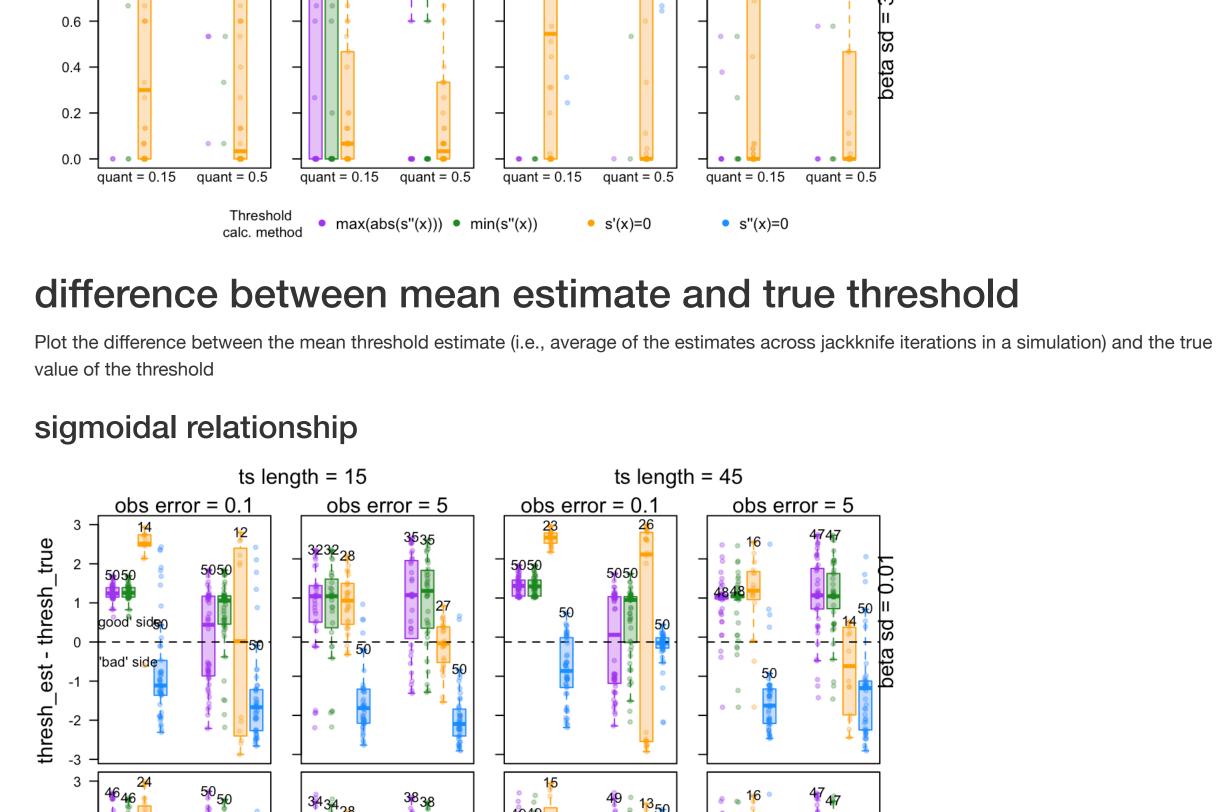
Plot the average number of thresholds detected across the jackknife iterations each simulation

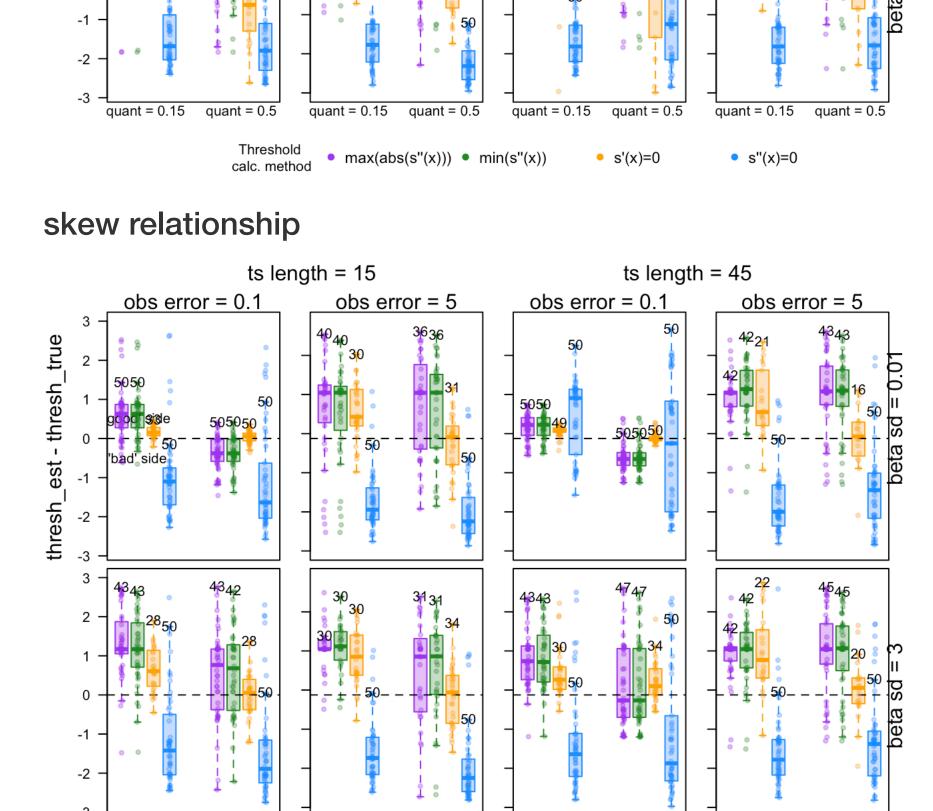




0.0

0.8 **uean** 





quant = 0.5

max(abs(s"(x)))
min(s"(x))

