

# ANOVA with binary variables - The F-test and some Alternatives

## Appendix B 7 Tables and Graphs of the Type I Error Rate of all considered methods for fixed $n_i$ (5,10,...,50) in mixed designs

All tables refer to  $\alpha=0.05$  and  $\alpha=0.01$ , graphs to  $\alpha=0.05$ . Reported are the proportions of rejections of the corresponding null hypothesis.

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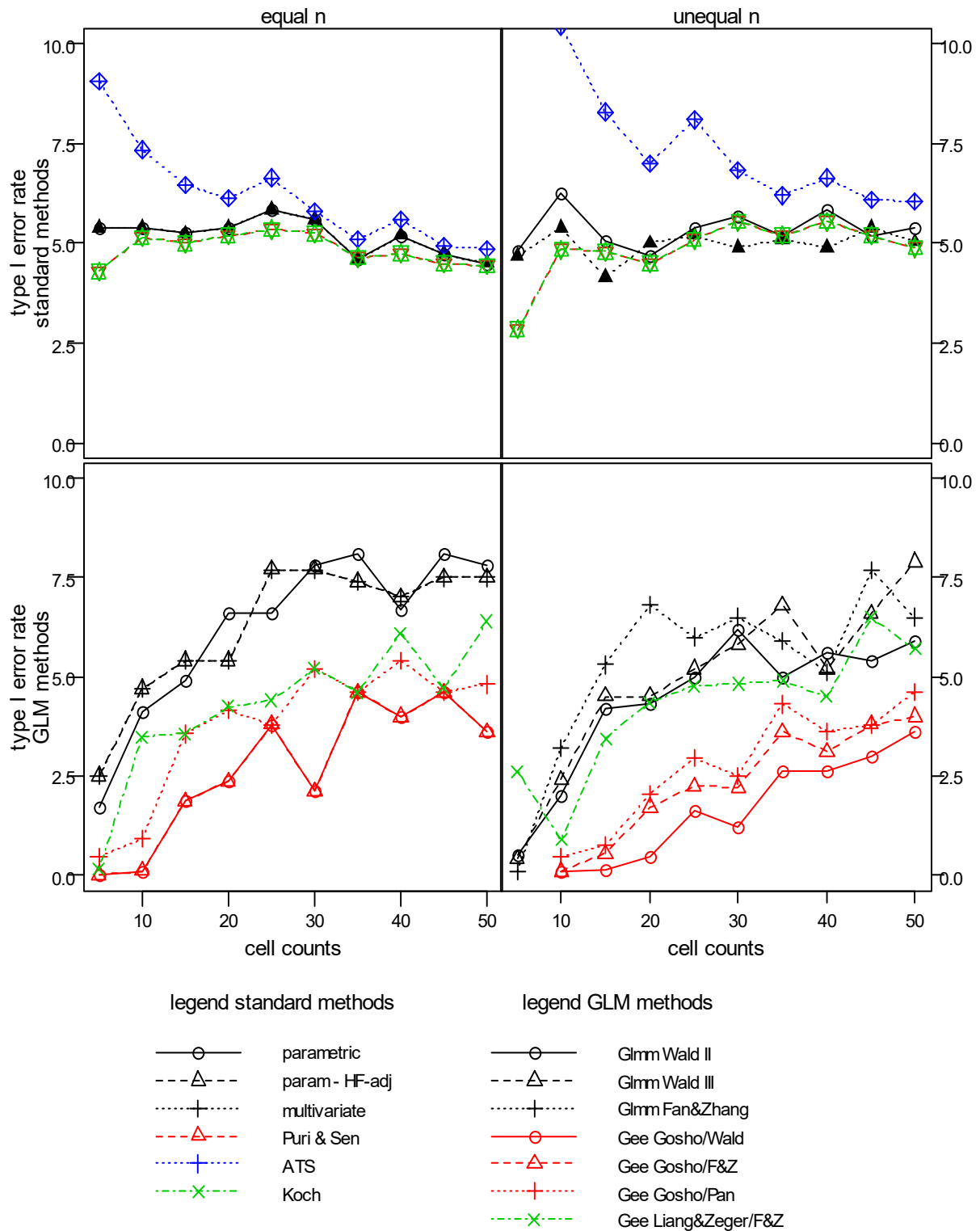
## 7. 1. Main effect A - null model

### 7. 1. 1. equal correlations on B (r=0.3)

#### 7. 1. 1. 1 p = 0.5

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.40	5.40	5.25	5.40	5.60	5.20	4.50	4.80	6.25	5.05	4.7	5.70	5.85	5.40
	par./ HF-corr.														
	multivariate	5.40	5.40	5.25	5.40	5.60	5.20	4.50	4.70	5.40	4.15	5.0	4.90	4.90	5.05
	Puri & Sen	4.30	5.15	5.00	5.20	5.25	4.75	4.45	2.85	4.85	4.80	4.5	5.55	5.55	4.90
	ATS	9.05	7.35	6.45	6.15	5.80	5.60	4.85	16.90	10.45	8.30	7.0	6.85	6.65	6.05
	Koch	4.30	5.15	5.00	5.20	5.25	4.75	4.45	2.85	4.85	4.80	4.5	5.55	5.55	4.90
	Glmm Wald II	2.5	1.9	2.1	3.5	4.6	5.3	5.5	0.2	0.7	1.9	2.7	4.0	4.0	4.6
	Glmm Wald III	2.5	1.9	2.1	3.5	4.6	5.3	5.5	0.2	0.7	1.9	2.7	4.0	4.0	4.6
	Glmm Fan&Zhang	5.4	3.4	2.3	3.1	3.0	3.1	4.1	0.1	2.0	5.4	6.5	6.6	6.1	6.8
	Gee Gosho/Wald	0.0	0.1	1.9	2.4	2.1	4.0	3.6		0.1	0.1	0.5	1.2	2.6	3.6
	Gee Gosho/F&Z	0.0	0.1	1.9	2.4	2.1	4.0	3.6		0.1	0.5	1.7	2.2	3.1	4.0
	Gee Gosho/Pan	0.5	0.9	3.6	4.2	5.2	5.4	4.8		0.4	0.8	2.0	2.5	3.6	4.6
Gee Liang&Zeger	0.2	3.5	3.6	4.2	5.2	6.1	6.4	2.6	0.9	3.4	4.4	4.8	4.5	5.7	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.30	1.05	0.85	1.40	1.20	1.10	0.90	1.25	0.90	1.00	0.75	1.00	1.00	1.15
	par./ HF-corr.														
	multivariate	1.30	1.05	0.85	1.40	1.20	1.10	0.90	0.80	1.50	0.75	1.00	1.00	1.40	0.95
	Puri & Sen	0.50	0.90	0.60	1.25	1.00	0.95	0.75	0.15	0.55	0.65	0.65	0.85	0.95	1.05
	ATS	3.35	1.90	1.50	1.90	1.35	1.30	1.10	8.50	4.85	3.50	2.50	2.60	2.15	2.10
	Koch	0.50	0.90	0.60	1.25	1.00	0.95	0.75	0.15	0.55	0.65	0.65	0.85	0.95	1.05
	Glmm Wald II	0.7	0.9	0.6	1.4	1.8	2.0	1.9	0.2	0.4	1.2	0.7	0.7	0.9	1.1
	Glmm Wald III	0.7	0.9	0.6	1.4	1.8	2.0	1.9	0.2	0.4	1.2	0.7	0.7	0.9	1.1
	Glmm Fan&Zhang	1.8	1.2	0.7	1.1	1.4	1.4	2.0	0.0	0.6	2.4	1.9	1.9	1.7	2.0
	Gee Gosho/Wald	0.0	0.0	0.2	0.2	0.8	1.0	0.7		0.1	0.1	0.1	0.0	0.2	0.3
	Gee Gosho/F&Z	0.0	0.0	0.2	0.2	0.8	1.0	0.7		0.1	0.1	0.2	0.5	0.5	0.9
	Gee Gosho/Pan	0.4	0.0	0.2	0.4	0.8	1.4	0.7		0.1	0.1	0.2	0.2	0.5	0.6
Gee Liang&Zeger	0.2	0.1	0.6	0.4	0.8	1.7	0.7	2.6	0.2	0.2	0.8	1.0	0.7	1.9	

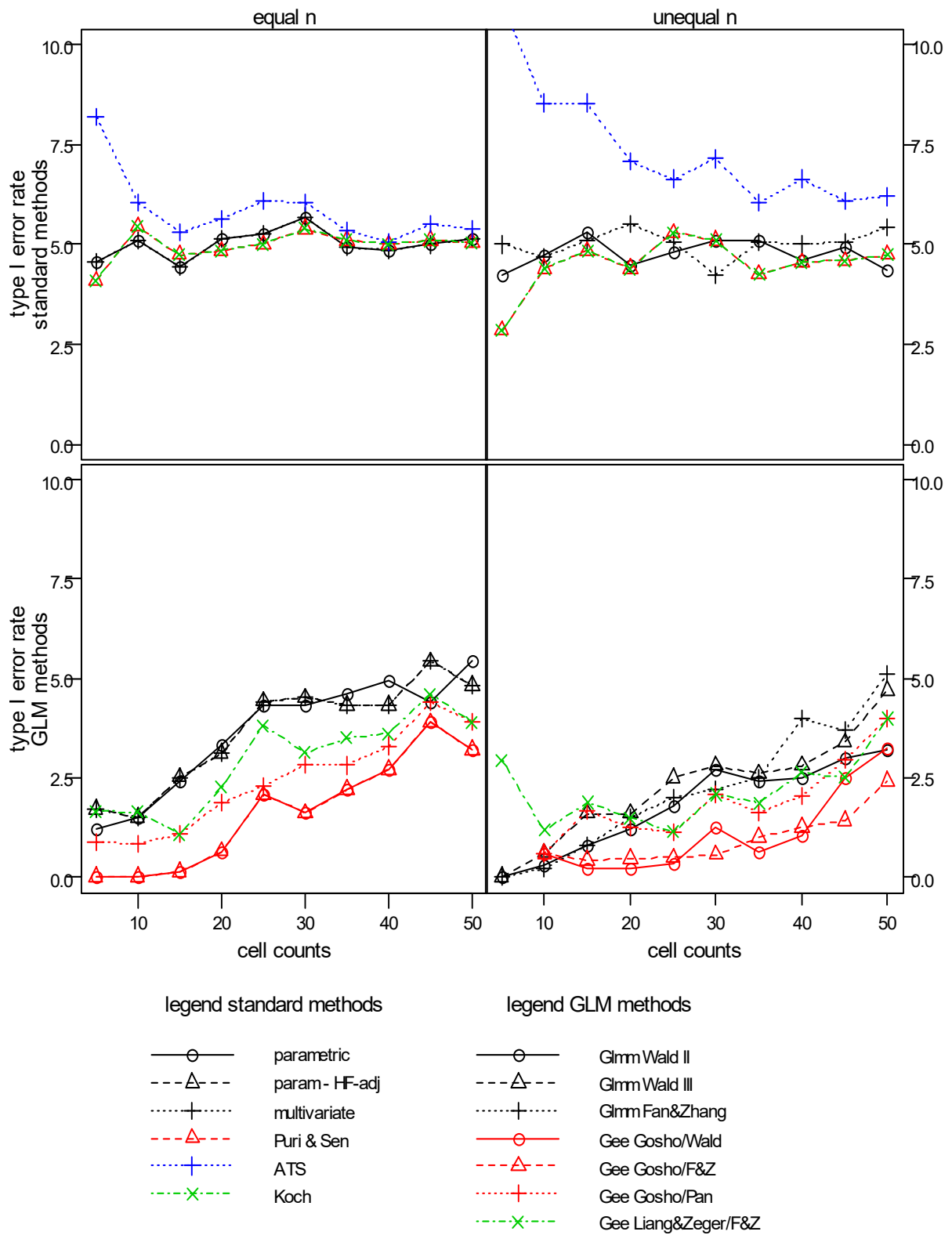
Graphic for  $\alpha=0.05$ :



**7. 1. 1. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.55	5.10	4.45	5.15	5.70	4.85	5.15	4.25	4.75	5.30	4.5	5.10	4.60	4.35
	par./ HF-corr.														
	multivariate	4.55	5.10	4.45	5.15	5.70	4.85	5.15	5.00	4.70	5.10	5.5	4.25	5.00	5.45
	Puri & Sen	4.10	5.45	4.75	4.85	5.40	5.00	5.05	2.85	4.40	4.85	4.4	5.10	4.55	4.75
	ATS	8.20	6.05	5.30	5.65	6.05	5.05	5.40	11.05	8.55	8.55	7.1	7.15	6.65	6.20
	Koch	4.10	5.45	4.75	4.85	5.40	5.00	5.05	2.85	4.40	4.85	4.4	5.10	4.55	4.75
	Glmm Wald II	1.2	1.5	2.4	3.3	4.3	4.9	5.4	0.0	0.3	0.8	1.2	2.7	2.5	3.2
	Glmm Wald III	1.7	1.5	2.5	3.1	4.5	4.3	4.8	0.0	0.6	1.6	1.6	2.8	2.8	4.7
	Glmm Fan&Zhang	1.7	1.5	2.5	3.1	4.5	4.3	4.8	0.0	0.2	0.8	1.5	2.2	4.0	5.1
	Gee Gosho/Wald	0.0	0.0	0.1	0.6	1.6	2.7	3.2		0.6	0.2	0.2	1.2	1.0	3.3
	Gee Gosho/F&Z	0.0	0.0	0.1	0.6	1.6	2.7	3.2		0.6	0.4	0.5	0.6	1.3	2.4
	Gee Gosho/Pan	0.9	0.8	1.1	1.9	2.8	3.3	3.9		0.6	1.7	1.3	2.1	2.1	4.0
Gee Liang&Zeger	1.7	1.6	1.1	2.3	3.1	3.6	3.9	2.9	1.2	1.9	1.5	2.1	2.6	4.0	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.60	0.80	1.40	1.00	1.10	0.85	0.8	1.20	0.95	1.45	1.10	1.20	1.15	0.70
	par./ HF-corr.														
	multivariate	0.60	0.80	1.40	1.00	1.10	0.85	0.8	0.85	0.95	1.00	1.40	0.60	1.05	0.80
	Puri & Sen	0.35	0.75	1.15	0.65	1.10	0.85	1.1	0.20	0.50	0.85	0.90	1.35	0.80	0.70
	ATS	2.05	1.70	1.60	1.15	1.45	0.95	0.9	4.40	2.70	2.65	1.95	2.10	1.90	1.75
	Koch	0.35	0.75	1.15	0.65	1.10	0.85	1.1	0.20	0.50	0.85	0.90	1.35	0.80	0.70
	Glmm Wald II	0.8	0.9	0.9	0.6	1.0	1.2	1.1	0.0	0.1	0.2	0.0	0.2	0.4	0.5
	Glmm Wald III	0.8	1.0	0.7	0.5	0.8	0.9	1.5	0.0	0.1	0.0	0.1	0.5	0.5	0.9
	Glmm Fan&Zhang	0.8	1.0	0.7	0.5	0.8	0.9	1.5	0.0	0.1	0.2	0.1	0.1	0.4	0.6
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0	0.1	0.2		0.6	0.2	0.1	0.1	0.1	0.2
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0	0.1	0.2		0.6	0.2	0.1	0.0	0.1	0.2
	Gee Gosho/Pan	0.9	0.6	0.3	0.1	0	0.1	0.3		0.6	0.2	0.1	0.1	0.5	0.3
Gee Liang&Zeger	1.7	0.5	0.3	0.1	0	0.3	0.6	2.9	1.2	1.5	0.3	0.3	0.3	0.3	

Graphic for  $\alpha=0.05$ :

