Table S7: Coverage (%) with independent working correlation matrix and robust standard errors, uncorrected and with three finite-sample corrections

|    |         |          | No finite-sample correction |        |      |      |      |      | KC correction |      |      |      |      | MD correction |      |      |      |      | FG correction |      |      |      |  |
|----|---------|----------|-----------------------------|--------|------|------|------|------|---------------|------|------|------|------|---------------|------|------|------|------|---------------|------|------|------|--|
| 1. |         |          | CRA-                        | A-CRA- | W-   | CW-  | MMI- | CRA- | A-CRA-        | W-   | CW-  | MMI- | CRA- | A-CRA-        | W-   | CW-  | MMI- | CRA- | A-CRA-        | W-   | CW-  | MMI- |  |
| k  | $ ho_O$ | $\rho_M$ | GEE                         | GEE    | GEE  | GEE  | GEE  | GEE  | GEE           | GEE  | GEE  | GEE  | GEE  | GEE           | GEE  | GEE  | GEE  | GEE  | GEE           | GEE  | GEE  | GEE  |  |
| 10 | 0.05    | 0        | 89.8                        | 82.6   | 91.5 | 91.5 | 96.9 | 91.8 | 84.2          | 92.6 | 92.7 | 97.8 | 93.6 | 86.0          | 94.6 | 94.7 | 98.4 | 92.0 | 84.2          | 98.6 | 98.6 | 98.1 |  |
|    |         | 0.1      | 91.8                        | 84.4   | 92.8 | 89.8 | 96.8 | 93.1 | 85.4          | 93.9 | 92.5 | 97.5 | 94.5 | 87.2          | 95.1 | 94.5 | 98.0 | 93.4 | 85.5          | 99.2 | 99.6 | 97.6 |  |
|    |         | 0.3      | 91.0                        | 83.1   | 91.6 | 85.7 | 96.3 | 92.2 | 84.0          | 92.8 | 89.9 | 96.8 | 93.7 | 86.0          | 94.3 | 93.3 | 97.6 | 92.8 | 83.9          | 97.8 | 98.6 | 97.0 |  |
|    |         | 0.5      | 91.7                        | 82.8   | 91.5 | 79.2 | 96.8 | 93.3 | 84.3          | 93.0 | 86.9 | 97.7 | 94.3 | 85.7          | 94.5 | 91.7 | 98.2 | 93.6 | 84.2          | 98.4 | 97.2 | 97.9 |  |
|    | 0.1     | 0        | 91.0                        | 76.1   | 91.3 | 91.1 | 95.7 | 93.3 | 78.1          | 93.4 | 93.5 | 96.0 | 94.4 | 79.8          | 94.5 | 94.5 | 96.9 | 93.7 | 78.0          | 98.5 | 98.5 | 96.4 |  |
|    |         | 0.1      | 90.6                        | 75.5   | 91.5 | 88.7 | 96.4 | 92.4 | 76.7          | 92.6 | 91.7 | 97.1 | 94.4 | 78.7          | 94.9 | 95.0 | 97.6 | 93.0 | 76.5          | 98.8 | 99.3 | 97.3 |  |
|    |         | 0.3      | 91.4                        | 74.8   | 91.3 | 83.9 | 95.8 | 92.7 | 76.6          | 93.1 | 89.1 | 96.4 | 93.9 | 78.8          | 94.4 | 92.7 | 97.2 | 93.0 | 76.4          | 98.4 | 98.5 | 96.6 |  |
|    |         | 0.5      | 91.4                        | 73.8   | 91.5 | 78.4 | 96.9 | 92.9 | 76.1          | 92.9 | 84.9 | 97.4 | 94.2 | 78.0          | 94.9 | 91.7 | 97.8 | 93.4 | 75.9          | 98.5 | 96.9 | 97.5 |  |
|    | 0.2     | 0        | 91.3                        | 64.8   | 91.6 | 91.7 | 94.2 | 92.9 | 67.3          | 93.2 | 93.3 | 95.1 | 94.0 | 69.1          | 94.0 | 94.0 | 96.2 | 93.0 | 67.1          | 98.7 | 98.8 | 95.6 |  |
|    |         | 0.1      | 90.4                        | 64.7   | 90.9 | 88.5 | 94.6 | 92.8 | 66.5          | 92.7 | 91.3 | 95.8 | 94.1 | 68.0          | 95.0 | 93.9 | 96.6 | 93.2 | 66.5          | 98.5 | 98.8 | 96.1 |  |
