## Simulation Tables

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Table 1: Model results for simulated data with  $n=1000,\,k=4,\,p=2,\,h=3,\,r=2.$  1000 iterations were run with a burn in of 250. Missingness mechanism was MAR and P(miss)=0

| Model Component | Parameter     | Class 1 |                         | Class 2 |                         | Class 3 |                         |
|-----------------|---------------|---------|-------------------------|---------|-------------------------|---------|-------------------------|
|                 |               | True    | Est. (95% CrI)          | True    | Est. (95% CrI)          | True    | Est. (95% CrI)          |
| MVSN            | $eta_{11}$    | -2.13   | -2.78 (-3.35, -2.12)    | 0.36    | 0.49 (-0.08, 1.25)      | 2.98    | 1.95 (1.21, 2.87)       |
| Regression      | $\beta_{21}$  | -2.94   | -2.91 (-3.07, -2.75)    | -0.06   | -0.11 (-0.23, 0.01)     | 3.61    | 3.5 (3.3, 3.66)         |
| Teglession      | $\beta_{31}$  | -2.05   | -2.88 (-3.4, -2.03)     | -0.31   | -0.05 (-0.73, 0.58)     | 3.22    | 2.62 (1.5, 3.38)        |
|                 | $\beta_{41}$  | -3.06   | -3.04 (-3.18, -2.89)    | -0.87   | -0.9 (-1.01, -0.79)     | 3.71    | 3.62 (3.39, 3.8)        |
|                 | $\beta_{12}$  | -3.08   | -3.44 (-3.92, -2.94)    | -0.71   | -0.27 (-0.9, 0.23)      | 3.36    | 2.71 (1.55, 3.59)       |
|                 | $\beta_{22}$  | -3.47   | -3.36 (-3.51, -3.21)    | 0.4     | 0.27 (0.15, 0.4)        | 3.35    | 3.19 (2.97, 3.38)       |
|                 | $\beta_{32}$  | -2.16   | -2.35 (-3.11, -1.87)    | -0.06   | 0.37 (-0.33, 0.94)      | 3.06    | 2.47 (1.37, 3.21)       |
|                 | $\beta_{42}$  | -3.05   | -2.99 (-3.13, -2.85)    | -0.33   | -0.41 (-0.52, -0.29)    | 3.01    | 2.89 (2.68, 3.08)       |
|                 | , 12          |         | , , ,                   |         | , , ,                   |         | , , ,                   |
|                 | $\sigma_{11}$ | 1       | 1.41 (1.1, 1.75)        | 1       | 1.06 (0.76, 1.38)       | 1       | 1.44 (0.95, 2.09)       |
|                 | $\sigma_{12}$ | 0.5     | $0.78 \ (0.51, 1.08)$   | 0.5     | 0.45 (0.2, 0.69)        | 0.5     | 1.2 (0.71, 1.88)        |
|                 | $\sigma_{13}$ | 0.25    | $0.59 \ (0.38, \ 0.86)$ | 0.25    | $0.28 \ (0.05, \ 0.54)$ | 0.25    | 1.01 (0.53, 1.72)       |
|                 | $\sigma_{14}$ | 0.12    | $0.39\ (0.18,\ 0.64)$   | 0.12    | 0.16 (-0.04, 0.4)       | 0.12    | $0.82\ (0.37,\ 1.42)$   |
|                 | $\sigma_{22}$ | 1       | 1.15 (0.8, 1.48)        | 1       | $0.86 \ (0.53, 1.15)$   | 1       | 1.68 (1.15, 2.52)       |
|                 | $\sigma_{23}$ | 0.5     | 0.75 (0.52, 1)          | 0.5     | $0.41\ (0.13,\ 0.67)$   | 0.5     | 1.33 (0.82, 2.13)       |
|                 | $\sigma_{24}$ | 0.25    | $0.5 \ (0.26, \ 0.76)$  | 0.25    | 0.18 (-0.05, 0.41)      | 0.25    | $1.04 \ (0.55, \ 1.73)$ |
|                 | $\sigma_{33}$ | 1       | 1.18 (0.91, 1.49)       | 1       | $0.93 \ (0.67, 1.29)$   | 1       | 1.89 (1.34, 2.83)       |
|                 | $\sigma_{34}$ | 0.5     | $0.75 \ (0.51, 1.01)$   | 0.5     | $0.44 \ (0.2, \ 0.74)$  | 0.5     | 1.32 (0.8, 2.08)        |
|                 | $\sigma_{44}$ | 1       | 1.17 (0.87, 1.47)       | 1       | $0.92 \ (0.61, \ 1.22)$ | 1       | 1.68 (1.1, 2.37)        |
|                 | $\psi_1$      | -0.67   | 0.12 (-0.7, 0.8)        | 0.33    | 0.04 (-0.97, 0.75)      | -1.33   | -0.29 (-1.73, 0.66)     |
|                 | $\psi_2$      | -0.67   | 0.39 (-0.68, 1.01)      | 0.33    | -0.04 (-0.89, 0.82)     | -1.33   | -0.71 (-1.94, 0.7)      |
|                 | $\psi_3$      | -0.67   | -0.26 (-0.87, 0.3)      | 0.33    | -0.18 (-0.81, 0.61)     | -1.33   | -0.6 (-2.02, 0.84)      |
|                 | $\psi_4$      | -0.67   | -0.44 (-1.01, 0.52)     | 0.33    | -0.17 (-0.91, 0.71)     | -1.33   | -0.67 (-1.85, 0.69)     |
| Multinom.       | $\delta_{11}$ | 0.55    | 0.42 (0.23, 0.62)       | 0.55    | 0.42 (0.23, 0.62)       | 0.55    | 0.42 (0.23, 0.62)       |
|                 | $\delta_{12}$ | -0.51   | -0.52 (-0.82, -0.23)    | -0.51   | -0.52 (-0.82, -0.23)    | -0.51   | -0.52 (-0.82, -0.23)    |
|                 | $\delta_{21}$ | -0.29   | -0.1 (-0.32, 0.12)      | -0.29   | -0.1 (-0.32, 0.12)      | -0.29   | -0.1 (-0.32, 0.12)      |
|                 | $\delta_{22}$ | 0.19    | -0.04 (-0.35, 0.27)     | 0.19    | -0.04 (-0.35, 0.27)     | 0.19    | -0.04 (-0.35, 0.27)     |
| Clustering      | $\pi_l$       | 0.32    | 0.32 (0.28, 0.35)       | 0.39    | 0.4 (0.35, 0.43)        | 0.29    | 0.29 (0.26, 0.32)       |