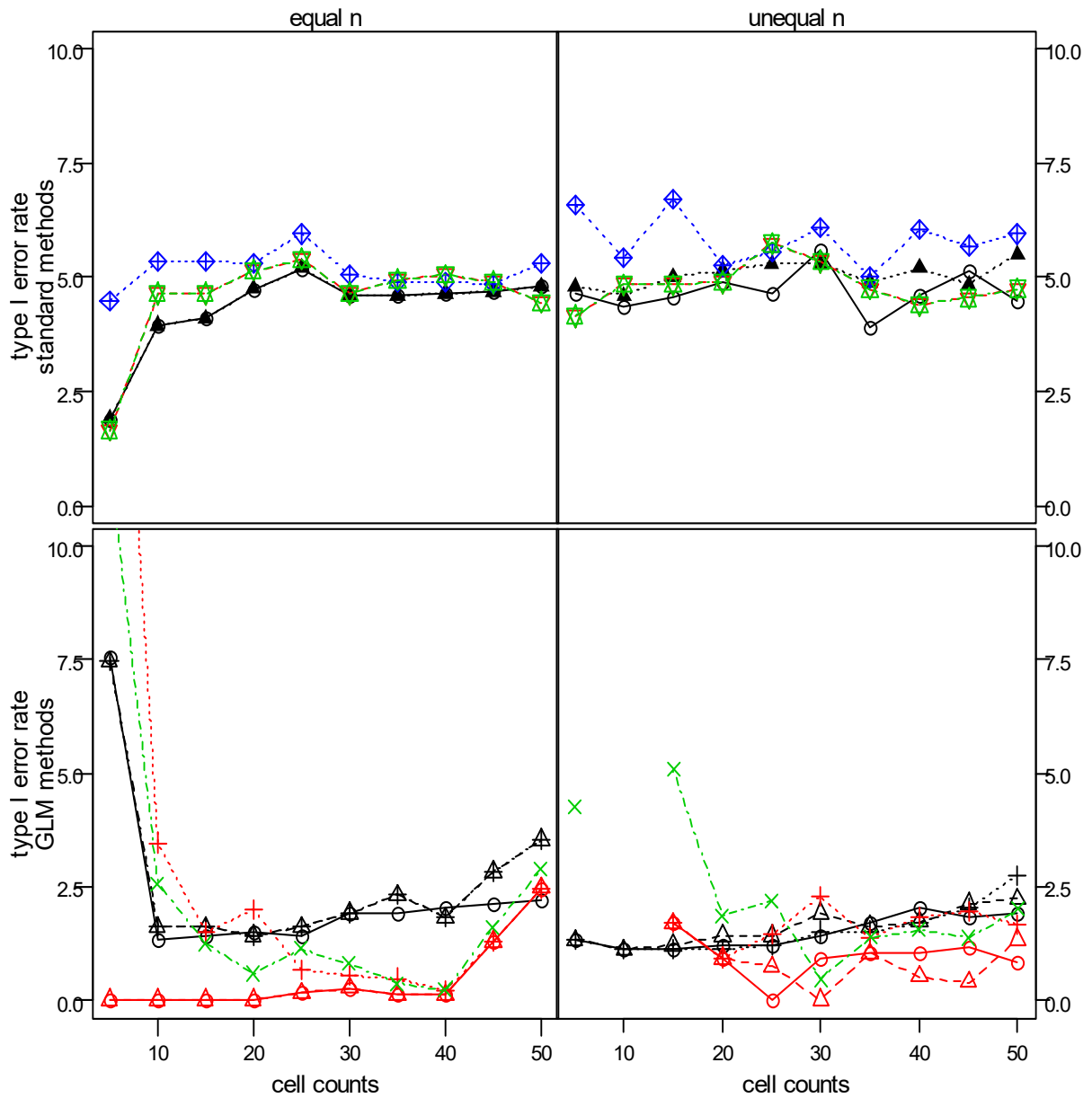




**7. 1. 1. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	1.90	3.95	4.10	4.75	4.60	4.65	4.80	4.65	4.35	4.55	4.90	5.60	4.60	4.50
	par./ HF-corr.														
	multivariate	1.90	3.95	4.10	4.75	4.60	4.65	4.80	4.80	4.60	5.00	5.15	5.30	5.20	5.50
	Puri & Sen	1.65	4.65	4.65	5.15	4.65	5.05	4.45	4.15	4.85	4.85	4.90	5.35	4.40	4.75
	ATS	4.50	5.35	5.35	5.30	5.05	4.90	5.30	6.60	5.45	6.70	5.25	6.10	6.05	5.95
	Koch	1.65	4.65	4.65	5.15	4.65	5.05	4.45	4.15	4.85	4.85	4.90	5.35	4.40	4.75
	Glmm Wald II	7.6	1.3	1.4	1.5	1.9	2.0	2.2	1.3	1.1	1.1	1.2	1.4	2.0	1.9
	Glmm Wald III	7.5	1.6	1.6	1.4	1.9	1.8	3.5	1.3	1.1	1.2	1.4	1.9	1.7	2.2
	Glmm Fan&Zhang	7.5	1.6	1.6	1.4	1.9	1.8	3.5	1.3	1.1	1.1	1.1	1.5	1.7	2.7
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.3	0.1	2.5			1.7	0.9	0.9	1.0	0.8
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.3	0.1	2.5			1.7	0.9	0.0	0.5	1.3
	Gee Gosho/Pan	20.5	3.5	1.5	2.0	0.5	0.2	2.5			1.7	0.9	2.3	1.8	1.7
	Gee Liang&Zeger	11.8	2.6	1.2	0.6	0.8	0.2	2.9	4.3	0.50	5.1	1.9	0.5	1.6	2.0
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.1	0.15	0.30	0.45	0.75	0.85	0.8	1.65	1.20	1.4	1.10	0.90	0.85	0.8
	par./ HF-corr.														
	multivariate	0.1	0.15	0.30	0.45	0.75	0.85	0.8	0.90	0.50	0.8	0.60	0.65	1.25	1.1
	Puri & Sen		0.15	0.55	0.80	0.75	0.90	0.9	0.75	0.60	1.0	0.95	0.85	0.65	1.1
	ATS	0.5	0.85	0.55	0.65	1.15	1.05	1.0	2.55	0.75	1.3	1.15	1.55	1.70	1.2
	Koch		0.15	0.55	0.80	0.75	0.90	0.9	0.75	0.60	1.0	0.95	0.85	0.65	1.1
	Glmm Wald II	7.5	1.3	1.4	1.3	1.4	1	1.1	1.3	1.1	1.1	1.1	1.1	1.3	1.2
	Glmm Wald III	7.5	1.3	1.4	1.3	1.2	1	1.1	1.3	1.1	1.1	1.2	1.1	1.2	1.2
	Glmm Fan&Zhang	7.5	1.3	1.4	1.3	1.2	1	1.1	1.3	1.1	1.1	1.1	1.2	1.3	1.2
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.0	0	0			1.7	0.9	0	0.3	0.0
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0	0			1.7	0.9	0	0.3	0.0
	Gee Gosho/Pan	20.5	3.5	1.3	1.5	0.3	0	0			1.7	0.9	0	0.3	0.2
	Gee Liang&Zeger	11.8	2.6	0.8	0.6	0.1	0	0	4.3	0.50	5.1	1.9	0	0.5	0.0

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- .....x..... Koch

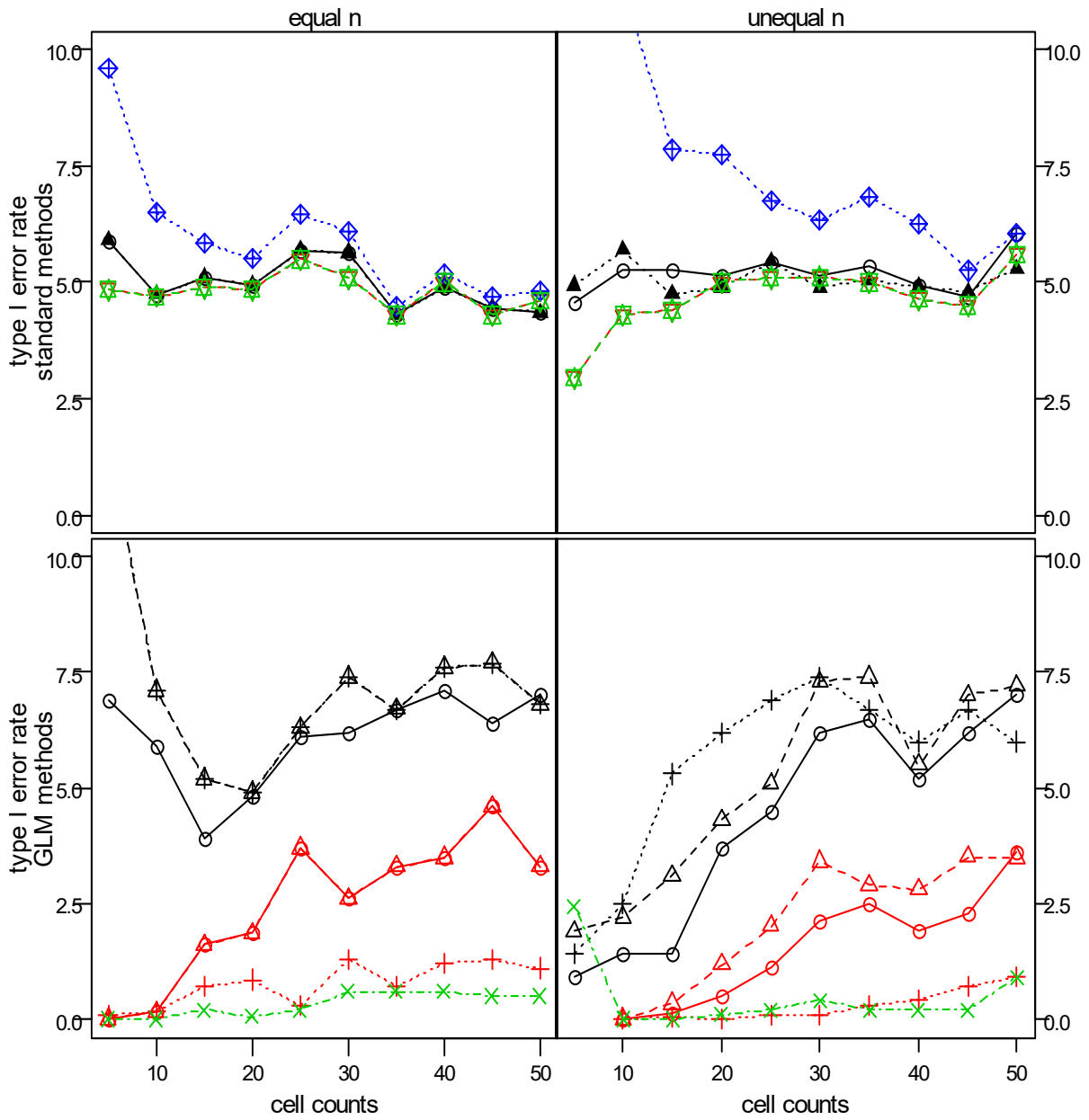
legend GLM methods

- Glim Wald II
- △--- Glim Wald III
- .....+..... Glim Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- .....x..... Gee Liang&Zeger/F&Z

**7. 1. 2. unequal correlations on B (r = 0.7, 0.5, 0.4, 0.2)****7. 1. 2. 1 p = 0.5**

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.90	4.75	5.10	4.95	5.65	4.9	4.35	4.55	5.25	5.25	5.15	5.15	4.95	6.05
	par./ HF-corr.														
	multivariate	5.90	4.75	5.10	4.95	5.65	4.9	4.35	4.95	5.70	4.75	4.90	4.90	4.90	5.30
	Puri & Sen	4.85	4.70	4.90	4.85	5.10	5.0	4.60	2.95	4.30	4.40	5.00	5.10	4.65	5.60
	ATS	9.60	6.50	5.85	5.50	6.10	5.2	4.80	17.50	11.40	7.85	7.75	6.35	6.25	6.05
	Koch	4.85	4.70	4.90	4.85	5.10	5.0	4.60	2.95	4.30	4.40	5.00	5.10	4.65	5.60
	Glmm Wald II	6.9	5.9	3.9	4.8	6.2	7.1	7.0	0.9	1.4	1.4	3.7	6.2	5.2	7.0
	Glmm Wald III	12.3	7.1	5.2	4.9	7.4	7.6	6.8	1.9	2.2	3.1	4.3	7.3	5.5	7.2
	Glmm Fan&Zhang	12.3	7.1	5.2	4.9	7.4	7.6	6.8	1.4	2.5	5.3	6.2	7.4	6.0	6.0
	Gee Gosho/Wald	0.0	0.2	1.6	1.8	2.6	3.5	3.3		0.0	0.1	0.5	2.1	1.9	3.6
	Gee Gosho/F&Z	0.0	0.2	1.6	1.8	2.6	3.5	3.3		0.0	0.3	1.2	3.4	2.8	3.5
	Gee Gosho/Pan	0.1	0.2	0.7	0.8	1.3	1.2	1.1		0.0	0.1	0.0	0.1	0.4	0.9
Gee Liang&Zeger	0.0	0.0	0.2	0.0	0.6	0.6	0.5	2.4	0.0	0.0	0.1	0.4	0.2	0.9	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.60	1.20	1.35	1.40	1.05	0.90	0.95	0.80	1.05	0.85	1.2	1.40	1.1	1.20
	par./ HF-corr.														
	multivariate	1.60	1.20	1.35	1.40	1.05	0.90	0.95	1.25	1.10	1.10	1.0	0.85	1.0	0.70
	Puri & Sen	0.60	0.75	1.00	1.05	1.00	0.85	0.80	0.40	0.55	0.60	0.9	1.30	0.9	1.10
	ATS	4.15	2.15	2.00	1.60	1.40	1.00	0.95	8.80	5.65	3.70	3.0	2.20	1.9	2.55
	Koch	0.60	0.75	1.00	1.05	1.00	0.85	0.80	0.40	0.55	0.60	0.9	1.30	0.9	1.10
	Glmm Wald II	3.1	4.4	1.3	2.4	2.0	2.8	2.7	0.9	1.4	1.4	3.7	6.2	5.2	7.0
	Glmm Wald III	2.6	4.8	1.9	1.9	2.2	2.5	2.8	1.9	2.2	3.1	4.3	7.3	5.5	7.2
	Glmm Fan&Zhang	2.6	4.8	1.9	1.9	2.2	2.5	2.8	1.4	2.5	5.3	6.2	7.4	6.0	6.0
	Gee Gosho/Wald	0.0	0.0	0.1	0.0	0.6	0.6	0.8		0.0	0.0	0.0	0.0	0.4	1.0
	Gee Gosho/F&Z	0.0	0.0	0.1	0.0	0.6	0.6	0.8		0.0	0.0	0.1	0.4	0.3	0.9
	Gee Gosho/Pan	0.0	0.0	0.0	0.0	0.0	0.1	0.3		0.0	0.0	0.0	0.0	0.0	0.1
Gee Liang&Zeger	0.0	0.0	0.0	0.0	0.0	0.1	0.0	1.2	0.0	0.0	0.0	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- · - · + · - · multivariate
- - -△- - - Puri & Sen
- · - · + · - · ATS
- · - · \* - · - Koch

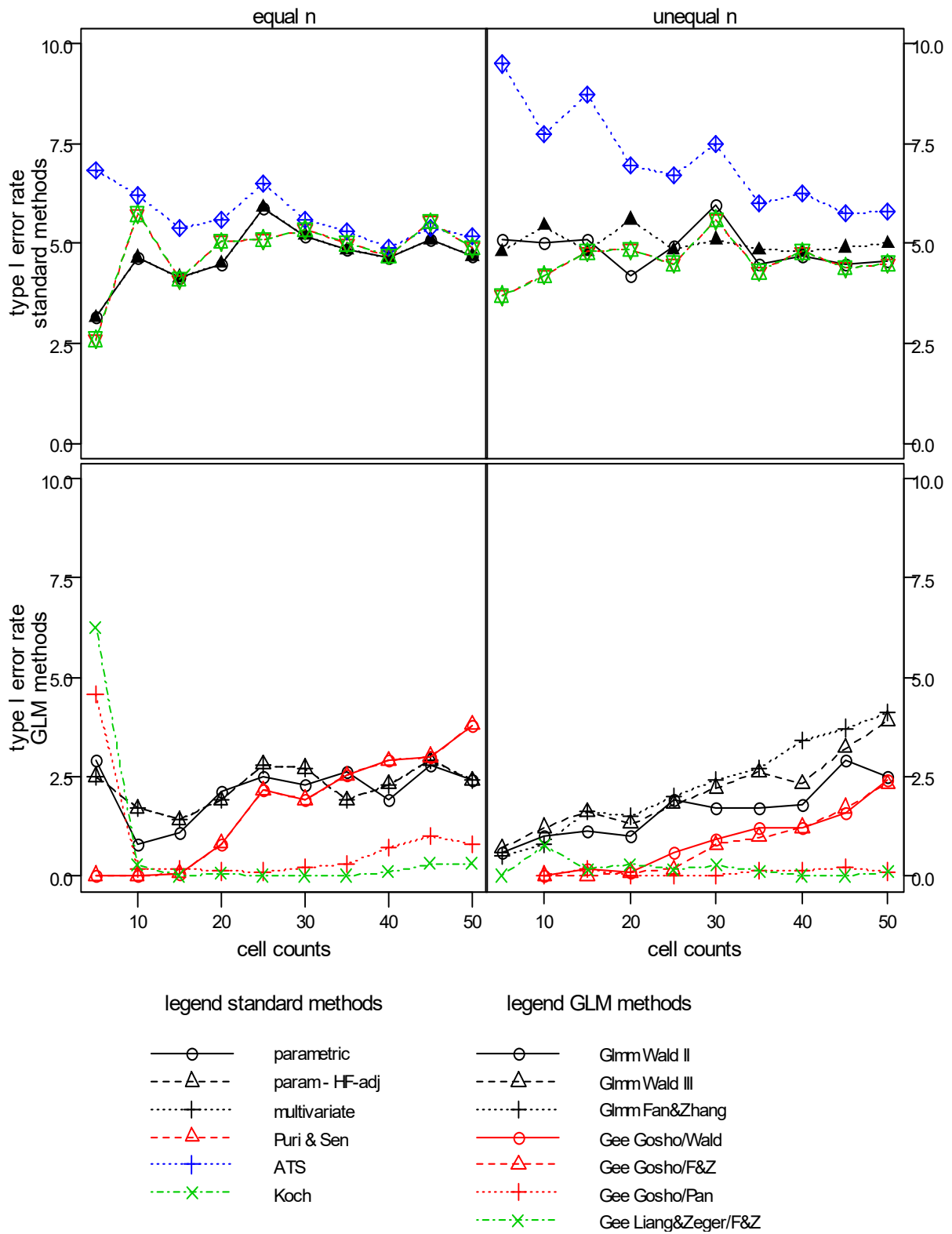
legend GLM methods

- Gimm Wald II
- - -△- - - Gimm Wald III
- · - · + · - · Gimm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- · - · + · - · Gee Goshu/Pan
- · - · \* - · - Gee Liang&Zeger/F&Z

**7. 1. 2. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.15	4.65	4.15	4.50	5.20	4.65	4.7	5.1	5.00	5.10	4.20	5.95	4.70	4.55
	par./ HF-corr.														
	multivariate	3.15	4.65	4.15	4.50	5.20	4.65	4.7	4.8	5.45	4.80	5.60	5.10	4.80	5.00
	Puri & Sen	2.60	5.75	4.10	5.05	5.35	4.70	4.9	3.7	4.20	4.80	4.85	5.60	4.80	4.50
	ATS	6.85	6.20	5.40	5.60	5.60	4.90	5.2	9.5	7.75	8.75	6.95	7.50	6.25	5.80
	Koch	2.60	5.75	4.10	5.05	5.35	4.70	4.9	3.7	4.20	4.80	4.85	5.60	4.80	4.50
	Glmm Wald II	2.9	0.8	1.1	2.1	2.3	1.9	2.4	0.6	1.0	1.1	1.0	1.7	1.8	2.5
	Glmm Wald III	2.5	1.7	1.4	1.9	2.7	2.3	2.4	0.7	1.2	1.6	1.3	2.2	2.3	3.9
	Glmm Fan&Zhang	2.5	1.7	1.4	1.9	2.7	2.3	2.4	0.5	0.8	1.6	1.5	2.4	3.4	4.1
	Gee Gosho/Wald	0.0	0.0	0.1	0.8	1.9	2.9	3.8		0.0	0.2	0.1	0.9	1.2	2.4
	Gee Gosho/F&Z	0.0	0.0	0.1	0.8	1.9	2.9	3.8		0.0	0.0	0.1	0.8	1.2	2.3
	Gee Gosho/Pan	4.6	0.2	0.2	0.1	0.2	0.7	0.8		0.0	0.2	0.0	0.0	0.1	0.1
Gee Liang&Zeger	6.3	0.3	0.0	0.1	0.0	0.1	0.3	0.0	0.8	0.2	0.3	0.3	0.0	0.1	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.30	0.60	0.7	0.85	1.10	0.80	1.20	1.70	1.05	1.25	0.70	1.30	1.00	0.60
	par./ HF-corr.														
	multivariate	0.30	0.60	0.7	0.85	1.10	0.80	1.20	0.95	0.80	0.80	1.15	1.05	1.20	0.70
	Puri & Sen	0.05	0.45	1.0	0.70	0.75	0.95	0.85	0.20	0.65	0.80	0.85	1.05	0.75	0.85
	ATS	1.50	1.45	1.4	1.05	1.35	0.95	1.30	4.25	2.30	2.60	1.95	2.60	1.85	1.90
	Koch	0.05	0.45	1.0	0.70	0.75	0.95	0.85	0.20	0.65	0.80	0.85	1.05	0.75	0.85
	Glmm Wald II	1.6	0.4	0.5	0.6	0.5	0.4	0.6	0.6	1.0	1.1	1.0	1.7	1.8	2.5
	Glmm Wald III	1.6	0.6	0.5	0.5	0.3	0.2	0.2	0.7	1.2	1.6	1.3	2.2	2.3	3.9
	Glmm Fan&Zhang	1.6	0.6	0.5	0.5	0.3	0.2	0.2	0.5	0.8	1.6	1.5	2.4	3.4	4.1
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.0	0.3	0.3		0.0	0.0	0.0	0.0	0.1	0.2
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.3	0.3		0.0	0.0	0.0	0.0	0.1	0.4
	Gee Gosho/Pan	4.3	0.1	0.2	0.1	0.0	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	6.1	0.3	0.0	0.1	0.0	0.0	0.0	0.0	0.8	0.2	0.3	0.1	0.0	0.0	

