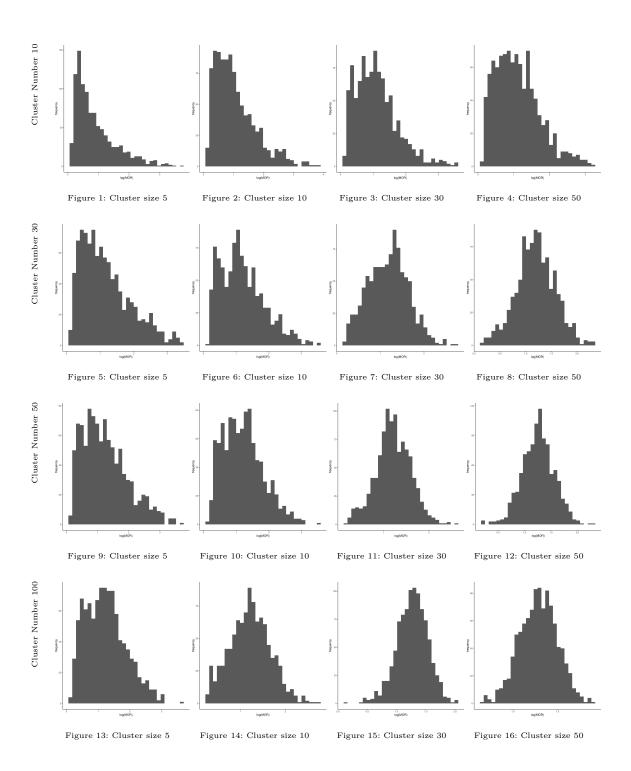
Simulation Result For Two-Level Slope Model With Low Prevalence

The mean prevalence for this simulation is 9 %

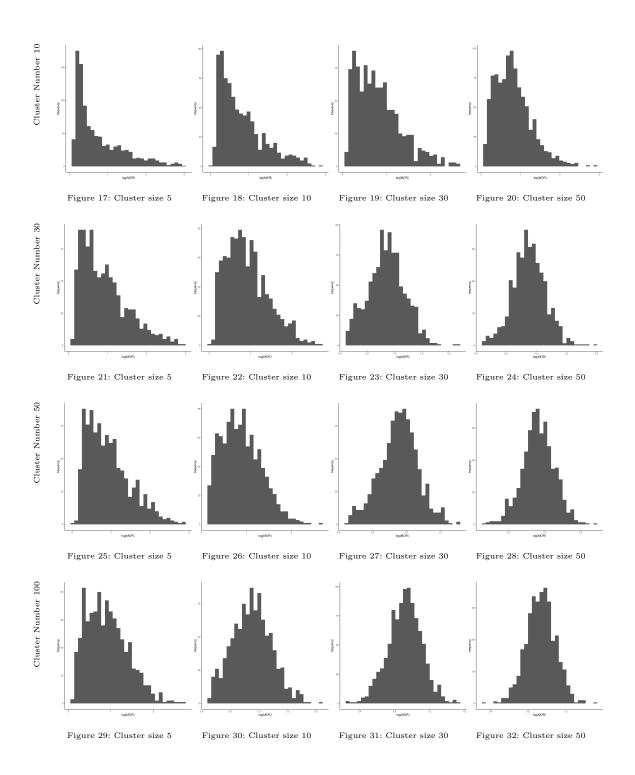
Shafayet Khan Shafee

 $03 \ {\rm September} \ 2023$

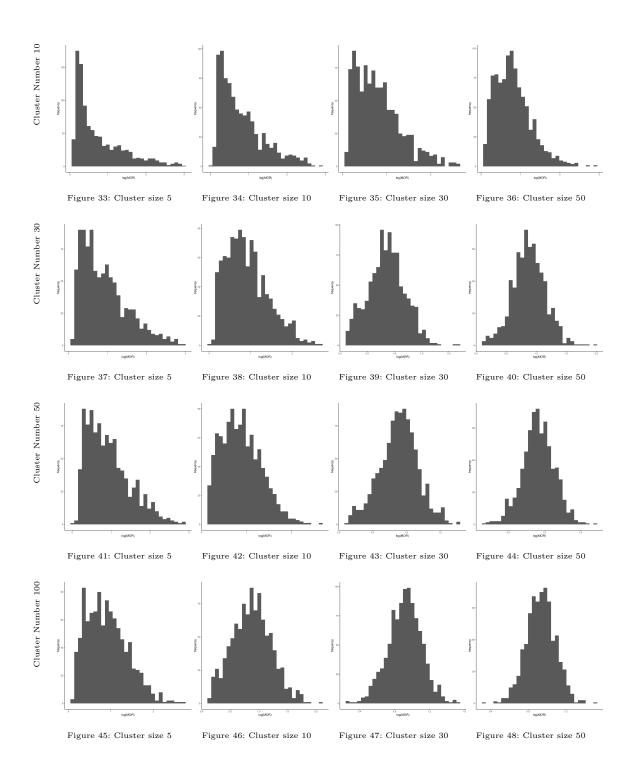
Histograms for $log(\widehat{MOR})$ when First Quartile of X is used