|    |         | 0.3      | 90.3                        | 64.2   | 91.1 | 84.1 | 94.7 | 92.4 | 65.6          | 92.7 | 89.1 | 95.4 | 94.1 | 67.0          | 94.3 | 91.8 | 96.6 | 92.8 | 65.5          | 98.1 | 98.3 | 95.7 |  |
|    |         | 0.5      | 90.2                        | 62.5   | 90.6 | 77.5 | 94.8 | 92.0 | 64.3          | 92.3 | 85.1 | 96.2 | 94.0 | 65.7          | 94.3 | 91.0 | 97.1 | 92.8 | 64.1          | 98.5 | 97.6 | 96.5 |  |
| 25 | 0.05    | 0        | 93.4                        | 85.5   | 93.7 | 93.8 | 96.8 | 94.0 | 86.3          | 94.4 | 94.4 | 96.9 | 94.5 | 87.1          | 95.1 | 95.0 | 97.4 | 94.2 | 86.3          | 96.4 | 96.5 | 97.0 |  |
|    |         | 0.1      | 93.9                        | 85.9   | 94.4 | 93.2 | 96.3 | 94.0 | 86.6          | 94.8 | 94.0 | 96.6 | 95.0 | 86.9          | 95.7 | 94.3 | 96.9 | 94.1 | 86.6          | 96.9 | 98.5 | 96.9 |  |
|    |         | 0.3      | 93.9                        | 85.3   | 94.0 | 90.5 | 95.2 | 94.3 | 86.0          | 94.3 | 92.1 | 95.5 | 94.5 | 86.6          | 94.8 | 93.8 | 96.1 | 94.4 | 85.9          | 95.9 | 99.4 | 95.7 |  |
|    |         | 0.5      | 92.9                        | 85.3   | 92.9 | 87.2 | 95.8 | 93.5 | 85.7          | 93.6 | 89.7 | 96.0 | 93.9 | 86.6          | 94.1 | 92.6 | 96.5 | 93.5 | 85.7          | 95.9 | 99.4 | 96.2 |  |
|    | 0.1     | 0        | 93.2                        | 76.3   | 93.6 | 93.7 | 95.3 | 93.6 | 77.1          | 94.3 | 94.4 | 96.1 | 94.3 | 77.9          | 95.1 | 95.2 | 96.3 | 93.6 | 77.1          | 96.4 | 96.4 | 96.2 |  |
|    |         | 0.1      | 94.1                        | 78.9   | 94.8 | 93.8 | 96.0 | 94.6 | 79.5          | 95.2 | 94.7 | 96.2 | 94.8 | 80.1          | 95.3 | 95.0 | 96.6 | 94.7 | 79.5          | 97.1 | 99.1 | 96.5 |  |
|    |         | 0.3      | 93.5                        | 78.5   | 93.7 | 89.8 | 95.5 | 94.0 | 79.2          | 94.4 | 92.2 | 95.7 | 94.6 | 79.9          | 94.9 | 93.6 | 96.2 | 94.0 | 79.2          | 96.4 | 99.6 | 95.7 |  |
|    |         | 0.5      | 93.5                        | 76.7   | 94.1 | 87.1 | 95.3 | 93.9 | 77.4          | 94.7 | 91.0 | 95.8 | 94.3 | 77.9          | 95.3 | 92.9 | 96.2 | 94.0 | 77.4          | 96.3 | 99.3 | 96.1 |  |
|    | 0.2     | 0        | 94.5                        | 66.6   | 94.3 | 94.2 | 95.5 | 95.0 | 67.3          | 94.8 | 94.9 | 95.8 | 95.5 | 67.9          | 95.0 | 95.0 | 96.1 | 95.0 | 67.2          | 97.1 | 97.1 | 95.9 |  |
|    |         | 0.1      | 93.4                        | 64.6   | 93.6 | 93.1 | 94.6 | 94.2 | 65.4          | 94.3 | 93.8 | 95.1 | 94.8 | 66.1          | 95.1 | 94.7 | 95.4 | 94.4 | 65.4          | 96.4 | 98.4 | 95.2 |  |
|    |         | 0.3      | 92.6                        | 65.4   | 92.6 | 91.0 | 94.4 | 93.2 | 66.5          | 93.8 | 92.9 | 94.9 | 93.9 | 67.1          | 94.2 | 94.2 | 95.3 | 93.3 | 66.3          | 95.7 | 99.4 | 95.0 |  |
|    |         | 0.5      | 93.1                        | 63.7   | 92.7 | 87.7 | 94.5 | 93.5 | 64.1          | 93.1 | 90.7 | 95.1 | 93.9 | 64.7          | 94.0 | 93.0 | 95.5 | 93.5 | 63.9          | 96.1 | 99.3 | 95.2 |  |