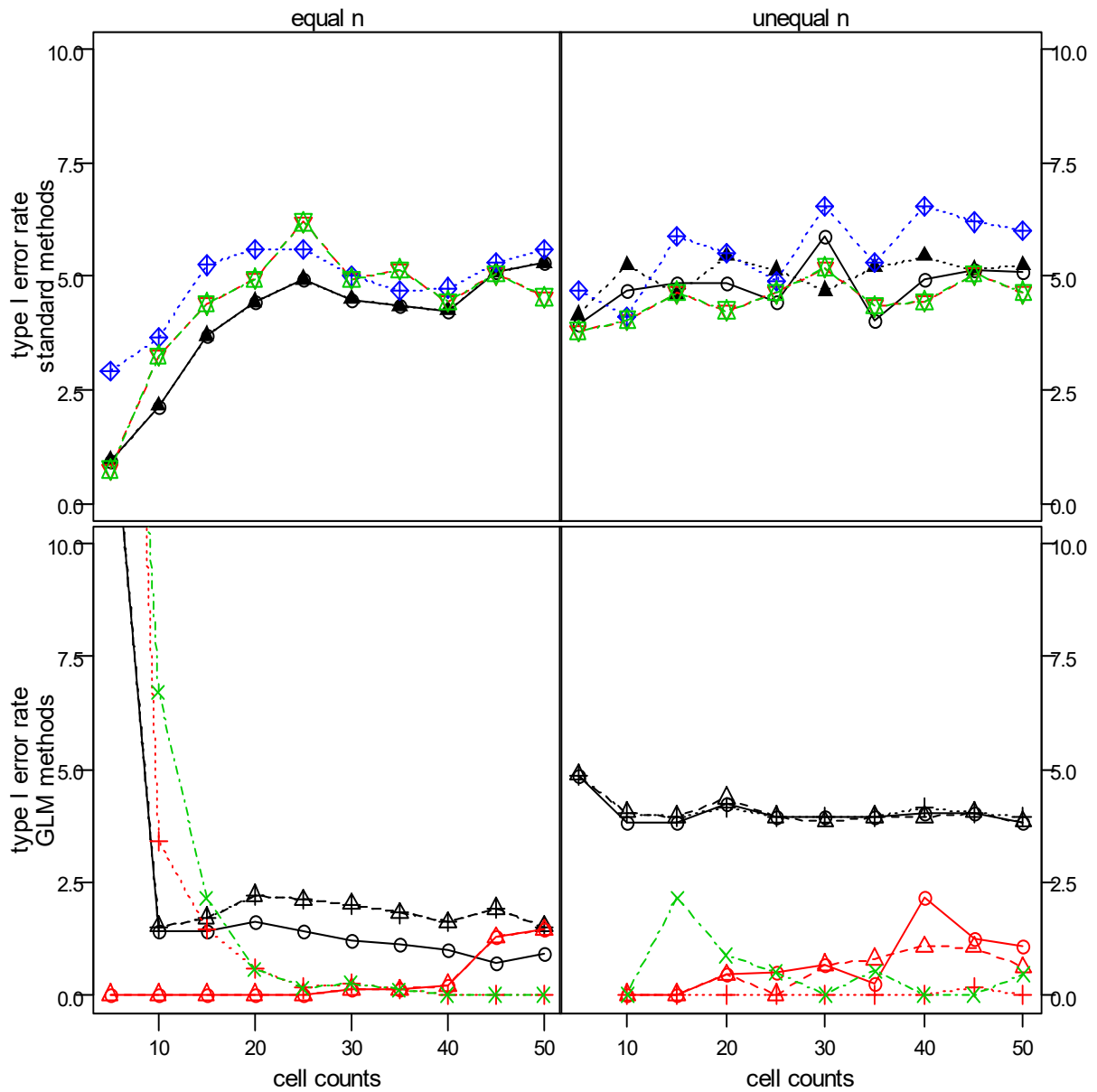
Graphic for  $\alpha=0.05$ :



**7. 1. 2. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	0.95	2.15	3.70	4.45	4.50	4.25	5.30	3.95	4.70	4.85	4.85	5.90	4.95	5.10
	par./ HF-corr.														
	multivariate	0.95	2.15	3.70	4.45	4.50	4.25	5.30	4.15	5.25	4.60	5.45	4.70	5.45	5.25
	Puri & Sen	0.75	3.25	4.40	4.95	4.95	4.45	4.55	3.80	4.05	4.65	4.25	5.20	4.45	4.65
	ATS	2.90	3.65	5.25	5.60	5.00	4.75	5.60	4.70	4.10	5.90	5.50	6.55	6.55	6.00
	Koch	0.75	3.25	4.40	4.95	4.95	4.45	4.55	3.80	4.05	4.65	4.25	5.20	4.45	4.65
	Glmm Wald II	13.6	1.4	1.4	1.6	1.2	1.0	0.9	4.9	3.8	3.8	4.3	3.9	4.0	3.8
	Glmm Wald III	13.6	1.5	1.7	2.2	2.0	1.6	1.5	4.9	4.0	3.9	4.4	3.8	3.9	3.8
	Glmm Fan&Zhang	13.6	1.5	1.7	2.2	2.0	1.6	1.5	4.9	4.0	3.9	4.2	3.9	4.2	3.9
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.1	0.2	1.4		0.0	0.0	0.4	0.7	2.1	1.1
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.1	0.2	1.4		0.0	0.0	0.4	0.7	1.1	0.6
	Gee Gosho/Pan	30.0	3.4	1.5	0.6	0.3	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	24.7	6.7	2.1	0.6	0.3	0.0	0.0	0.0	0.0	2.2	0.9	0.0	0.0	0.5	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.05	0.25	0.30	0.30	0.75	0.6	0.75	1.1	1.40	1.15	1.10	1.05	1.10	0.60
	par./ HF-corr.														
	multivariate	0.05	0.25	0.30	0.30	0.75	0.6	0.75	0.4	0.75	1.00	0.85	0.55	1.30	0.85
	Puri & Sen	0.05	0.20	0.55	0.80	0.85	0.8	0.85	0.4	0.60	0.85	0.85	1.10	0.80	0.85
	ATS	0.30	0.25	0.50	0.65	1.00	0.7	0.80	1.6	0.60	0.80	0.85	1.45	1.25	1.70
	Koch	0.05	0.20	0.55	0.80	0.85	0.8	0.85	0.4	0.60	0.85	0.85	1.10	0.80	0.85
	Glmm Wald II	13.5	1.3	1.2	1.6	1.1	1.0	0.9	4.9	3.8	3.8	4.3	3.8	3.9	3.8
	Glmm Wald III	13.5	1.3	1.3	1.6	1.2	1.1	0.9	4.9	3.8	3.9	4.3	3.8	3.9	3.8
	Glmm Fan&Zhang	13.5	1.3	1.3	1.6	1.2	1.1	0.9	4.9	3.8	3.8	4.2	3.8	3.9	3.8
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.0	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Gosho/Pan	30.0	3.1	1.2	0.5	0.3	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	24.7	6.7	2.1	0.6	0.3	0.0	0.0	0.0	0.0	2.2	0.9	0.0	0.0	0.3	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - - △ - - - Puri & Sen
- .....+..... ATS
- - - × - - - Koch

legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- - - ○ - - - Gee Goshho/Wald
- - - △ - - - Gee Goshho/F&Z
- .....+..... Gee Goshho/Pan
- - - × - - - Gee Liang&Zeger/F&Z



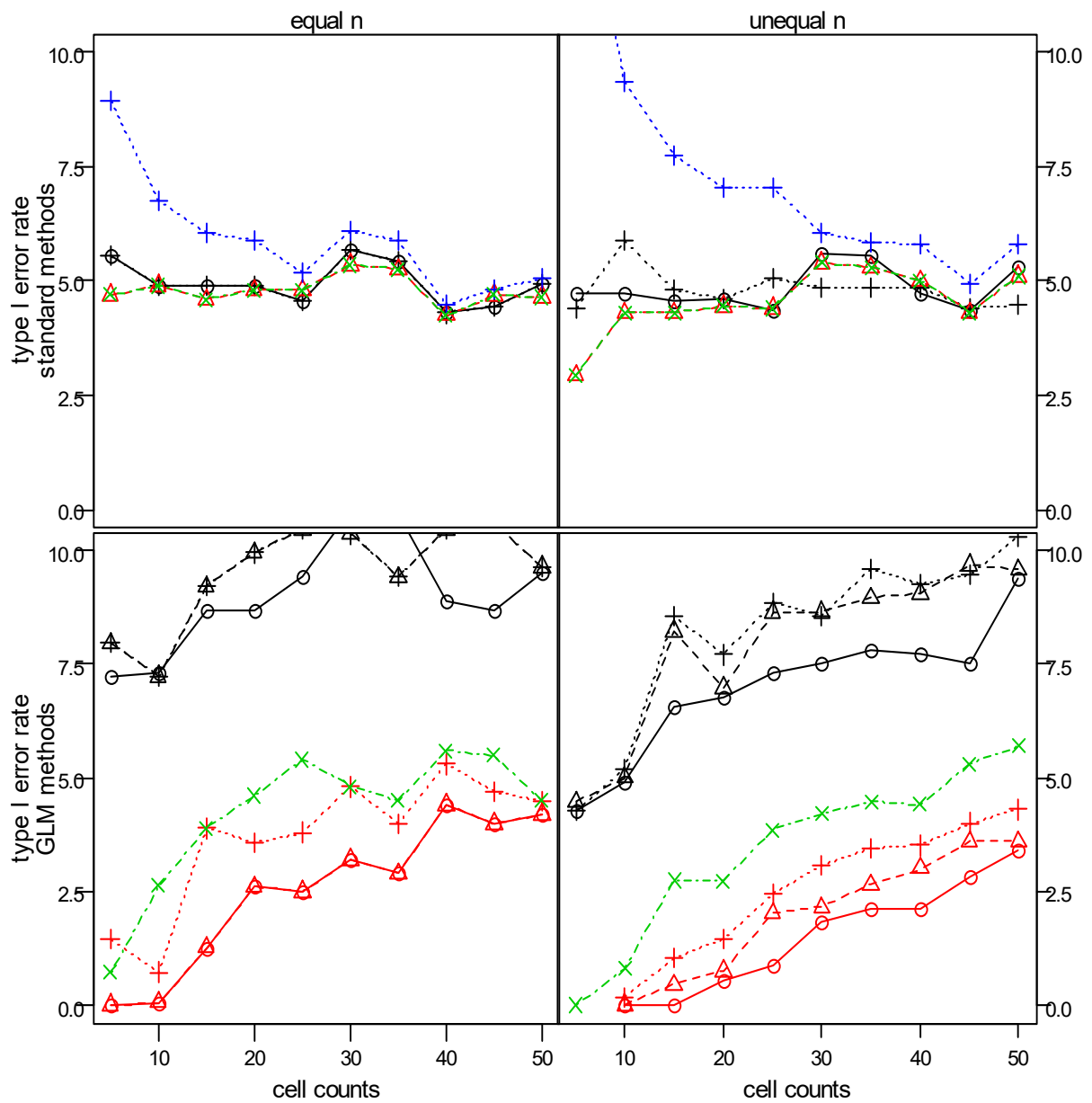
## 7. 2. Main effect A - B significant (effects $b_i = 0.6*s$ )

### 7. 2. 1. equal correlations on B ( $r=0.3$ )

#### 7. 2. 1. 1 $p = 0.5$

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.55	4.90	4.90	4.9	5.70	4.30	4.95	4.75	4.75	4.55	4.60	5.60	4.75	5.3
	par./ HF-corr.														
	multivariate	5.55	4.90	4.90	4.9	5.70	4.30	4.95	4.40	5.90	4.80	4.60	4.85	4.85	4.5
	Puri & Sen	4.70	4.90	4.60	4.8	5.35	4.25	4.65	2.95	4.30	4.30	4.45	5.40	5.00	5.1
	ATS	8.95	6.75	6.05	5.9	6.10	4.50	5.05	14.80	9.35	7.75	7.05	6.05	5.80	5.8
	Koch	4.70	4.90	4.60	4.8	5.35	4.25	4.65	2.95	4.30	4.30	4.45	5.40	5.00	5.1
	Glmm Wald II	7.2	7.3	8.7	8.7	10.9	8.9	9.5	4.3	4.9	6.6	6.8	7.5	7.7	9.4
	Glmm Wald III	8.0	7.2	9.2	9.9	10.4	10.5	9.6	4.5	5.0	8.2	7.0	8.6	9.1	9.6
	Glmm Fan&Zhang	8.0	7.2	9.2	9.9	10.4	10.5	9.6	4.3	5.2	8.5	7.7	8.5	9.3	10.3
	Gee Gosho/Wald	0.0	0.1	1.3	2.6	3.2	4.4	4.2		0.0	0.0	0.5	1.8	2.1	3.4
	Gee Gosho/F&Z	0.0	0.1	1.3	2.6	3.2	4.4	4.2		0.0	0.4	0.8	2.2	3.0	3.6
	Gee Gosho/Pan	1.5	0.7	3.9	3.6	4.8	5.3	4.5		0.2	1.0	1.5	3.1	3.5	4.3
Gee Liang&Zeger	0.7	2.6	3.9	4.6	4.8	5.6	4.5	0.0	0.8	2.7	2.7	4.2	4.4	5.7	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.35	0.85	1.20	0.95	1.00	0.75	1.05	0.90	1.10	1.50	1.0	1.20	0.9	0.95
	par./ HF-corr.														
	multivariate	1.35	0.85	1.20	0.95	1.00	0.75	1.05	1.20	1.35	0.80	1.0	0.95	1.0	1.00
	Puri & Sen	0.25	0.55	1.10	0.80	0.80	0.65	0.90	0.25	0.55	0.75	0.8	1.05	0.7	0.95
	ATS	3.50	2.00	1.75	1.25	1.25	0.85	1.05	8.15	3.85	3.20	2.4	2.15	1.6	1.95
	Koch	0.25	0.55	1.10	0.80	0.80	0.65	0.90	0.25	0.55	0.75	0.8	1.05	0.7	0.95
	Glmm Wald II	5.3	4.9	5.8	5.4	5.8	5.8	6.1	4.2	4.3	4.7	4.4	4.6	4.6	5.4
	Glmm Wald III	5.4	4.8	5.2	5.2	5.7	5.9	5.8	4.2	4.2	4.4	4.5	4.7	4.5	5.0
	Glmm Fan&Zhang	5.4	4.8	5.2	5.2	5.7	5.9	5.8	4.2	4.2	4.5	4.7	5.2	5.0	5.7
	Gee Gosho/Wald	0.0	0.0	0.0	2.6	3.2	4.4	4.2		0.0	0.0	0.0	0.4	0.0	0.5
	Gee Gosho/F&Z	0.0	0.0	0.0	2.6	3.2	4.4	4.2		0.0	0.0	0.1	0.1	0.2	0.8
	Gee Gosho/Pan	1.5	0.7	3.9	3.6	4.8	5.3	4.5		0.0	0.0	0.1	0.4	0.1	0.7
Gee Liang&Zeger	0.7	2.6	3.9	4.6	4.8	5.6	4.5	0.0	0.2	0.5	0.4	0.7	0.6	1.5	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