Histograms for $log(\widehat{MOR})$ when Mean of X is used



Histograms for $log(\widehat{MOR})$ when Third Quartile of X is used



Simulation Result Table

Number of Cluster	Cluster Size	$\widehat{eta_0}$	$\widehat{eta_1}$	$\widehat{eta_2}$	$\widehat{\sigma_{u_1}^2}$	$\widehat{\sigma_{u_2}^2}$	$\widehat{\sigma_{u_{12}}^2}$	Model Convergence (%)
	5	-3.80	1.77	0.61	1.02	1.32	0.17	18.74
10	10	-4.21	1.86	0.62	1.07	1.92	0.16	55.83
10	30	-4.27	1.88	0.68	1.01	1.89	0.05	95.42
	50	-4.17	1.78	0.69	0.95	1.85	0.01	98.62
	5	-4.38	1.88	0.69	1.31	2.22	0.16	68.31
20	10	-4.29	1.85	0.65	1.20	2.22	0.09	96.81
30	30	-4.13	1.76	0.67	0.92	1.96	0.04	100.00
	50	-4.10	1.73	0.67	0.93	1.91	0.05	100.00
	5	-4.36	1.90	0.68	1.28	2.35	0.04	89.13
F O	10	-4.21	1.81	0.69	1.06	2.19	0.03	99.80
50	30	-4.10	1.75	0.68	0.95	1.97	0.05	100.00
	50	-4.10	1.74	0.67	0.97	1.96	0.03	100.00
	5	-4.26	1.83	0.70	1.17	2.25	0.05	98.72
100	10	-4.12	1.76	0.67	0.97	2.00	0.03	100.00
100	30	-4.10	1.75	0.67	0.97	1.97	0.01	100.00
	50	-4.10	1.74	0.66	0.98	1.98	0.01	100.00

 $^{^{\}ast}$ The mean prevalence for this simulation is 9%

[†] True $\sigma_{u_1}^2=1,\,\sigma_{u_2}^2=2,\,\sigma_{u_{12}}^2=0$ † True Values of $\beta_0=-4.1,\,\beta_1=1.75,\,\beta_2=0.67$

Simulation Result Table When First Quartile of X is used

Number of Cluster	Cluster Size	MOR	\widehat{MOR}	$Bias^1$	\widehat{SE}_{MOR}	\widehat{SE}_{MOR}^{2}	Ratio^3	CI Coverage (95%)	
	5	3.69	3.32	-9.23	10.44	1.95	5.34	1.00	
10	10	3.76	3.88	2.75	7.40	1.98	3.73	1.00	
10	30	3.73	3.88	4.29	3.52	1.90	1.86	0.99	
	50	3.74	3.79	1.22	2.57	1.86	1.38	0.99	
	5	3.74	4.41	18.55	6.85	2.07	3.31	1.00	
30	10	3.73	4.29	15.39	3.32	1.95	1.70	0.98	
90	30	3.73	3.62	-3.15	1.65	1.58	1.04	0.98	
	50	3.74	3.55	-4.96	1.45	1.46	1.00	0.97	
	5	3.72	4.69	26.16	4.10	2.06	1.99	0.99	
50	10	3.74	4.11	9.96	2.16	1.83	1.18	0.97	
90	30	3.74	3.62	-3.14	1.41	1.46	0.96	0.96	
	50	3.74	3.67	-1.76	1.30	1.35	0.96	0.94	
	5	3.74	4.29	14.75	2.44	1.87	1.30	0.97	
100	10	3.73	3.73	-0.09	1.57	1.57	1.00	0.96	
100	30	3.73	3.67	-1.64	1.24	1.30	0.95	0.91	
	50	3.74	3.70	-1.03	1.19	1.24	0.96	0.91	

$$^{3} \text{ Ratio} = \frac{\widehat{SE}_{MOR}}{Simulation \ \widehat{SE}_{MOR}}$$
 * The mean prevalence for this simulation is 9%