obs error = 5

quant = 0.15

quant = 0.5

ts length = 45

s'(x)=0

obs error = 0.1

• s"(x)=0

obs error = 5

quant = 0.15 quant = 0.5

• s"(x)=0

quant = 0.15 quant = 0.5

obs error = 5

max(abs(s"(x)))min(s"(x))

quant = 0.15 quant = 0.5

obs error = 0.1

• s'(x)=0

ts length = 45

• s"(x)=0

obs error = 5

### Plot the RMSE of the threshold estimates from the jackknifing each simulation sigmoidal relationship ts length = 15

quant = 0.5

**RMSE** of estimate

obs error = 0.1

3.0

2.5

2.0

1.5

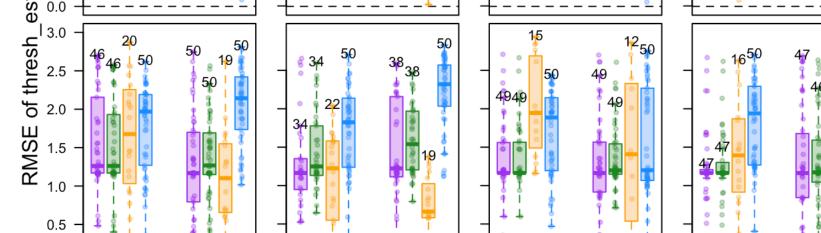
0.5

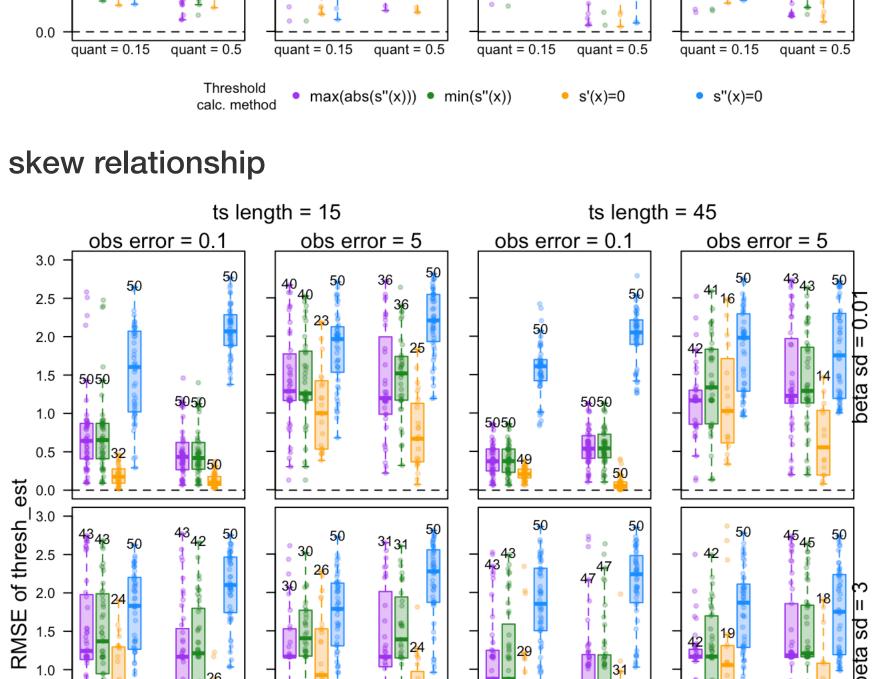
hockeystick relationship

obs error = 0.1

thresh\_est - thresh\_true

ts length = 15





hockeystick relationship

Threshold

quant = 0.15 quant = 0.5

max(abs(s"(x)))min(s"(x))

quant = 0.15

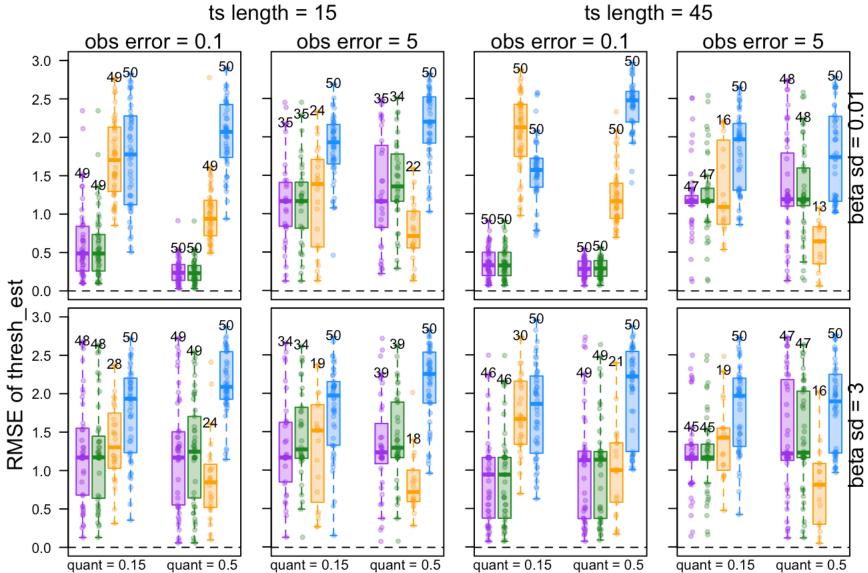
quant = 0.5

• s'(x)=0

• s'(x)=0

• s"(x)=0

quant = 0.5



max(abs(s"(x)))min(s"(x))