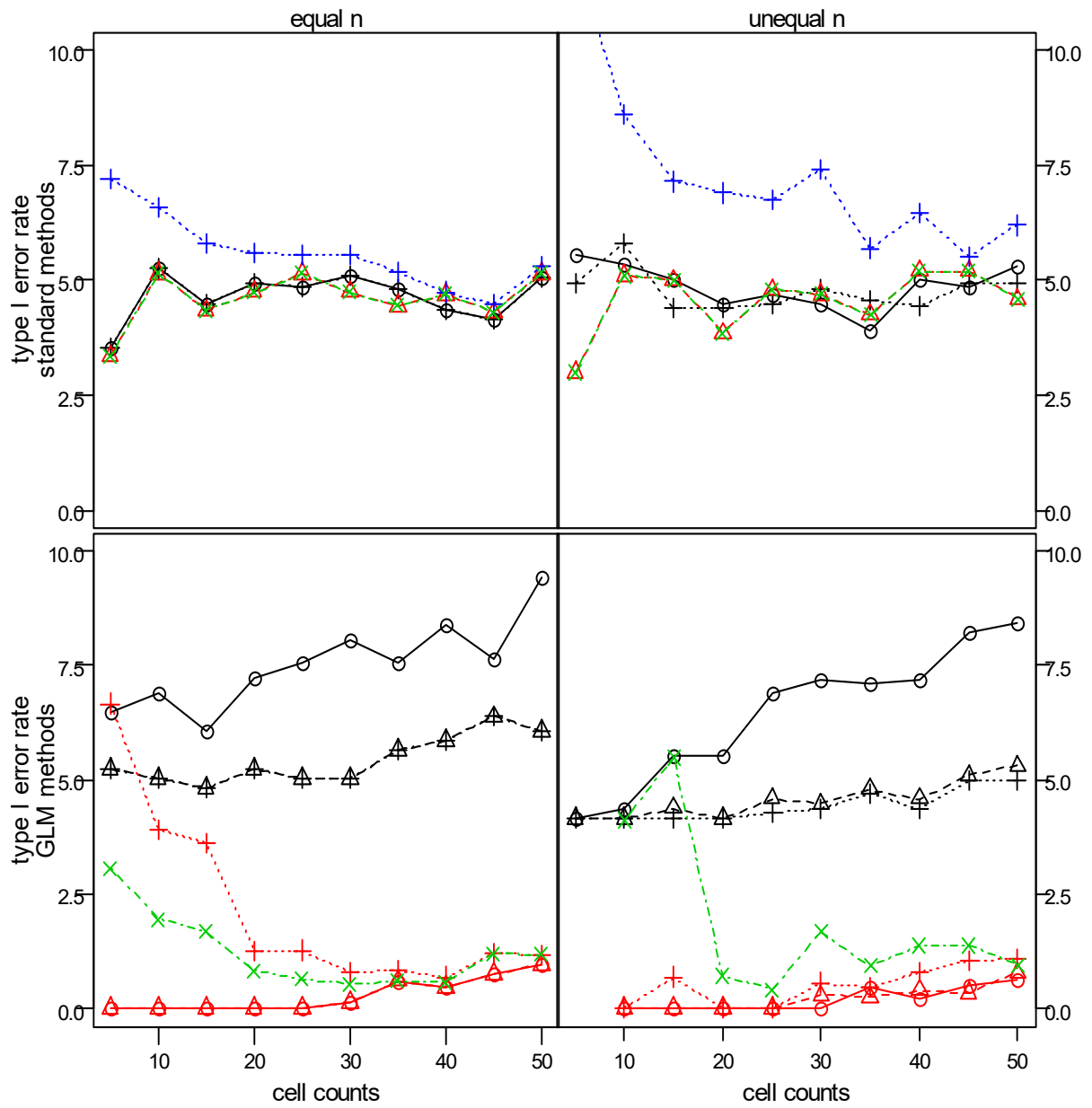
legend GLM methods

- Glmm Wald II
- - -△- - - Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 2. 1. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.55	5.25	4.50	4.95	5.10	4.35	5.05	5.55	5.35	5.00	4.50	4.5	5.00	5.30
	par./ HF-corr.														
	multivariate	3.55	5.25	4.50	4.95	5.10	4.35	5.05	4.95	5.80	4.40	4.40	4.8	4.45	4.95
	Puri & Sen	3.35	5.15	4.35	4.75	4.75	4.70	5.15	3.00	5.10	5.00	3.85	4.7	5.20	4.60
	ATS	7.20	6.60	5.80	5.60	5.55	4.75	5.30	12.05	8.60	7.15	6.90	7.4	6.45	6.20
	Koch	3.35	5.15	4.35	4.75	4.75	4.70	5.15	3.00	5.10	5.00	3.85	4.7	5.20	4.60
	Glmm Wald II	6.5	6.9	6.1	7.2	8.1	8.4	9.4	4.2	4.4	5.5	5.5	7.2	7.2	8.4
	Glmm Wald III	5.2	5.0	4.8	5.2	5.0	5.9	6.1	4.2	4.2	4.4	4.2	4.5	4.6	5.3
	Glmm Fan&Zhang	5.2	5.0	4.8	5.2	5.0	5.9	6.1	4.2	4.2	4.2	4.2	4.4	4.4	5.0
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.1	0.5	1.0		0.0	0.0	0.0	0.0	0.2	0.6
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.1	0.5	1.0		0.0	0.0	0.0	0.3	0.4	0.8
	Gee Gosho/Pan	6.7	3.9	3.6	1.2	0.8	0.7	1.2		0.0	0.7	0.0	0.6	0.8	1.1
	Gee Liang&Zeger	3.1	1.9	1.7	0.8	0.5	0.6	1.2		4.1	5.5	0.7	1.7	1.4	0.9
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.45	0.85	0.60	1.00	1.2	0.85	1.1	1.0	1.50	0.80	0.75	1.15	1.40	1.00
	par./ HF-corr.														
	multivariate	0.45	0.85	0.60	1.00	1.2	0.85	1.1	0.8	1.70	0.70	1.10	0.85	1.15	0.90
	Puri & Sen	0.15	0.85	0.80	0.95	1.2	0.45	0.8	0.2	0.75	0.65	0.75	0.90	1.35	1.20
	ATS	1.95	1.75	1.25	1.45	1.4	1.00	1.2	4.7	2.95	2.05	2.10	2.60	2.30	2.15
	Koch	0.15	0.85	0.80	0.95	1.2	0.45	0.8	0.2	0.75	0.65	0.75	0.90	1.35	1.20
	Glmm Wald II	5.4	5.4	4.9	5.3	4.9	5.7	5.7	4.2	4.2	4.2	4.4	4.5	4.7	4.7
	Glmm Wald III	5.2	5.0	4.8	5.0	4.7	5.1	4.8	4.2	4.2	4.2	4.2	4.2	4.2	4.3
	Glmm Fan&Zhang	5.2	5.0	4.8	5.0	4.7	5.1	4.8	4.2	4.2	4.2	4.2	4.2	4.2	4.3
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.0	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0
	Gee Gosho/Pan	6.7	3.9	3.6	1.2	0.8	0.7	1.2		0.0	0.0	0.0	0.0	0.0	0
	Gee Liang&Zeger	3.1	1.9	1.7	0.8	0.5	0.6	1.2		4.1	5.5	0.7	0.8	0.4	0

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- · - + · - · - multivariate
- - -△- - - Puri & Sen
- · - + · - · - ATS
- · - × · - · - Koch

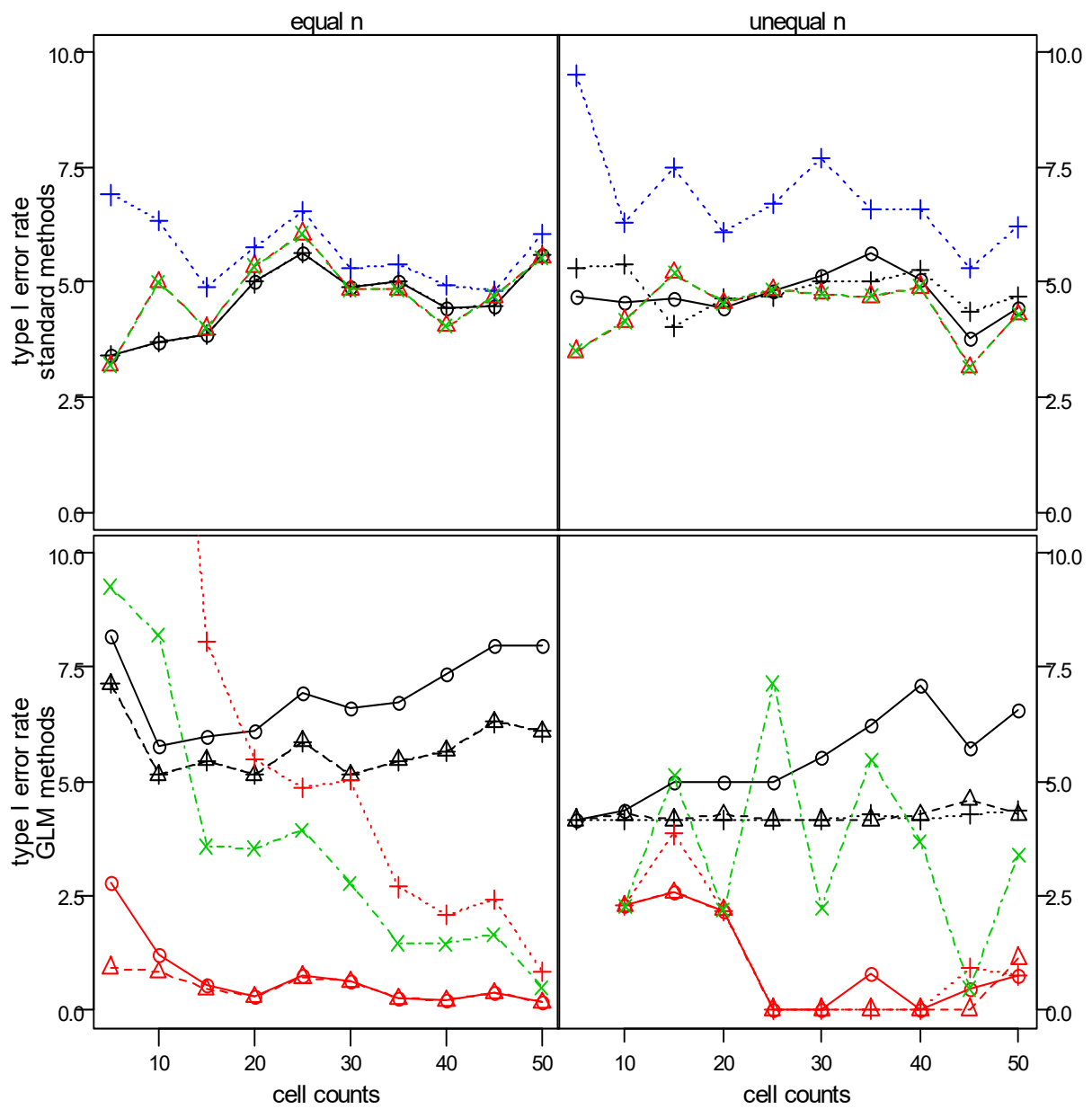
legend GLM methods

- Glim Wald II
- - -△- - - Glim Wald III
- · - + · - · - Glim Fan&Zhang
- · - ○ · - · - Gee GosholWald
- - -△- - - Gee GosholF&Z
- · - + · - · - Gee GosholPan
- · - × · - · - Gee Liang&Zeger/F&Z

**7. 2. 1. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.4	3.70	3.85	5.00	4.90	4.45	5.60	4.7	4.55	4.65	4.45	5.15	5.05	4.45
	par./ HF-corr.														
	multivariate	3.4	3.70	3.85	5.00	4.90	4.45	5.60	5.3	5.40	4.05	4.65	5.00	5.25	4.70
	Puri & Sen	3.2	5.00	4.00	5.35	4.85	4.05	5.55	3.5	4.15	5.20	4.55	4.75	4.90	4.30
	ATS	6.9	6.35	4.90	5.75	5.30	4.95	6.05	9.5	6.30	7.50	6.10	7.70	6.60	6.20
	Koch	3.2	5.00	4.00	5.35	4.85	4.05	5.55	3.5	4.15	5.20	4.55	4.75	4.90	4.30
	Glmm Wald II	8.2	5.8	6.0	6.1	6.6	7.3	8.0	4.2	4.4	5.0	5.0	5.5	7.1	6.6
	Glmm Wald III	7.1	5.1	5.5	5.1	5.1	5.7	6.1	4.2	4.3	4.2	4.3	4.2	4.3	4.3
	Glmm Fan&Zhang	7.1	5.1	5.5	5.1	5.1	5.7	6.1	4.2	4.2	4.2	4.2	4.2	4.2	4.4
	Gee Gosho/Wald	2.8	1.2	0.5	0.3	0.6	0.2	0.2		2.3	2.6	2.2	0.0	0.0	0.8
	Gee Gosho/F&Z	0.9	0.8	0.4	0.3	0.6	0.2	0.2		2.3	2.6	2.2	0.0	0.0	1.1
	Gee Gosho/Pan	19.4	20.2	8.1	5.5	5.0	2.1	0.8		2.3	3.8	2.2	0.0	0.0	0.8
Gee Liang&Zeger	9.3	8.2	3.6	3.5	2.8	1.4	0.5		2.3	5.1	2.2	2.2	3.7	3.4	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.40	0.75	0.35	0.95	1.0	0.70	0.90	1.20	1.30	1.1	0.85	1.00	1.30	0.80
	par./ HF-corr.														
	multivariate	0.40	0.75	0.35	0.95	1.0	0.70	0.90	0.80	1.25	0.9	1.15	0.95	1.40	0.85
	Puri & Sen	0.05	0.80	0.50	0.95	1.0	0.55	0.95	0.65	0.70	0.5	0.40	0.85	1.05	1.00
	ATS	1.30	1.10	0.80	1.25	1.2	0.75	1.10	3.15	1.75	1.5	1.50	2.10	1.80	2.00
	Koch	0.05	0.80	0.50	0.95	1.0	0.55	0.95	0.65	0.70	0.5	0.40	0.85	1.05	1.00
	Glmm Wald II	7.1	5.2	5.5	5.0	5.1	5.6	5.8	4.2	4.3	4.3	4.2	4.2	4.6	4.8
	Glmm Wald III	7.1	5.1	5.5	5.0	5.1	5.4	5.7	4.2	4.3	4.2	4.2	4.2	4.2	4.2
	Glmm Fan&Zhang	7.1	5.1	5.5	5.0	5.1	5.4	5.7	4.2	4.2	4.2	4.2	4.2	4.2	4.2
	Gee Gosho/Wald	2.8	1.2	0.5	0.3	0.3	0.2	0.2		2.3	2.6	2.2	0.0	0.0	0.0
	Gee Gosho/F&Z	0.9	0.8	0.4	0.3	0.3	0.2	0.2		2.3	2.6	2.2	0.0	0.0	0.0
	Gee Gosho/Pan	19.4	16.7	7.0	4.9	4.4	1.7	0.5		2.3	2.6	2.2	0.0	0.0	0.0
Gee Liang&Zeger	9.3	7.4	3.6	3.3	2.8	1.4	0.5		2.3	2.6	2.2	2.2	3.1	1.9	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

legend GLM methods

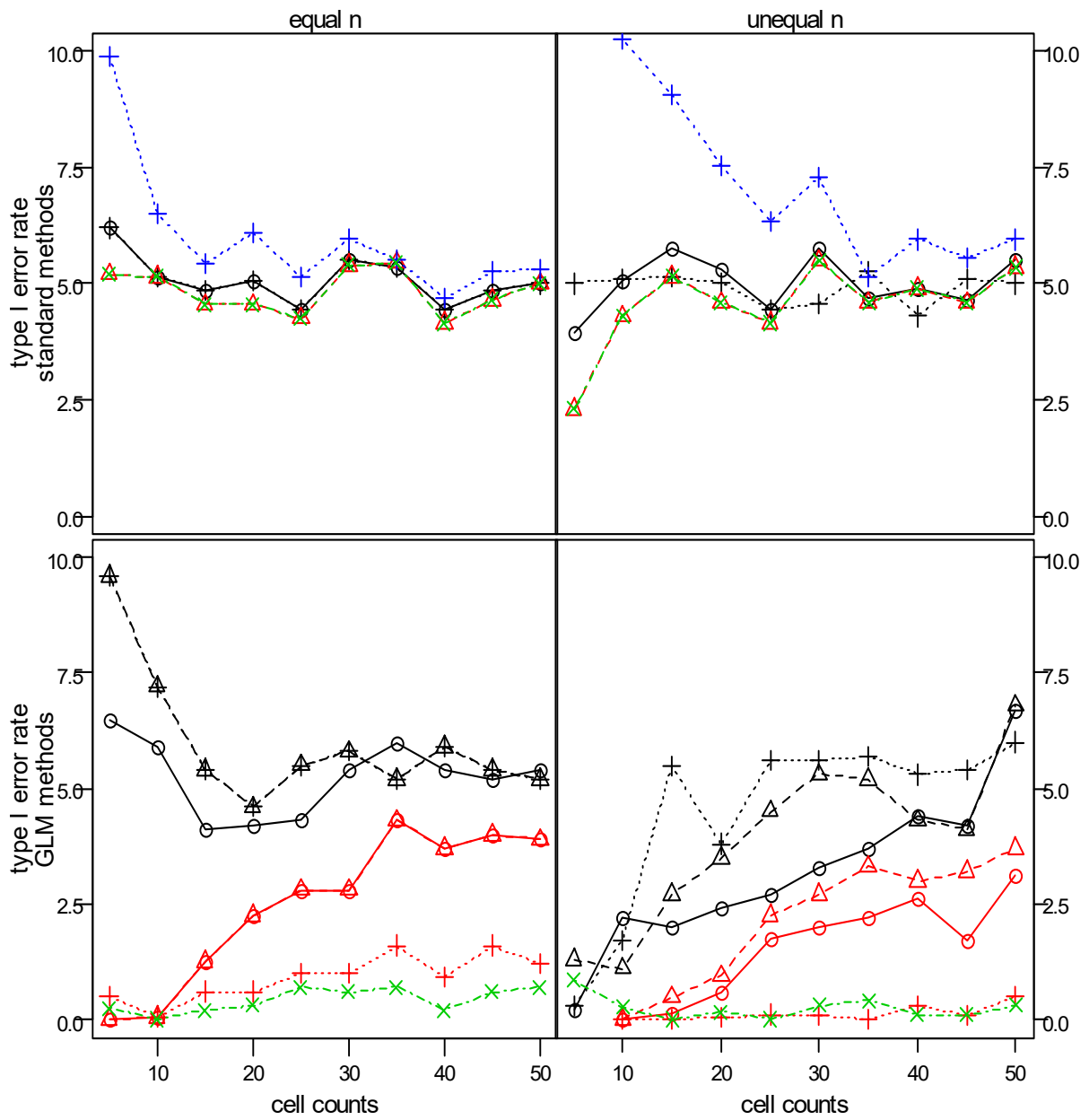
- Glim Wald II
- △--- Glim Wald III
- .....+..... Glim Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

## 7. 2. 2. unequal correlations on B ( $r = 0.7, 0.5, 0.4, 0.2$ ) (effects $b_i = 0.3*s$ )

### 7. 2. 2. 1 $p = 0.5$

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	6.05	5.20	4.45	5.65	5.45	4.75	5.95	3.8	5.25	5.80	5.25	5.45	4.90	5.55
	par./ HF-corr.														
	multivariate	6.05	5.20	4.45	5.65	5.45	4.75	5.95	4.7	5.35	4.65	5.05	4.70	4.45	4.95
	Puri & Sen	5.35	4.95	4.55	5.05	5.30	4.50	5.80	2.6	4.20	5.05	4.80	5.35	4.65	5.30
	ATS	9.75	6.70	5.75	6.25	5.85	5.10	6.25	16.6	10.30	8.95	8.15	6.95	5.80	6.00
	Koch	5.35	4.95	4.55	5.05	5.30	4.50	5.80	2.6	4.20	5.05	4.80	5.35	4.65	5.30
	Glmm Wald II	6.1	6.6	3.4	4.4	4.6	5.1	6.1	0.2	1.5	2.1	2.3	3.2	4.0	5.8
	Glmm Wald III	10.6	8.2	4.3	5.0	5.6	4.9	5.7	1.2	1.2	2.8	2.4	5.1	3.2	4.7
	Glmm Fan&Zhang	10.6	8.2	4.3	5.0	5.6	4.9	5.7	0.2	1.4	5.0	3.9	4.6	5.0	5.3
	Gee Gosho/Wald	0.0	0.1	1.3	2.3	2.8	3.7	3.9		0.0	0.1	0.6	2.0	2.6	3.1
	Gee Gosho/F&Z	0.0	0.1	1.3	2.3	2.8	3.7	3.9		0.0	0.5	0.9	2.7	3.0	3.7
	Gee Gosho/Pan	0.5	0.1	0.6	0.6	1.0	0.9	1.2		0.0	0.0	0.1	0.1	0.3	0.5
Gee Liang&Zeger	0.2	0.0	0.2	0.3	0.6	0.2	0.7	0.8	0.3	0.0	0.2	0.3	0.1	0.3	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.35	1.05	1.10	1.05	0.85	0.95	1.30	0.85	1.15	1.35	0.95	1.35	1.15	1.35
	par./ HF-corr.														
	multivariate	1.35	1.05	1.10	1.05	0.85	0.95	1.30	1.00	1.20	0.90	1.05	1.05	1.05	0.85
	Puri & Sen	0.35	0.60	0.90	0.95	0.85	0.95	1.15	0.15	0.65	1.15	0.55	1.00	1.05	1.00
	ATS	4.40	2.00	1.85	1.35	1.20	1.10	1.55	8.10	5.45	3.50	2.40	2.55	2.10	2.35
	Koch	0.35	0.60	0.90	0.95	0.85	0.95	1.15	0.15	0.65	1.15	0.55	1.00	1.05	1.00
	Glmm Wald II	2.0	3.7	1.2	1.4	0.8	1.0	1.2	0.1	0.1	0.5	0.4	0.7	0.7	1.3
	Glmm Wald III	2.1	6.0	1.6	1.5	1.0	0.9	0.8	0.2	0.4	0.4	0.4	0.7	0.6	1.4
	Glmm Fan&Zhang	2.1	6.0	1.6	1.5	1.0	0.9	0.8	0.1	0.2	0.3	0.4	1.2	1.0	1.2
	Gee Gosho/Wald	0.0	0.0	0.1	0.3	0.6	0.4	0.7		0.0	0.0	0.1	0.1	0.3	0.6
	Gee Gosho/F&Z	0.0	0.0	0.1	0.3	0.6	0.4	0.7		0.0	0.0	0.2	0.3	0.6	0.7
	Gee Gosho/Pan	0.5	0.0	0.0	0.1	0.3	0.0	0.3		0.0	0.0	0.1	0.0	0.0	0.0
Gee Liang&Zeger	0.2	0.0	0.0	0.0	0.1	0.0	0.2	0.8	0.2	0.0	0.0	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - - △ - - - Puri & Sen
- .....+..... ATS
- - - \* - - - Koch