 $^{^1}$ It is Relative Bias = $\frac{\hat{\theta} - \theta}{\theta} \times 100$

 $^{^2}$ Simulation Standard Error of MOR

[†] True $\sigma_{u_1}^2=1,\,\sigma_{u_2}^2=2,\,\sigma_{u_{12}}^2=0$ † True Values of $\beta_0=-4.1,\,\beta_1=1.75,\,\beta_2=0.67$

Simulation Result Table When Second Quartile of X is used

Number of Cluster	(llister Size		MOR \widehat{MOR}		\widehat{SE}_{MOR}	\widehat{SE}_{MOR}^{2}	Ratio^3	CI Coverage (95%)
	5	2.64	2.77	4.68	4.75	1.89	2.51	1.00
10	10	2.62	2.76	5.34	3.56	1.78	2.00	1.00
10	30	2.60	2.62	0.82	2.04	1.67	1.23	0.98
	50	2.60	2.54	-2.37	1.70	1.58	1.08	0.95
	5	2.61	3.10	18.64	3.21	1.80	1.78	1.00
30	10	2.60	2.88	10.76	2.06	1.66	1.24	1.00
90	30	2.60	2.49	-4.26	1.45	1.40	1.04	0.95
	50	2.60	2.50	-3.66	1.33	1.31	1.01	0.96
	5	2.60	3.03	16.42	2.49	1.74	1.43	1.00
50	10	2.60	2.69	3.39	1.72	1.55	1.11	0.98
90	30	2.60	2.53	-2.76	1.33	1.33	1.00	0.96
	50	2.60	2.56	-1.45	1.24	1.25	1.00	0.95
	5	2.60	2.83	8.76	1.86	1.62	1.15	0.99
100	10	2.60	2.55	-1.71	1.47	1.41	1.05	0.96
100	30	2.60	2.55	-1.79	1.21	1.21	1.00	0.96
	50	2.60	2.57	-0.90	1.16	1.17	0.99	0.95

$$^{3} \text{ Ratio} = \frac{\widehat{SE}_{MOR}}{Simulation \ \widehat{SE}_{MOR}}$$
 * The mean prevalence for this simulation is 9%

 $^{^1}$ It is Relative Bias = $\frac{\hat{\theta}-\theta}{\theta}\times 100$ 2 Simulation Standard Error of MOR

Simulation Result Table When Third Quartile of X is used

Number of Cluster	Cluster Size	MOR	\widehat{MOR}	$Bias^1$	\widehat{SE}_{MOR}	\widehat{SE}_{MOR}^{2}	Ratio^3	CI Coverage (95%)
	5	3.84	4.20	8.90	9.19	1.89	4.86	1.00
10	10	3.78	4.45	17.20	6.42	1.78	3.61	1.00
10	30	3.76	3.96	5.42	2.96	1.67	1.77	0.99
	50	3.74	3.70	-1.20	2.37	1.58	1.50	0.98
	5	3.76	5.02	33.84	5.24	1.80	2.90	1.00
30	10	3.75	4.55	21.05	2.69	1.66	1.62	0.98
90	30	3.75	3.74	-0.27	1.51	1.40	1.08	0.99
	50	3.75	3.72	-0.63	1.38	1.31	1.05	0.98
	5	3.76	4.81	27.40	3.73	1.74	2.14	0.99
50	10	3.74	4.14	10.40	1.85	1.55	1.19	0.98
90	30	3.75	3.78	0.98	1.35	1.33	1.02	0.98
	50	3.74	3.75	0.24	1.28	1.25	1.02	0.98
	5	3.74	4.36	16.60	2.02	1.62	1.25	0.98
100	10	3.75	3.81	1.64	1.48	1.41	1.05	0.98
100	30	3.74	3.71	-0.77	1.23	1.21	1.02	0.99
	50	3.74	3.74	0.06	1.19	1.17	1.02	0.98

$$^{3} \text{ Ratio} = \frac{\widehat{SE}_{MOR}}{Simulation \ \widehat{SE}_{MOR}}$$
 * The mean prevalence for this simulation is 9%

 $^{^1}$ It is Relative Bias = $\frac{\hat{\theta}-\theta}{\theta}\times 100$ 2 Simulation Standard Error of MOR

Simulation Result Table (All Together)