| 50 | 0.05    | 0        | 93.4                        | 87.2   | 94.9 | 94.9 | 95.1 | 93.6 | 87.7          | 95.3 | 95.2 | 95.2 | 93.9 | 87.8          | 95.5 | 95.5 | 95.2 | 93.7 | 87.6          | 96.3 | 96.3 | 95.2 |  |
|    |         | 0.1      | 93.5                        | 84.4   | 94.4 | 93.0 | 95.3 | 94.0 | 84.7          | 94.8 | 93.8 | 95.4 | 94.4 | 85.1          | 95.2 | 94.1 | 95.6 | 94.0 | 84.7          | 95.9 | 97.5 | 95.5 |  |
|    |         | 0.3      | 93.0                        | 83.2   | 94.4 | 91.5 | 95.8 | 93.1 | 83.6          | 94.8 | 92.6 | 96.0 | 93.4 | 83.8          | 95.0 | 93.3 | 96.4 | 93.1 | 83.5          | 95.7 | 99.6 | 96.0 |  |
|    |         | 0.5      | 93.5                        | 83.7   | 94.1 | 90.1 | 95.5 | 94.1 | 83.9          | 94.3 | 91.6 | 95.6 | 94.3 | 84.0          | 94.4 | 93.0 | 95.9 | 94.3 | 83.9          | 94.7 | 99.9 | 95.7 |  |
|    | 0.1     | 0        | 93.8                        | 80.7   | 94.4 | 94.5 | 95.8 | 94.0 | 81.3          | 94.8 | 94.8 | 96.1 | 94.3 | 81.6          | 95.2 | 95.2 | 96.3 | 94.0 | 81.3          | 95.8 | 95.8 | 96.1 |  |
|    |         | 0.1      | 93.5                        | 78.6   | 93.7 | 94.2 | 95.3 | 93.8 | 78.7          | 93.8 | 94.4 | 95.3 | 93.9 | 79.0          | 94.6 | 94.6 | 95.4 | 93.8 | 78.7          | 95.8 | 97.5 | 95.3 |  |
|    |         | 0.3      | 93.2                        | 77.2   | 95.0 | 91.7 | 96.4 | 93.4 | 77.4          | 95.2 | 92.5 | 96.6 | 93.9 | 77.6          | 95.5 | 93.6 | 96.7 | 93.6 | 77.4          | 96.0 | 99.7 | 96.7 |  |
|    |         | 0.5      | 93.4                        | 76.6   | 94.5 | 90.6 | 94.9 | 93.7 | 76.8          | 94.9 | 91.9 | 95.2 | 94.1 | 77.2          | 95.0 | 93.3 | 95.4 | 93.8 | 76.8          | 95.3 | 99.9 | 95.3 |  |
|    | 0.2     | 0        | 94.3                        | 69.8   | 94.7 | 94.7 | 96.0 | 94.7 | 70.0          | 94.9 | 95.0 | 96.3 | 94.7 | 70.5          | 95.2 | 95.2 | 96.3 | 94.7 | 69.8          | 96.3 | 96.2 | 96.3 |  |
|    |         | 0.1      | 93.4                        | 66.3   | 94.4 | 93.6 | 95.0 | 93.8 | 66.6          | 94.5 | 94.1 | 95.1 | 94.0 | 66.8          | 94.6 | 94.6 | 95.4 | 93.9 | 66.5          | 95.3 | 97.7 | 95.2 |  |
|    |         | 0.3      | 94.2                        | 63.5   | 94.8 | 92.2 | 94.9 | 94.4 | 63.8          | 95.0 | 93.1 | 95.2 | 94.7 | 64.0          | 95.2 | 94.4 | 95.4 | 94.5 | 63.8          | 95.8 | 99.7 | 95.3 |  |
|    |         | 0.5      | 94.2                        | 63.1   | 94.1 | 90.5 | 95.7 | 94.6 | 63.5          | 94.3 | 92.2 | 95.8 | 95.0 | 64.3          | 94.5 | 94.0 | 96.1 | 94.6 | 63.5          | 95.1 | 99.7 | 95.9 |  |

Note: k = # clusters per arm;  $\rho_O$  is the ICC of the (conditional) outcome model (see Eqn. 6 in the manuscript text);  $\rho_M$  is the ICC of the probability of missing (POM) model (see Eqn. 7B in the manuscript text. Note that the finite-sample corrections are due to: Kauermann G & Carroll R (2001, JASA 96(456): 1387-1396); Mancl LA & Derouen TA (2001, Biometrics 57(1): 126-134); and Fay & Graubard (2001, Biometrics 57(4):1198-1206), with all details described in Section 2 above.