legend GLM methods

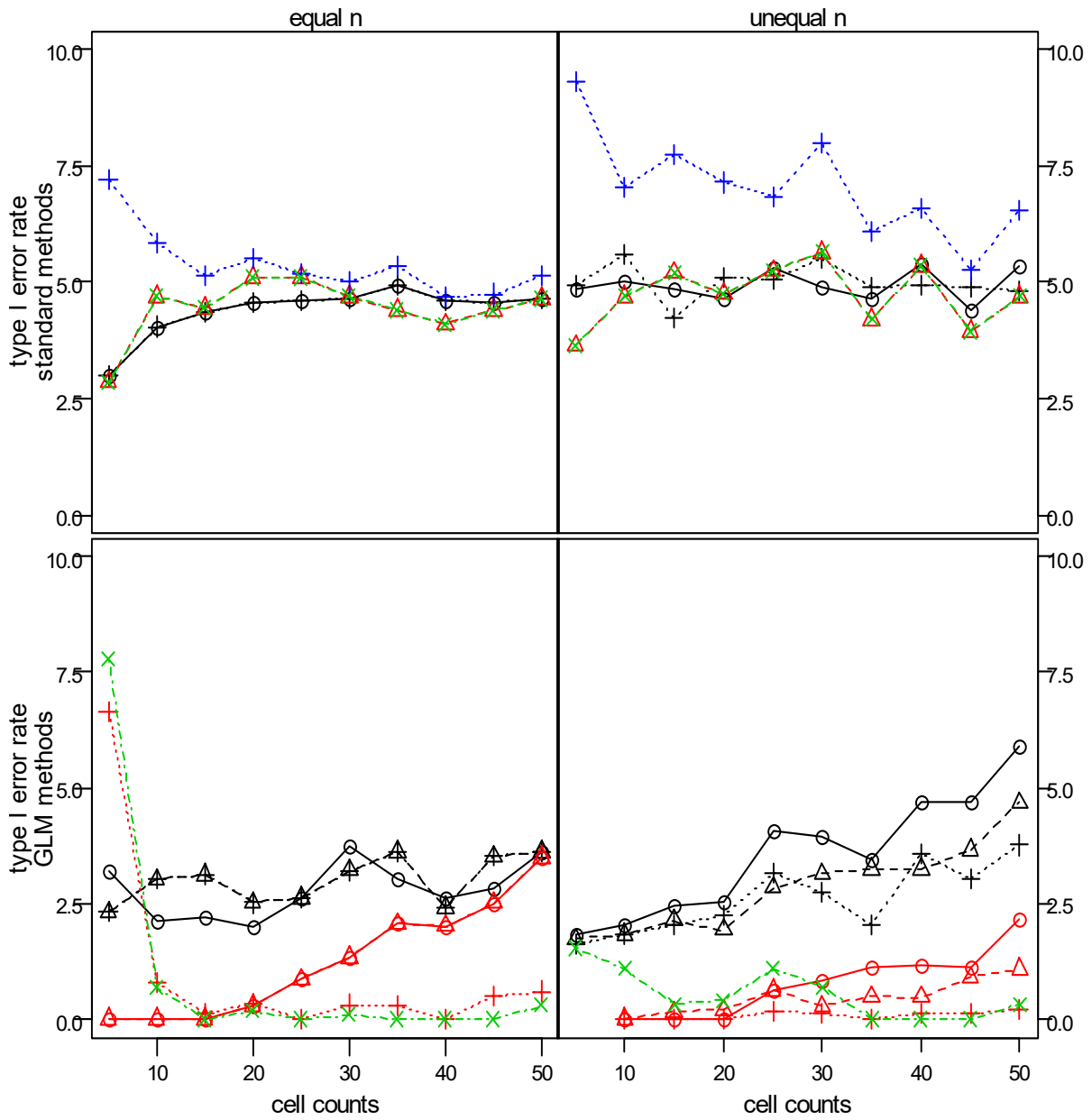
- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- - - ○ - - - Gee Goshu/Wald
- - - △ - - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - - \* - - - Gee Liang&Zeger/F&Z



**7. 2. 2. 2 p = 0.8**

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.0	4.60	4.45	4.75	4.45	4.30	4.70	5.05	5.15	5.10	4.60	4.95	4.85	4.95
	par./ HF-corr.														
	multivariate	3.0	4.60	4.45	4.75	4.45	4.30	4.70	5.00	5.60	4.25	4.95	5.45	4.65	4.85
	Puri & Sen	2.9	5.35	4.65	5.65	5.25	4.35	4.70	3.75	5.25	5.35	4.40	5.55	5.25	4.55
	ATS	6.9	6.25	5.25	5.80	5.05	4.65	5.15	9.70	7.50	7.95	7.30	8.10	5.90	6.50
	Koch	2.9	5.35	4.65	5.65	5.25	4.35	4.70	3.75	5.25	5.35	4.40	5.55	5.25	4.55
	Glmm Wald II	3.2	2.1	2.2	2.0	3.7	2.6	3.6	1.8	2.0	2.4	2.5	4.0	4.7	5.9
	Glmm Wald III	2.3	3.0	3.1	2.5	3.2	2.4	3.6	1.7	1.8	2.1	1.9	3.2	3.3	4.7
	Glmm Fan&Zhang	2.3	3.0	3.1	2.5	3.2	2.4	3.6	1.6	1.8	2.0	2.2	2.7	3.6	3.8
	Gee Gosho/Wald	0.0	0.0	0.0	0.3	1.3	2	3.5		0.0	0.0	0.0	0.8	1.2	2.2
	Gee Gosho/F&Z	0.0	0.0	0.0	0.3	1.3	2	3.5		0.0	0.2	0.2	0.3	0.5	1.1
	Gee Gosho/Pan	6.6	0.8	0.1	0.3	0.3	0.0	0.6		0.0	0.0	0.0	0.1	0.1	0.2
	Gee Liang&Zeger	7.8	0.7	0.0	0.2	0.1	0.0	0.3	1.5	1.1	0.3	0.4	0.7	0.0	0.3
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.35	0.9	0.60	0.85	1.55	0.7	1.05	1.75	1.25	0.80	0.85	1.10	1.05	1.00
	par./ HF-corr.														
	multivariate	0.35	0.9	0.60	0.85	1.55	0.7	1.05	0.60	1.55	0.65	1.00	1.10	0.95	1.00
	Puri & Sen	0.15	0.9	0.95	0.70	1.10	0.6	0.70	0.25	0.50	0.50	0.80	0.85	0.95	0.80
	ATS	1.30	1.4	1.25	1.20	1.85	0.8	1.25	3.50	1.80	1.90	2.15	2.80	2.00	2.25
	Koch	0.15	0.9	0.95	0.70	1.10	0.6	0.70	0.25	0.50	0.50	0.80	0.85	0.95	0.80
	Glmm Wald II	1.9	1.6	1.8	0.7	1.4	1.1	1.5	1.7	1.6	1.8	1.6	1.8	2.1	2.1
	Glmm Wald III	1.8	1.5	1.7	1.0	1.2	0.9	1.5	1.7	1.7	1.8	1.7	1.9	2.0	2.2
	Glmm Fan&Zhang	1.8	1.5	1.7	1.0	1.2	0.9	1.5	1.6	1.7	1.8	1.7	1.9	1.9	2.2
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.0	0.0	0.4		0.0	0.0	0.0	0.1	0.1	0.3
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.0	0.4		0.0	0.0	0.0	0.1	0.0	0.1
	Gee Gosho/Pan	6.4	0.8	0.1	0.3	0.2	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Liang&Zeger	7.8	0.7	0.0	0.2	0.1	0.0	0.0	1.5	1.1	0.3	0.4	0.7	0.0	0.2

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Furi & Sen
- .....+..... ATS
- - -x- - - Koch

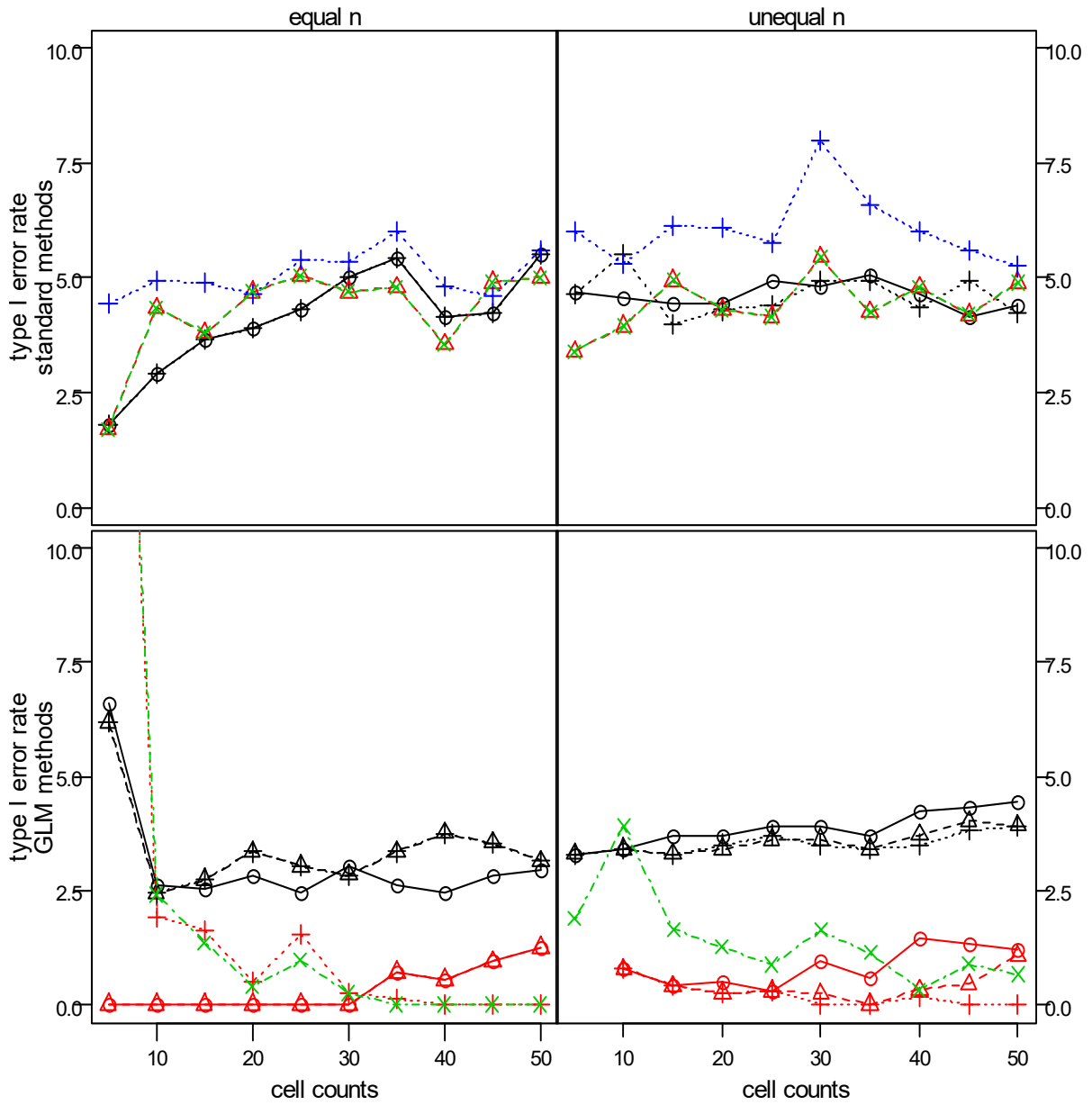
legend GLM methods

- GmmWald II
- △--- GmmWald III
- .....+..... GmmFan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 2. 2. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	2.0	2.95	3.20	4.15	4.50	4.55	5.10	4.45	4.60	4.55	4.55	4.35	4.25	4.55
	par./ HF-corr.														
	multivariate	2.0	2.95	3.20	4.15	4.50	4.55	5.10	4.90	5.65	4.25	4.25	4.85	4.70	4.80
	Puri & Sen	2.1	4.40	3.70	4.95	4.85	4.15	4.60	3.25	4.00	4.75	4.50	5.45	5.20	4.60
	ATS	4.9	4.50	4.45	5.00	5.05	5.00	5.15	6.20	5.60	6.25	6.25	7.85	6.55	5.85
	Koch	2.1	4.40	3.70	4.95	4.85	4.15	4.60	3.25	4.00	4.75	4.50	5.45	5.20	4.60
	Glmm Wald II	6.6	2.6	2.5	2.8	3.0	2.4	2.9	3.3	3.4	3.7	3.7	3.9	4.2	4.4
	Glmm Wald III	6.2	2.4	2.7	3.3	2.8	3.8	3.1	3.3	3.4	3.3	3.4	3.6	3.7	3.9
	Glmm Fan&Zhang	6.2	2.4	2.7	3.3	2.8	3.8	3.1	3.3	3.4	3.3	3.5	3.5	3.5	3.9
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.0	0.5	1.2		0.8	0.4	0.5	0.9	1.5	1.2
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.5	1.2		0.8	0.4	0.3	0.2	0.3	1.1
	Gee Gosho/Pan	25.3	1.9	1.6	0.5	0.2	0.0	0.0		0.8	0.4	0.3	0.0	0.2	0.0
	Gee Liang&Zeger	25.3	2.4	1.4	0.4	0.2	0.0	0.0	1.9	3.9	1.6	1.3	1.6	0.3	0.7
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.15	0.40	0.30	0.55	0.80	0.80	0.75	1.65	1.30	0.85	0.80	1.05	1.30	1.25
	par./ HF-corr.														
	multivariate	0.15	0.40	0.30	0.55	0.80	0.80	0.75	0.45	1.20	0.55	1.05	0.95	1.05	1.05
	Puri & Sen	0.05	0.60	0.60	1.05	0.60	0.80	0.95	0.30	0.50	0.75	0.75	1.05	1.05	1.00
	ATS	0.50	1.05	0.65	0.80	1.15	1.05	0.90	1.85	0.85	1.20	1.00	1.65	1.30	2.00
	Koch	0.05	0.60	0.60	1.05	0.60	0.80	0.95	0.30	0.50	0.75	0.75	1.05	1.05	1.00
	Glmm Wald II	6.2	2.1	2.4	2.5	2.4	2.3	2.4	3.3	3.3	3.3	3.3	3.4	3.4	3.3
	Glmm Wald III	6.2	2.1	2.4	2.5	2.4	2.3	2.4	3.3	3.4	3.3	3.3	3.3	3.2	3.2
	Glmm Fan&Zhang	6.2	2.1	2.4	2.5	2.4	2.3	2.4	3.3	3.3	3.3	3.3	3.3	3.3	3.2
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.0	0.0	0.0		0.8	0.4	0.3	0.0	0.3	0.0
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.0	0.0		0.8	0.4	0.3	0.0	0.0	0.0
	Gee Gosho/Pan	24.1	1.3	1.3	0.5	0.2	0.0	0.0		0.8	0.4	0.3	0.0	0.0	0.0
	Gee Liang&Zeger	25.0	2.4	1.1	0.3	0.2	0.0	0.0	1.9	3.9	1.6	1.3	1.6	0.3	0.7

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

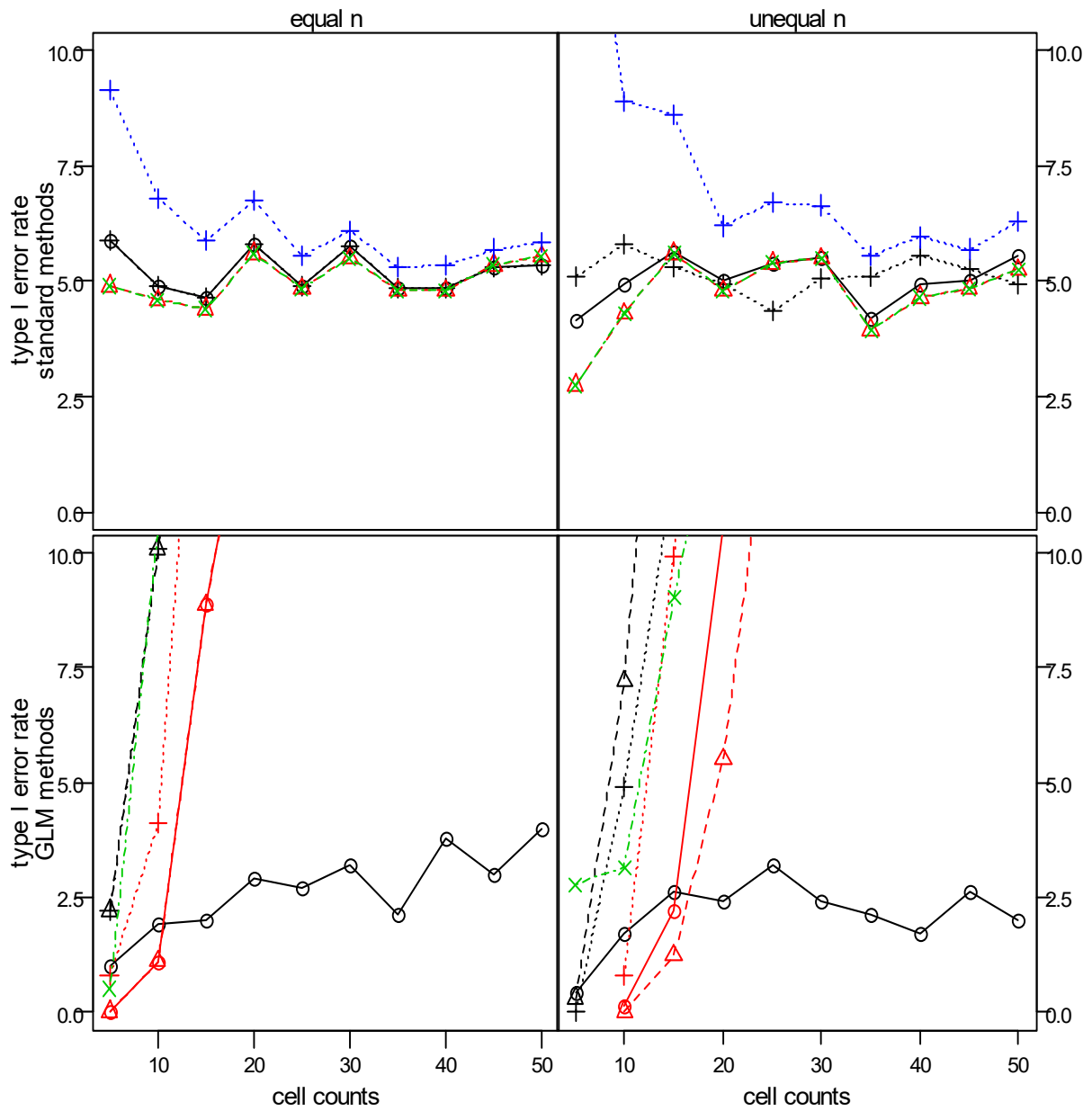
legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- - -○- - - Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 3. Main effect A - Interaction significant (effects  $ab_{ij} = 0.4*s$ )****7. 3. 1. equal correlations on B ( $r=0.3$ )****7. 3. 1. 1  $p = 0.5$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.90	4.9	4.65	5.80	5.75	4.85	5.35	4.15	4.95	5.65	5.00	5.50	4.95	5.55
	par./ HF-corr.														
	multivariate	5.90	4.9	4.65	5.80	5.75	4.85	5.35	5.10	5.80	5.30	4.95	5.05	5.55	4.95
	Puri & Sen	4.90	4.6	4.40	5.60	5.50	4.80	5.55	2.75	4.30	5.60	4.80	5.50	4.65	5.25
	ATS	9.15	6.8	5.90	6.75	6.10	5.35	5.85	16.85	8.90	8.60	6.20	6.65	5.95	6.30
	Koch	5.90	4.9	4.65	5.80	5.75	4.85	5.35	2.75	4.30	5.60	4.80	5.50	4.65	5.25
	Glmm Wald II	1.0	1.9	2.0	2.9	3.2	3.8	4.0	0.4	1.7	2.6	2.4	2.4	1.7	2.0
	Glmm Wald III	2.2	10.1	17.2	22.3	37.3	44.2	55.2	0.3	7.2	19.2	27.0	39.5	53.9	68.9
	Glmm Fan&Zhang	2.2	10.1	17.2	22.3	37.3	44.2	55.2	0.0	4.9	11.7	17.1	24.6	33.2	42.3
	Gee Gosho/Wald	0.0	1.1	8.9	14.6	27.4	35.2	47.5		0.1	2.2	10.6	25.3	45.4	59.9
	Gee Gosho/F&Z	0.0	1.1	8.9	14.6	27.4	35.2	47.5		0.0	1.2	5.5	15.7	24.5	35.7
	Gee Gosho/Pan	0.8	4.1	18.1	21.1	36.6	40.0	50.8		0.8	9.9	19.3	34.0	49.8	64.9
	Gee Liang&Zeger	0.5	10.6	18.1	21.2	36.6	43.7	54.7	2.8	3.2	9.0	14.2	23.1	31.7	40.7
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.95	1.25	0.70	1.15	1.45	0.90	1.25	1.20	1.00	1.30	0.90	1.25	0.8	0.95
	par./ HF-corr.														
	multivariate	0.95	1.25	0.70	1.15	1.45	0.90	1.25	0.90	1.55	0.95	1.35	1.25	1.2	0.95
	Puri & Sen	0.25	0.75	0.75	0.90	1.25	0.75	0.95	0.25	0.50	0.80	0.70	1.00	0.7	0.95
	ATS	3.45	2.15	1.50	1.50	1.85	1.00	1.30	8.25	3.95	3.35	2.45	2.50	1.7	1.75
	Koch	0.25	0.75	0.75	0.90	1.25	0.75	0.95	0.25	0.50	0.80	0.70	1.00	0.7	0.95
	Glmm Wald II	0.2	0.4	0.8	1.2	1.4	1.5	1.9	0.3	0.8	1.3	1.4	0.4	0.4	0.4
	Glmm Wald III	0.6	1.5	3.4	6.9	14.0	21.1	33.8	0.3	1.6	4.9	10.7	17.3	31.9	41.1
	Glmm Fan&Zhang	0.6	1.5	3.4	6.9	14.0	21.1	33.8	0.0	0.9	2.8	4.6	8.3	13.4	20.1
	Gee Gosho/Wald	0.0	0.0	1.3	3.1	12.0	14.9	25.8		0.0	0.0	1.1	8.0	19.9	31.3
	Gee Gosho/F&Z	0.0	0.0	1.3	3.1	12.0	14.9	25.8		0.0	0.0	0.5	2.8	8.7	14.3
	Gee Gosho/Pan	0.8	0.0	1.4	6.3	12.0	17.0	25.8		0.0	0.5	3.6	11.5	24.3	35.5
	Gee Liang&Zeger	0.5	1.1	3.8	6.3	12.3	19.9	29.3	2.8	0.1	0.8	2.6	7.1	12.1	18.6