				Q_{1X}							Q_{2X}							Q_{3X}			
M, N^1	MOR	\widehat{MOR}	$Bias^2$	\widehat{SE}_{MOR}	$\widehat{SE}_{MOR}{}^3$	Ratio^3	Coverage (95%)	MOR	\widehat{MOR}	$Bias^2$	\widehat{SE}_{MOR}	\widehat{SE}_{MOR}	Ratio ³	Coverage (95%)	MOR	\widehat{MOR}	$Bias^2$	\widehat{SE}_{MOR}	\widehat{SE}_{MOR}	3 Ratio ³	Coverage (95%)
10, 5	3.69	3.32	-9.23	10.44	1.95	5.34	1.00	2.64	2.77	4.68	4.75	1.89	2.51	1.00	3.84	4.20	8.90	9.19	1.89	4.86	1.00
10, 10	3.76	3.88	2.75	7.40	1.98	3.73	1.00	2.62	2.76	5.34	3.56	1.78	2.00	1.00	3.78	4.45	17.20	6.42	1.78	3.61	1.00
10, 30	3.73	3.88	4.29	3.52	1.90	1.86	0.99	2.60	2.62	0.82	2.04	1.67	1.23	0.98	3.76	3.96	5.42	2.96	1.67	1.77	0.99
10, 50	3.74	3.79	1.22	2.57	1.86	1.38	0.99	2.60	2.54	-2.37	1.70	1.58	1.08	0.95	3.74	3.70	-1.20	2.37	1.58	1.50	0.98
30, 5	3.74	4.41	18.55	6.85	2.07	3.31	1.00	2.61	3.10	18.64	3.21	1.80	1.78	1.00	3.76	5.02	33.84	5.24	1.80	2.90	1.00
30, 10	3.73	4.29	15.39	3.32	1.95	1.70	0.98	2.60	2.88	10.76	2.06	1.66	1.24	1.00	3.75	4.55	21.05	2.69	1.66	1.62	0.98
30, 30	3.73	3.62	-3.15	1.65	1.58	1.04	0.98	2.60	2.49	-4.26	1.45	1.40	1.04	0.95	3.75	3.74	-0.27	1.51	1.40	1.08	0.99
30, 50	3.74	3.55	-4.96	1.45	1.46	1.00	0.97	2.60	2.50	-3.66	1.33	1.31	1.01	0.96	3.75	3.72	-0.63	1.38	1.31	1.05	0.98
50, 5	3.72	4.69	26.16	4.10	2.06	1.99	0.99	2.60	3.03	16.42	2.49	1.74	1.43	1.00	3.76	4.81	27.40	3.73	1.74	2.14	0.99
50, 10	3.74	4.11	9.96	2.16	1.83	1.18	0.97	2.60	2.69	3.39	1.72	1.55	1.11	0.98	3.74	4.14	10.40	1.85	1.55	1.19	0.98
50, 30	3.74	3.62	-3.14	1.41	1.46	0.96	0.96	2.60	2.53	-2.76	1.33	1.33	1.00	0.96	3.75	3.78	0.98	1.35	1.33	1.02	0.98
50, 50	3.74	3.67	-1.76	1.30	1.35	0.96	0.94	2.60	2.56	-1.45	1.24	1.25	1.00	0.95	3.74	3.75	0.24	1.28	1.25	1.02	0.98
100, 5	3.74	4.29	14.75	2.44	1.87	1.30	0.97	2.60	2.83	8.76	1.86	1.62	1.15	0.99	3.74	4.36	16.60	2.02	1.62	1.25	0.98
100, 10	3.73	3.73	-0.09	1.57	1.57	1.00	0.96	2.60	2.55	-1.71	1.47	1.41	1.05	0.96	3.75	3.81	1.64	1.48	1.41	1.05	0.98
100, 30	3.73	3.67	-1.64	1.24	1.30	0.95	0.91	2.60	2.55	-1.79	1.21	1.21	1.00	0.96	3.74	3.71	-0.77	1.23	1.21	1.02	0.99
100, 50	3.74	3.70	-1.03	1.19	1.24	0.96	0.91	2.60	2.57	-0.90	1.16	1.17	0.99	0.95	3.74	3.74	0.06	1.19	1.17	1.02	0.98

 $^{^1}$ M is Number of Cluster and N is Cluster size 2 It is Relative Bias = $\frac{\hat{\theta}-\theta}{\theta}\times 100$ 3 Simulation Standard Error of MOR

 $^{^{4} \ \}text{Ratio} = \frac{\widehat{SE}_{MOR}}{Simulation \ \widehat{SE}_{MOR}}$ * The mean prevalence for this simulation is 9%