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

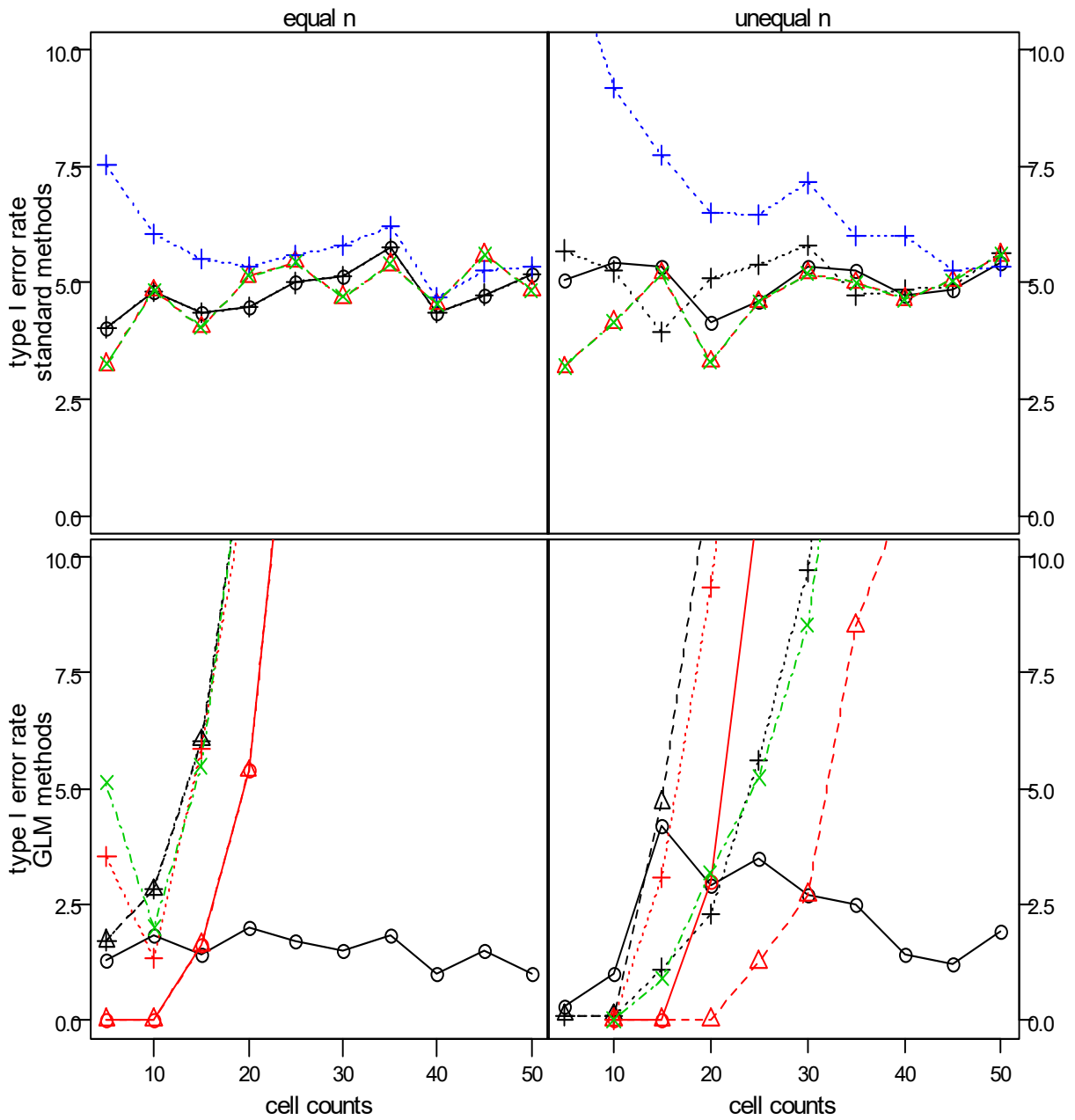
legend GLM methods

- GlimWald II
- - -△- - - GlimWald III
- .....+..... GlimFan&Zhang
- - -○- - - Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 3. 1. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.05	4.80	4.35	4.50	5.15	4.35	5.20	5.05	5.45	5.35	4.15	5.35	4.75	5.45
	par./ HF-corr.														
	multivariate	4.05	4.80	4.35	4.50	5.15	4.35	5.20	5.70	5.25	3.95	5.10	5.80	4.85	5.65
	Puri & Sen	3.25	4.85	4.05	5.15	4.70	4.55	4.85	3.20	4.15	5.20	3.30	5.20	4.65	5.60
	ATS	7.55	6.05	5.50	5.35	5.80	4.70	5.35	12.50	9.20	7.75	6.50	7.15	6.00	5.35
	Koch	3.25	4.85	4.05	5.15	4.70	4.55	4.85	3.20	4.15	5.20	3.30	5.20	4.65	5.60
	Glmm Wald II	1.3	1.8	1.4	2.0	1.5	1.0	1.0	0.3	1.0	4.2	2.9	2.7	1.4	1.9
	Glmm Wald III	1.7	2.8	6.0	13.0	30.8	42.9	51.8	0.1	0.1	4.7	11.9	28.8	47.3	63.2
	Glmm Fan&Zhang	1.7	2.8	6.0	13.0	30.8	42.9	51.8	0.1	0.1	1.1	2.3	9.7	18.5	31.1
	Gee Gosho/Wald	0.0	0.0	1.6	5.4	23.0	36.9	45.9		0.0	0.0	3.0	19.4	37.3	54.2
	Gee Gosho/F&Z	0.0	0.0	1.6	5.4	23.0	36.9	45.9		0.0	0.0	0.0	2.7	11.4	22.5
	Gee Gosho/Pan	3.5	1.3	5.9	12.0	29.0	40.6	49.5		0.0	3.1	9.4	26.0	44.4	59.5
Gee Liang&Zeger	5.1	2.0	5.5	13.3	29.8	40.9	50.0		0.0	0.9	3.2	8.5	18.0	28.8	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.50	1.35	0.65	1.30	1.05	0.80	0.65	1.15	0.95	0.85	0.75	0.85	0.95	1.30
	par./ HF-corr.														
	multivariate	0.50	1.35	0.65	1.30	1.05	0.80	0.65	0.90	0.85	0.90	0.85	1.10	0.70	0.85
	Puri & Sen	0.10	1.05	0.65	1.05	1.05	0.65	0.55	0.20	0.45	0.65	0.60	1.00	0.90	1.10
	ATS	1.75	2.00	1.00	1.75	1.20	0.95	0.75	4.95	3.00	2.40	1.75	2.00	1.65	1.90
	Koch	0.10	1.05	0.65	1.05	1.05	0.65	0.55	0.20	0.45	0.65	0.60	1.00	0.90	1.10
	Glmm Wald II	0.9	1.0	0.8	0.8	0.6	0.8	0.8	0.1	0.1	0.6	1.0	1.3	0.4	0.3
	Glmm Wald III	0.9	1.5	1.1	0.9	7.5	15.1	24.9	0.1	0.1	0.2	1.3	7.7	21.2	35.2
	Glmm Fan&Zhang	0.9	1.5	1.1	0.9	7.5	15.1	24.9	0.1	0.1	0.1	0.1	0.4	2.3	8.0
	Gee Gosho/Wald	0.0	0.0	0.0	0.2	2.4	9.9	18.6		0.0	0.0	0.2	2.3	11.7	24.6
	Gee Gosho/F&Z	0.0	0.0	0.0	0.2	2.4	9.9	18.6		0.0	0.0	0.0	0.0	0.3	2.4
	Gee Gosho/Pan	3.5	0.7	0.6	0.8	4.6	10.6	20.0		0.0	0.0	0.0	3.5	15.7	27.3
Gee Liang&Zeger	4.5	0.7	0.6	1.0	6.4	13.4	21.6		0.0	0.0	1.2	0.2	0.8	4.6	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

legend GLM methods

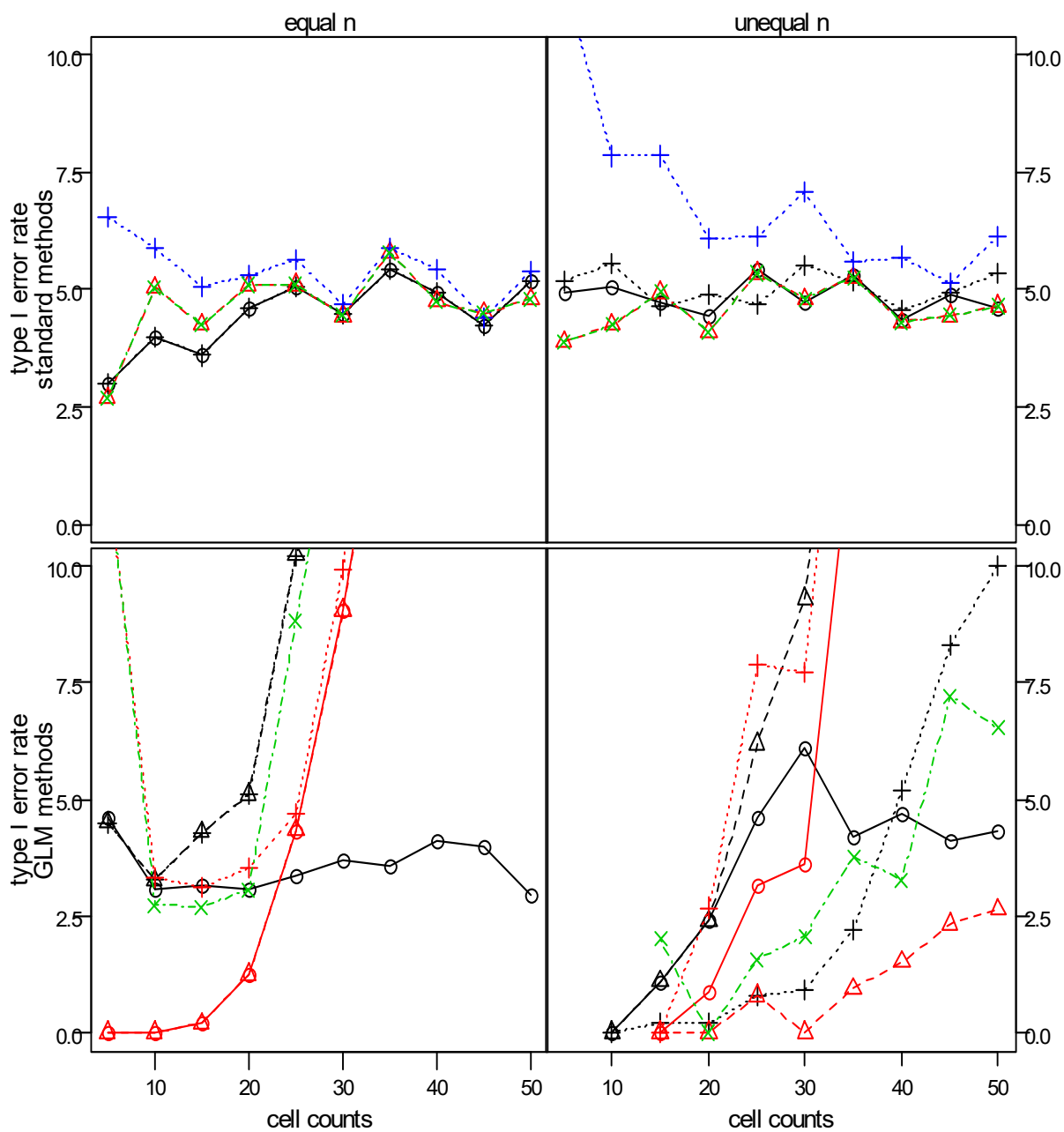
- GlimWald II
- △--- GlimWald III
- .....+..... GlimFan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z



**7. 3. 1. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.0	4.10	3.65	4.60	4.50	4.95	5.25	4.95	5.05	4.75	4.45	4.75	4.35	4.60
	par./ HF-corr.														
	multivariate	3.0	4.10	3.65	4.60	4.50	4.95	5.25	5.20	5.55	4.65	4.90	5.50	4.55	5.35
	Puri & Sen	2.7	5.15	4.15	5.05	4.55	4.85	4.95	3.90	4.25	4.95	4.10	4.80	4.30	4.65
	ATS	6.6	5.95	5.05	5.25	4.85	5.50	5.60	11.60	7.85	7.85	6.10	7.10	5.70	6.15
	Koch	2.7	5.15	4.15	5.05	4.55	4.85	4.95	3.90	4.25	4.95	4.10	4.80	4.30	4.65
	Glmm Wald II	4.6	3.1	3.2	3.1	3.7	4.1	3.0		0.0	1.1	2.4	6.1	4.7	4.3
	Glmm Wald III	4.5	3.3	4.3	5.1	16.5	27.4	38.7		0.0	1.1	2.4	9.3	23.1	38.2
	Glmm Fan&Zhang	4.5	3.3	4.3	5.1	16.5	27.4	38.7		0.0	0.2	0.2	0.9	5.2	10.0
	Gee Gosho/Wald	0.0	0.0	0.2	1.3	9.1	17.5	28.2			0.0	0.9	3.6	15.6	25.4
	Gee Gosho/F&Z	0.0	0.0	0.2	1.2	9.1	17.5	28.2			0.0	0.0	0.0	1.5	2.7
	Gee Gosho/Pan	11.9	3.3	3.1	3.5	9.9	20.0	29.1			0.0	2.7	7.7	18.4	31.6
Gee Liang&Zeger	12.1	2.7	2.7	3.1	14.1	20.0	31.9			2.0	0.0	2.1	3.3	6.5	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.35	0.80	0.70	0.85	0.8	0.55	1.05	1.80	1.00	1.10	1.15	1.15	1.30	0.85
	par./ HF-corr.														
	multivariate	0.35	0.80	0.70	0.85	0.8	0.55	1.05	0.95	0.85	0.70	1.10	0.95	0.85	0.90
	Puri & Sen	0.05	0.60	0.90	1.05	0.8	0.65	1.40	0.45	0.65	0.55	0.70	1.10	0.70	0.95
	ATS	1.15	1.45	0.95	1.10	1.0	0.70	1.20	4.60	2.30	1.60	1.40	2.15	2.05	1.80
	Koch	0.05	0.60	0.90	1.05	0.8	0.65	1.40	0.45	0.65	0.55	0.70	1.10	0.70	0.95
	Glmm Wald II	4.5	3.1	2.9	2.7	3.1	3.4	2.6		0.0	0.1	0.5	1.1	1.4	1.9
	Glmm Wald III	4.4	3.0	2.9	2.8	3.7	7.0	12.1		0.0	0.0	0.2	0.7	5.7	13.1
	Glmm Fan&Zhang	4.4	3.0	2.9	2.8	3.7	7.0	12.1		0.0	0.0	0.0	0.0	0.1	0.4
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.1	1.2	3.7			0.0	0.0	0.0	1.3	3.9
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.1	1.2	3.7			0.0	0.0	0.0	0.0	0.0
	Gee Gosho/Pan	11.9	2.9	1.4	1.1	0.4	1.3	4.9			0.0	0.0	0.0	3.8	5.8
Gee Liang&Zeger	12.1	2.7	1.3	0.7	0.6	2.9	5.5			2.0	0.0	1.5	0.0	0.4	

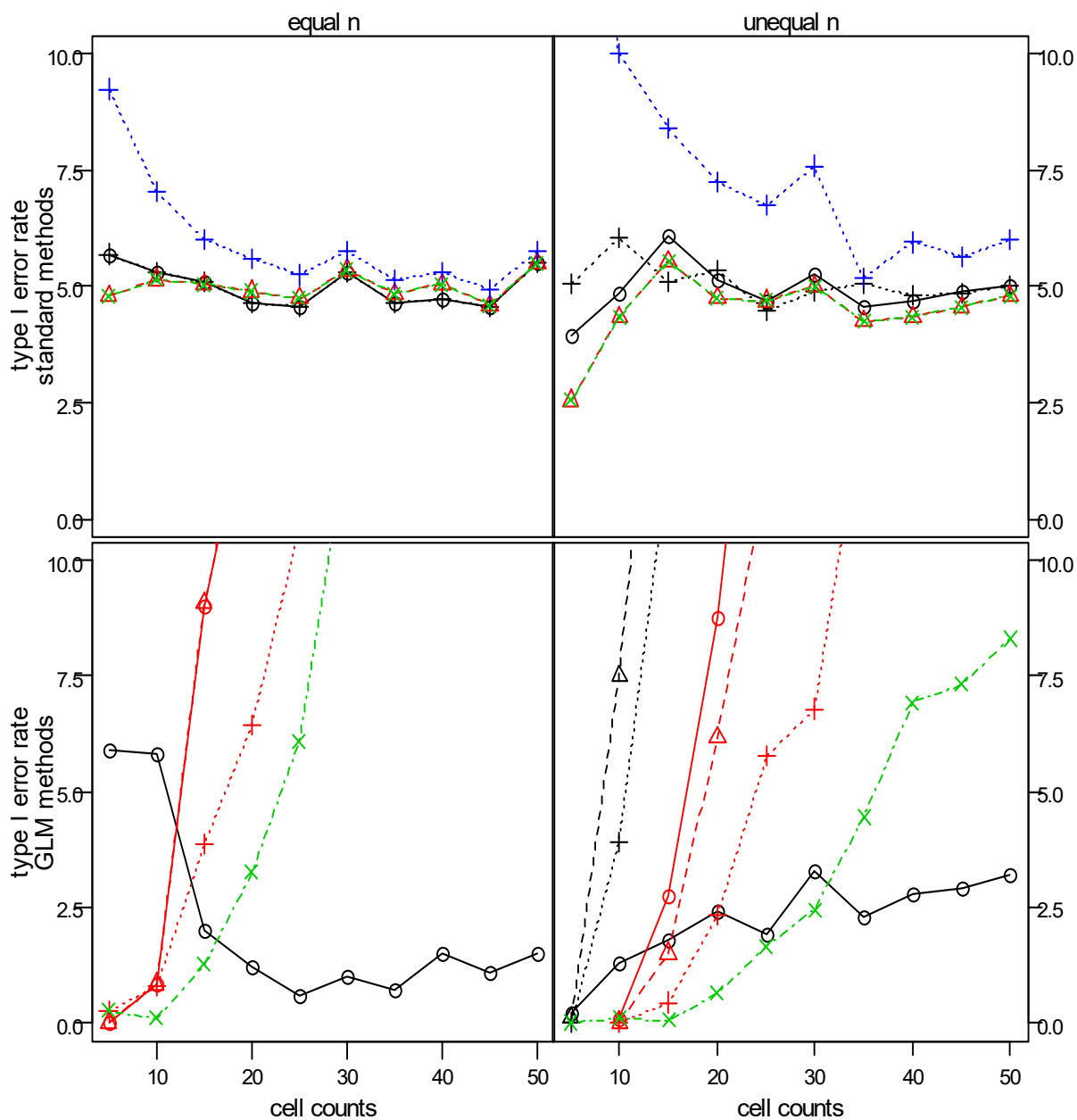
Graphic for  $\alpha=0.05$ :



**7. 3. 2. unequal correlations on B ( $r = 0.7, 0.5, 0.4, 0.2$ )****7. 3. 2. 1  $p = 0.5$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.70	5.30	5.10	4.65	5.30	4.75	5.50	3.95	4.85	6.10	5.15	5.25	4.70	5.0
	par./ HF-corr.														
	multivariate	5.70	5.30	5.10	4.65	5.30	4.75	5.50	5.05	6.05	5.10	5.35	4.90	4.80	5.0
	Puri & Sen	4.80	5.15	5.05	4.90	5.35	5.05	5.50	2.55	4.35	5.55	4.75	5.00	4.35	4.8
	ATS	9.25	7.05	6.00	5.60	5.75	5.30	5.75	16.20	10.00	8.40	7.25	7.60	5.95	6.0
	Koch	4.80	5.15	5.05	4.90	5.35	5.05	5.50	2.55	4.35	5.55	4.75	5.00	4.35	4.8
	Glmm Wald II	5.9	5.8	2.0	1.2	1.0	1.5	1.5	0.2	1.3	1.8	2.4	3.3	2.8	3.2
	Glmm Wald III	12.4	13.8	14.1	16.9	27.5	30.3	39.1	0.1	7.5	18.0	24.2	39.3	54.5	66.3
	Glmm Fan&Zhang	12.4	13.8	14.1	16.9	27.5	30.3	39.1	0.0	3.9	12.1	15.8	23.8	31.9	42.6
	Gee Gosho/Wald	0.0	0.8	9.0	13.9	28.0	34.4	46.6		0.1	2.7	8.8	25.6	44.6	58.6
	Gee Gosho/F&Z	0.0	0.8	9.1	13.9	28.0	34.4	46.6		0.0	1.5	6.2	14.3	24.2	35.6
	Gee Gosho/Pan	0.3	0.8	3.9	6.5	18.6	19.1	29.3		0.0	0.4	2.3	6.8	17.9	28.6
Gee Liang&Zeger	0.3	0.1	1.3	3.3	12.6	13.9	19.8	0	0.1	0.1	0.6	2.4	6.9	8.3	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.50	0.95	0.90	1.05	1.10	0.70	0.90	0.95	0.95	1.30	0.95	1.25	1.00	1.20
	par./ HF-corr.														
	multivariate	1.50	0.95	0.90	1.05	1.10	0.70	0.90	0.85	1.25	1.05	0.90	1.10	1.05	1.00
	Puri & Sen	0.45	0.75	0.60	1.05	1.05	0.75	0.95	0.15	0.60	1.05	0.65	1.00	0.95	1.20
	ATS	3.65	1.90	1.55	1.35	1.35	0.75	1.00	8.15	4.05	3.90	2.25	2.60	1.85	1.75
	Koch	0.45	0.75	0.60	1.05	1.05	0.75	0.95	0.15	0.60	1.05	0.65	1.00	0.95	1.20
	Glmm Wald II	2.9	3.7	1.5	0.8	0.3	0.3	0.2	0.1	0.6	0.6	1.1	1.5	1.5	0.1
	Glmm Wald III	3.0	6.9	3.0	4.9	9.7	12.9	19.5	0.1	0.7	5.5	7.7	16.1	29.9	0.1
	Glmm Fan&Zhang	3.0	6.9	3.0	4.9	9.7	12.9	19.5	0.0	0.4	3.0	4.7	10.4	15.6	0.0
	Gee Gosho/Wald	0.0	0	1.1	3.3	12.6	14.0	24.2		0.1	0.1	1.5	6.4	18.9	30.8
	Gee Gosho/F&Z	0.0	0	1.1	3.3	12.6	14.0	24.2		0.0	0.0	0.3	3.9	9.8	14.3
	Gee Gosho/Pan	0.3	0	0.1	1.4	4.3	6.4	12.7		0.0	0.0	0.2	1.0	5.5	10.3
Gee Liang&Zeger	0.3	0	0.0	0.2	1.1	1.7	3.6	0	0.1	0.0	0.0	0.1	0.5	1.1	

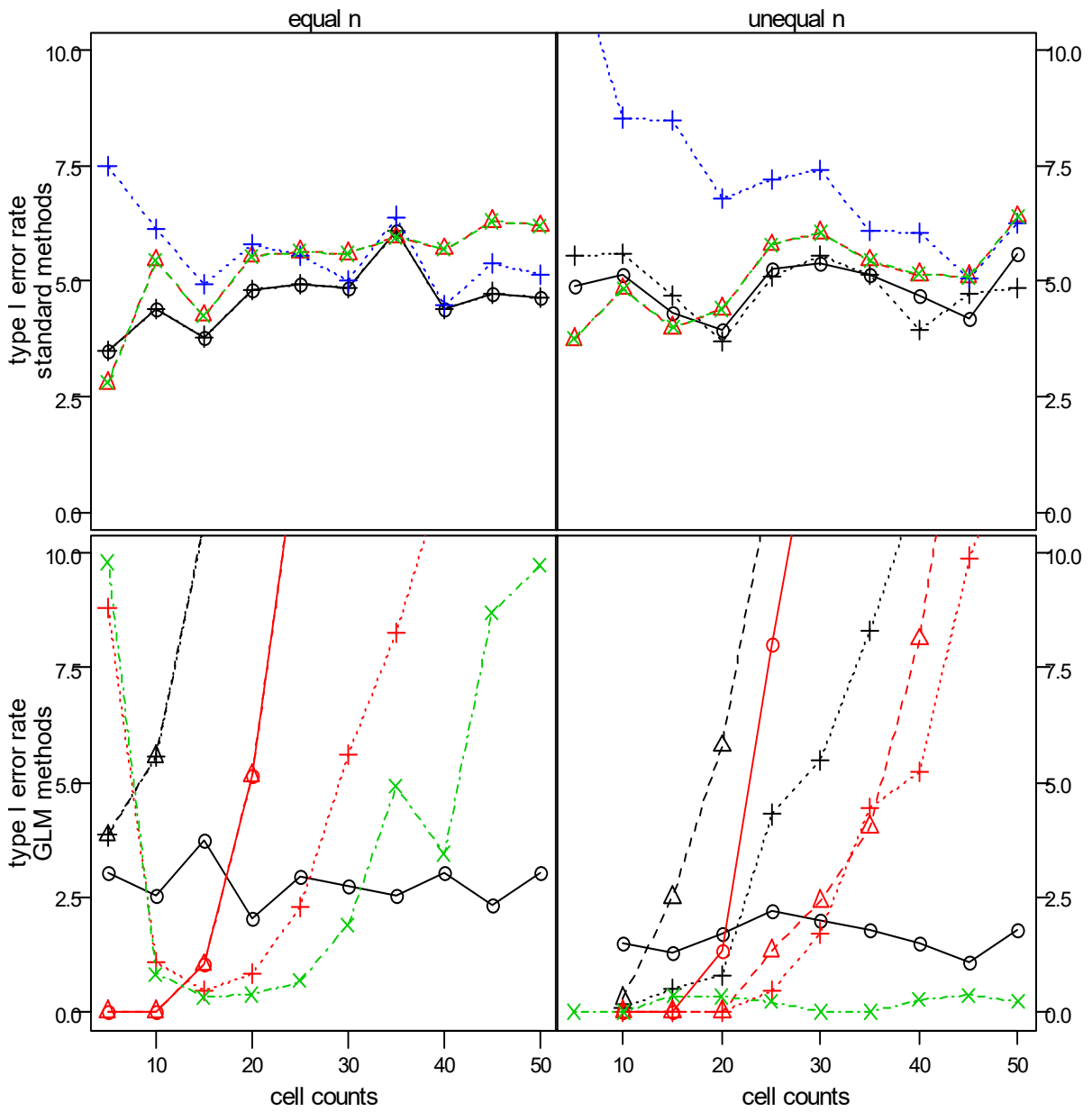
Graphic for  $\alpha=0.05$ :



**7. 3. 2. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.5	4.40	3.80	4.80	4.85	4.4	4.65	4.90	5.15	4.3	3.95	5.40	4.70	5.60
	par./ HF-corr.														
	multivariate	3.5	4.40	3.80	4.80	4.85	4.4	4.65	5.55	5.60	4.7	3.70	5.55	3.95	4.85
	Puri & Sen	2.8	5.45	4.25	5.55	5.60	5.7	6.20	3.75	4.85	4.0	4.40	6.05	5.15	6.40
	ATS	7.5	6.15	4.95	5.80	5.00	4.5	5.15	12.10	8.55	8.5	6.80	7.40	6.05	6.25
	Koch	2.8	5.45	4.25	5.55	5.60	5.7	6.20	3.75	4.85	4.0	4.40	6.05	5.15	6.40
	Glmm Wald II	3.0	2.5	3.7	2.0	2.7	3.0	3.0		1.5	1.3	1.7	2.0	1.5	1.8
	Glmm Wald III	3.8	5.6	10.6	12.3	21.6	30.2	41.6		0.3	2.5	5.8	15.2	23.7	33.5
	Glmm Fan&Zhang	3.8	5.6	10.6	12.3	21.6	30.2	41.6		0.1	0.5	0.8	5.5	11.5	16.4
	Gee Gosho/Wald	0.0	0.0	1.0	5.2	19.9	29.6	38.0		0.0	0.0	1.3	13.8	27.8	40.8
	Gee Gosho/F&Z	0.0	0.0	1.0	5.1	19.9	29.6	38.0		0.0	0.0	0.0	2.4	8.1	17.7
	Gee Gosho/Pan	8.8	1.1	0.5	0.8	5.6	11.8	19.2		0.0	0.0	0.0	1.7	5.2	12.6
Gee Liang&Zeger	9.8	0.8	0.3	0.4	1.9	3.4	9.7	0.0	0.0	0.3	0.3	0.0	0.3	0.2	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.50	0.85	0.50	1.15	1.25	0.50	1.10	1.85	1.15	0.95	0.75	1.05	1.10	1.40
	par./ HF-corr.														
	multivariate	0.50	0.85	0.50	1.15	1.25	0.50	1.10	1.00	1.00	0.70	0.80	1.05	0.75	0.60
	Puri & Sen	0.20	0.85	0.90	1.35	1.05	1.00	1.30	0.25	0.60	0.55	0.60	1.50	0.90	1.45
	ATS	1.45	1.75	1.05	1.55	1.30	0.65	1.25	4.95	3.10	2.55	1.85	2.65	2.00	2.25
	Koch	0.20	0.85	0.90	1.35	1.05	1.00	1.30	0.25	0.60	0.55	0.60	1.50	0.90	1.45
	Glmm Wald II	2.5	2.0	2.9	1.7	2.1	2.3	2.2		1.5	1.3	1.7	2.0	1.5	1.8
	Glmm Wald III	2.6	2.7	5.0	3.6	5.2	8.0	11.6		0.3	2.5	5.8	15.2	23.7	33.5
	Glmm Fan&Zhang	2.6	2.7	5.0	3.6	5.2	8.0	11.6		0.0	0.0	0.0	5.5	11.5	16.4
	Gee Gosho/Wald	0.0	0.0	0.0	0.1	1.9	6.9	13.0		0.0	0.0	0.0	1.7	6.0	14.8
	Gee Gosho/F&Z	0.0	0.0	0.0	0.1	1.9	6.9	13.0		0.0	0.0	0.0	0.0	0.3	1.1
	Gee Gosho/Pan	8.5	1.1	0.3	0.1	0.1	0.6	3.1		0.0	0.0	0.0	0.0	0.7	1.9
Gee Liang&Zeger	9.8	0.8	0.3	0.0	0.0	0.1	0.2	0.0	0.0	0.3	0.2	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param-HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -×- - - Koch

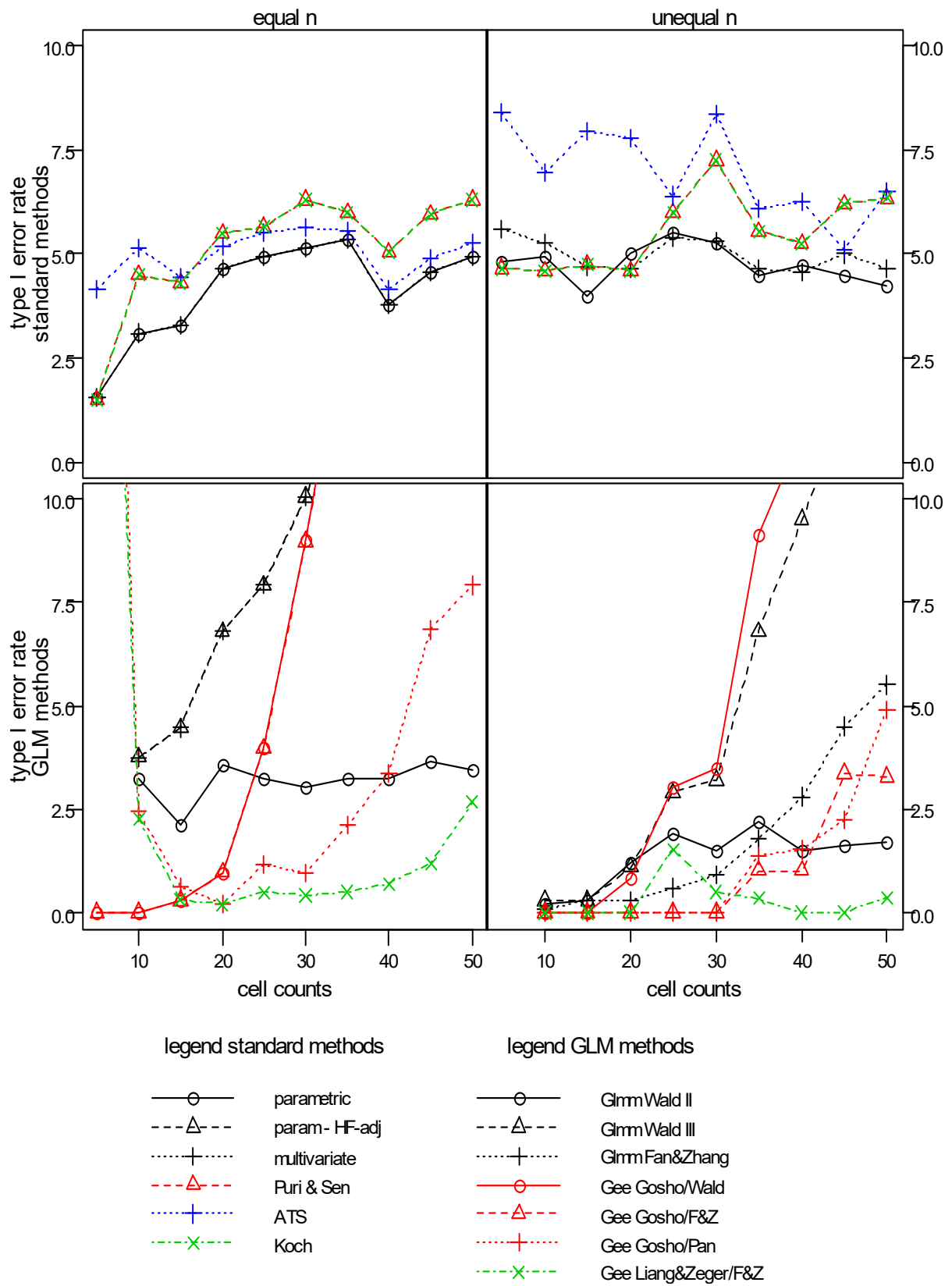
legend GLM methods

- Glmm Wald II
- - -△- - - Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -×- - - Gee Liang&Zeger/F&Z

**7. 3. 2. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	1.55	3.10	3.30	4.65	5.15	3.80	4.95	5.00	4.85	3.90	4.85	5.50	4.65	4.50
	par./ HF-corr.														
	multivariate	1.55	3.10	3.30	4.65	5.15	3.80	4.95	5.80	5.40	4.55	4.75	5.15	4.45	4.80
	Puri & Sen	1.50	4.50	4.30	5.50	6.30	5.05	6.30	4.55	4.35	4.25	4.95	7.25	5.10	5.55
	ATS	4.15	5.15	4.45	5.20	5.65	4.15	5.25	8.80	7.75	7.65	7.65	8.05	6.25	6.50
	Koch	1.50	4.50	4.30	5.50	6.30	5.05	6.30	4.55	4.35	4.25	4.95	7.25	5.10	5.55
	Glmm Wald II		3.2	2.1	3.6	3.0	3.2	3.5		0.4	0.5	1.1	3.1	3.2	2.9
	Glmm Wald III		3.8	4.5	6.8	10.1	15.6	21.1		0.1	0.7	1.7	5.7	14.4	22.8
	Glmm Fan&Zhang		3.8	4.5	6.8	10.1	15.6	21.1		0.1	0.3	0.3	1.0	3.5	8.2
	Gee Gosho/Wald	0.0	0.0	0.3	1.0	9.0	18.5	27.5		0.0	0.0	0.6	3.8	11.6	23.1
	Gee Gosho/F&Z	0.0	0.0	0.3	1.0	9.0	18.5	27.5		0.0	0.0	0.0	0.4	1.1	3.6
	Gee Gosho/Pan	30.8	2.4	0.6	0.2	1.0	3.4	7.9		0.0	0.0	0.0	0.0	1.4	4.8
Gee Liang&Zeger	26.6	2.3	0.3	0.2	0.4	0.7	2.7		0.0	0.0	0.6	0.4	0.0	0.2	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.15	0.35	0.60	0.60	1.20	0.8	0.85	2.40	1.25	1.30	1.0	1.30	0.85	1.30
	par./ HF-corr.														
	multivariate	0.15	0.35	0.60	0.60	1.20	0.8	0.85	0.90	1.25	0.80	0.8	1.10	0.90	0.55
	Puri & Sen	0.15	0.65	0.70	0.95	1.35	0.9	1.85	0.85	0.70	0.85	0.9	1.45	1.65	1.30
	ATS	0.55	0.95	0.85	0.80	1.45	0.9	0.90	3.75	1.70	1.90	1.9	2.70	1.80	2.45
	Koch	0.15	0.65	0.70	0.95	1.35	0.9	1.85	0.85	0.70	0.85	0.9	1.45	1.65	1.30
	Glmm Wald II		3.2	2.1	3.6	3.0	3.2	3.5		0.1	0.1	0.4	0.6	1.6	1.2
	Glmm Wald III		3.8	4.5	6.8	10.1	15.6	21.1		0.1	0.1	0.1	0.8	3.3	7.4
	Glmm Fan&Zhang		3.8	4.5	6.8	10.1	15.6	21.1		0.1	0.1	0.1	0.2	0.5	0.4
	Gee Gosho/Wald	0.0	0.0	0.0	0.0	0.1	0.9	3.7		0.0	0.0	0.0	0.0	1.4	5.9
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.1	0.9	3.7		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Gosho/Pan	29.7	2.2	0.6	0.2	0.3	0.0	0.5		0.0	0.0	0.0	0.0	0.0	0.5
Gee Liang&Zeger	26.2	2.3	0.3	0.2	0.3	0.0	0.0		0.0	0.0	0.6	0.4	0.0	0.2	

Graphic for  $\alpha=0.05$ :





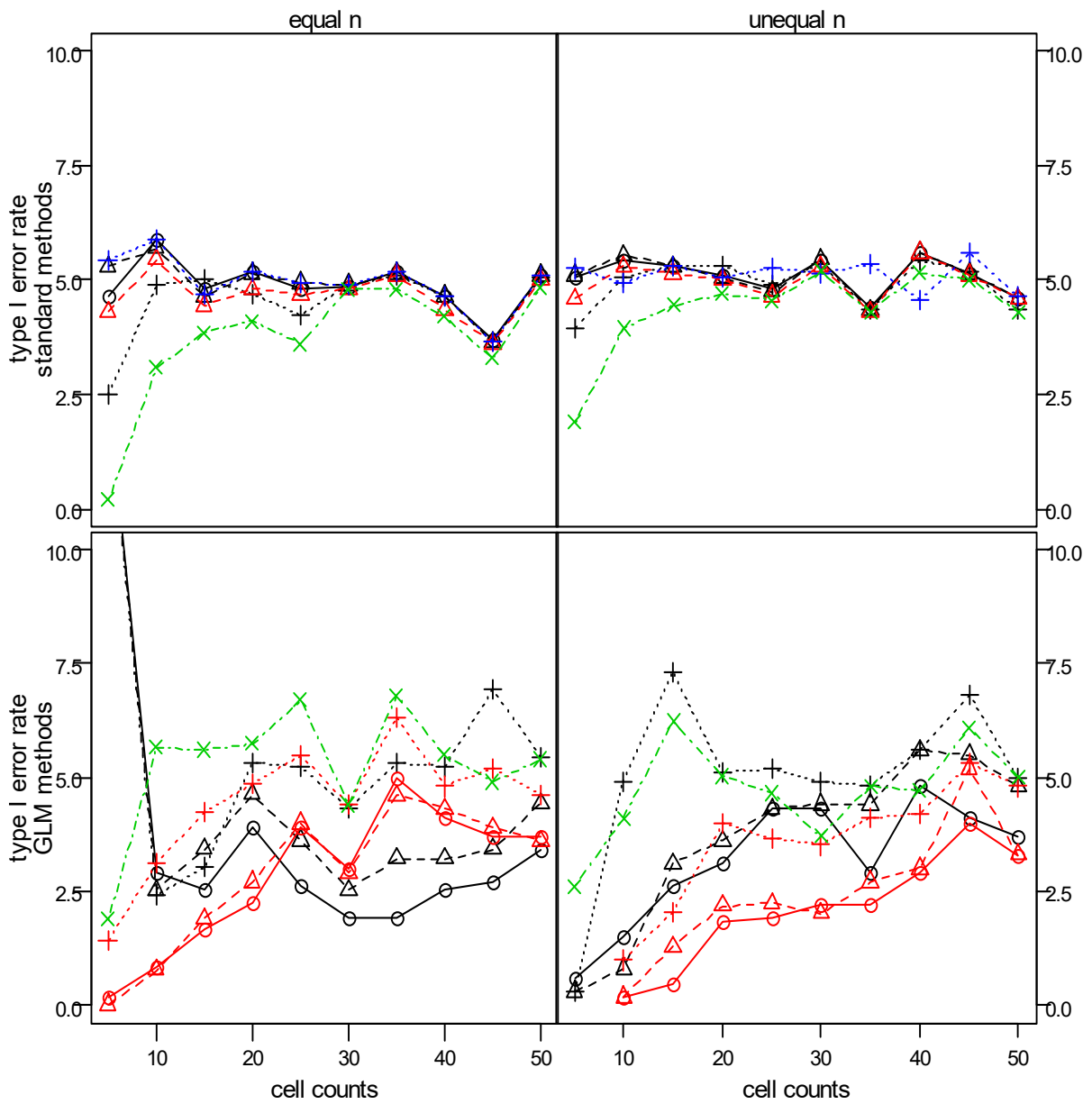
## 7. 4. Main effect B - null model

### 7. 4. 1. equal correlations on B (r=0.3)

#### 7. 4. 1. 1 p = 0.5

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.65	5.90	4.80	5.20	4.85	4.65	5.10	5.05	5.45	5.30	5.10	5.45	5.60	4.60
	par./ HF-corr.	5.30	5.70	4.65	5.15	4.90	4.65	5.10	5.10	5.55	5.30	5.05	5.45	5.60	4.60
	multivariate	2.50	4.90	5.00	4.70	4.90	4.65	5.05	3.95	5.05	5.30	5.30	5.35	5.45	4.35
	Puri & Sen	4.30	5.45	4.45	4.80	4.80	4.35	5.00	4.60	5.30	5.15	5.00	5.30	5.60	4.60
	ATS	5.45	5.90	4.70	5.20	4.90	4.65	5.10	5.25	4.95	5.30	5.05	5.15	4.55	4.65
	Koch	0.20	3.10	3.85	4.10	4.80	4.20	4.85	1.90	3.95	4.45	4.70	5.20	5.15	4.30
	Glmm Wald II	0.3	1.3	3.6	4.8	5.6	4.9	4.9	0.6	1.5	2.6	3.1	4.3	4.8	3.7
	Glmm Wald III	0.5	1.7	4.4	3.9	4.8	5.7	5.3	0.3	0.8	3.1	3.6	4.4	5.6	4.8
	Glmm Fan&Zhang	2.8	4.4	7.2	6.4	6.5	6.9	5.5	0.3	4.9	7.3	5.1	4.9	5.6	5.0
	Gee Gosho/Wald	0.2	0.8	1.7	2.2	3.0	4.1	3.7		0.2	0.5	1.8	2.2	2.9	3.3
	Gee Gosho/F&Z	0.0	0.8	1.9	2.7	2.9	4.3	3.6		0.2	1.3	2.2	2.0	3.0	3.3
	Gee Gosho/Pan	1.4	3.1	4.3	4.8	4.4	4.8	4.6		1.0	2.0	4.0	3.5	4.2	4.8
Gee Liang&Zeger	1.9	5.7	5.6	5.8	4.4	5.5	5.4	2.6	4.1	6.2	5.0	3.7	4.7	5.0	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.40	1.40	0.95	1.20	0.95	0.95	0.90	1.15	0.80	1.15	1.20	0.95	1.05	0.65
	par./ HF-corr.	1.50	1.35	1.15	1.20	0.95	0.90	0.90	1.25	0.95	1.15	1.20	0.95	1.10	0.60
	multivariate	0.45	0.65	0.65	0.95	1.15	0.95	0.95	0.40	0.80	0.95	1.20	0.90	1.05	0.60
	Puri & Sen	0.45	1.00	0.85	1.20	0.90	0.80	0.85	0.90	0.75	0.95	1.20	0.95	1.05	0.60
	ATS	1.80	1.50	1.15	1.25	0.95	0.90	0.90	1.40	1.15	1.30	1.05	0.95	0.95	0.75
	Koch	0.05	0.05	0.15	0.50	0.75	0.75	0.90	0.05	0.45	0.60	1.00	0.70	0.90	0.60
	Glmm Wald II	0.3	0.9	1.9	1.6	2.7	1.8	1.4	0.2	0.5	1.4	0.9	1.4	1.0	0.6
	Glmm Wald III	0.2	0.9	2.0	1.7	2.5	2.1	0.9	0.2	0.4	1.2	0.8	1.2	0.3	0.9
	Glmm Fan&Zhang	0.6	1.1	2.8	2.1	3.2	2.4	1.6	0.1	0.6	2.2	1.5	1.6	1.5	1.1
	Gee Gosho/Wald	0.1	0.1	0.3	0.5	0.0	0.9	0.6		0.1	0.1	0.2	0.2	0.2	0.4
	Gee Gosho/F&Z	0.0	0.1	0.4	0.3	0.5	0.8	0.9		0.1	0.1	0.4	0.4	0.6	0.5
	Gee Gosho/Pan	0.3	0.4	0.5	0.6	0.1	1.1	0.9		0.1	0.1	0.4	0.3	0.4	0.6
Gee Liang&Zeger	0.2	0.8	1.5	1.4	0.8	0.9	1.5	2.6	0.3	1.0	1.5	0.6	0.9	1.1	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

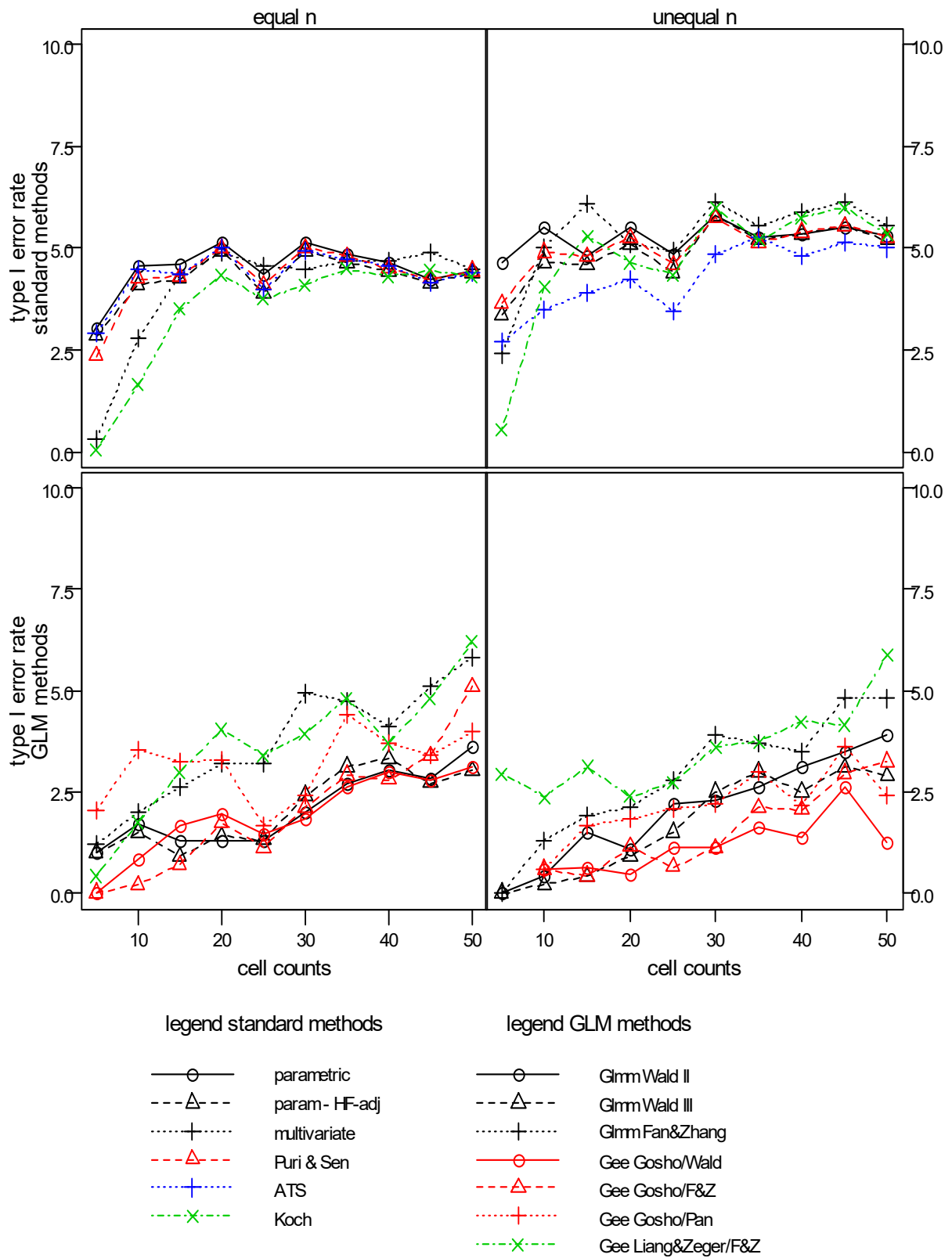
legend GLM methods

- GlimWald II
- - -△- - - GlimWald III
- .....+..... GlimFan&Zhang
- - -○- - - Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 4. 1. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.05	4.55	4.60	5.15	5.15	4.65	4.45	4.65	5.50	4.8	5.50	5.80	5.35	5.30
	par./ HF-corr.	2.85	4.10	4.25	4.95	4.95	4.45	4.40	3.35	4.65	4.6	5.10	5.80	5.35	5.20
	multivariate	0.30	2.80	4.35	4.90	4.50	4.70	4.50	2.40	5.00	6.1	5.10	6.15	5.90	5.55
	Puri & Sen	2.35	4.25	4.30	5.00	5.00	4.50	4.45	3.65	4.90	4.8	5.25	5.75	5.40	5.25
	ATS	2.90	4.50	4.35	5.00	4.95	4.55	4.40	2.70	3.50	3.9	4.25	4.85	4.80	5.00
	Koch	0.05	1.65	3.50	4.35	4.10	4.30	4.30	0.55	4.05	5.3	4.65	6.00	5.75	5.35
	Glmm Wald II	1.0	1.7	1.3	1.3	2.0	3.0	3.6	0.0	0.4	1.5	1.1	2.3	3.1	3.9
	Glmm Wald III	1.0	1.5	0.9	1.4	2.4	3.3	3.0	0.0	0.2	0.4	0.9	2.5	2.5	2.9
	Glmm Fan&Zhang	1.2	2.0	2.6	3.2	4.9	4.1	5.8	0.0	1.3	1.9	2.1	3.9	3.5	4.8
	Gee Gosho/Wald	0.0	0.8	1.6	1.9	1.8	3.0	3.1		0.6	0.6	0.5	1.1	1.4	1.3
	Gee Gosho/F&Z	0.0	0.2	0.7	1.7	2.1	2.8	5.1		0.6	0.4	1.1	1.1	2.1	3.3
	Gee Gosho/Pan	2.0	3.5	3.2	3.3	2.4	3.7	4.0		0.6	1.7	1.8	2.2	2.2	2.4
Gee Liang&Zeger	0.4	1.7	3.0	4.0	3.9	3.7	6.2	2.9	2.4	3.1	2.4	3.6	4.2	5.9	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.65	0.85	0.80	0.95	0.45	0.75	1.00	0.95	0.80	1.25	1.25	1.25	1.50	2.00
	par./ HF-corr.	0.75	0.50	0.70	0.85	0.40	0.60	1.00	0.80	0.70	1.15	1.15	1.15	1.35	1.95
	multivariate	0.15	0.15	0.55	0.80	0.70	0.75	0.85	0.05	0.55	1.25	1.05	1.45	1.25	1.85
	Puri & Sen	0.20	0.40	0.70	0.80	0.45	0.60	1.00	0.40	0.70	1.10	1.15	1.20	1.40	2.00
	ATS	0.75	0.70	0.75	0.95	0.45	0.70	1.00	1.10	0.45	0.25	0.70	1.20	1.00	1.05
	Koch	0.05	0.05	0.30	0.45	0.55	0.75	0.60	0.05	0.20	0.65	0.80	1.30	1.15	1.65
	Glmm Wald II	1.0	1.4	0.8	0.5	0.6	0.6	0.9	0.0	0.1	0.0	0.2	0.6	0.4	1.1
	Glmm Wald III	0.9	1.1	0.8	0.7	0.7	0.8	1.3	0.0	0.1	0.0	0.0	0.0	0.4	0.0
	Glmm Fan&Zhang	0.7	1.1	0.9	0.9	0.9	1.2	1.3	0.0	0.3	0.4	0.2	0.7	0.5	1.0
	Gee Gosho/Wald	0.0	0.0	0.1	0.4	0.4	0.5	0.7		0.6	0.2	0.1	0.0	0.3	0.0
	Gee Gosho/F&Z	0.0	0.0	0.0	0.2	0.1	0.5	0.8		0.6	0.2	0.1	0.1	0.3	0.4
	Gee Gosho/Pan	0.5	0.4	0.6	0.4	0.6	0.6	0.8		0.6	0.2	0.1	0.3	0.5	0.2
Gee Liang&Zeger	0.0	0.4	0.1	0.5	0.1	0.8	1.1	2.9	2.4	1.5	0.5	0.7	0.6	1.0	

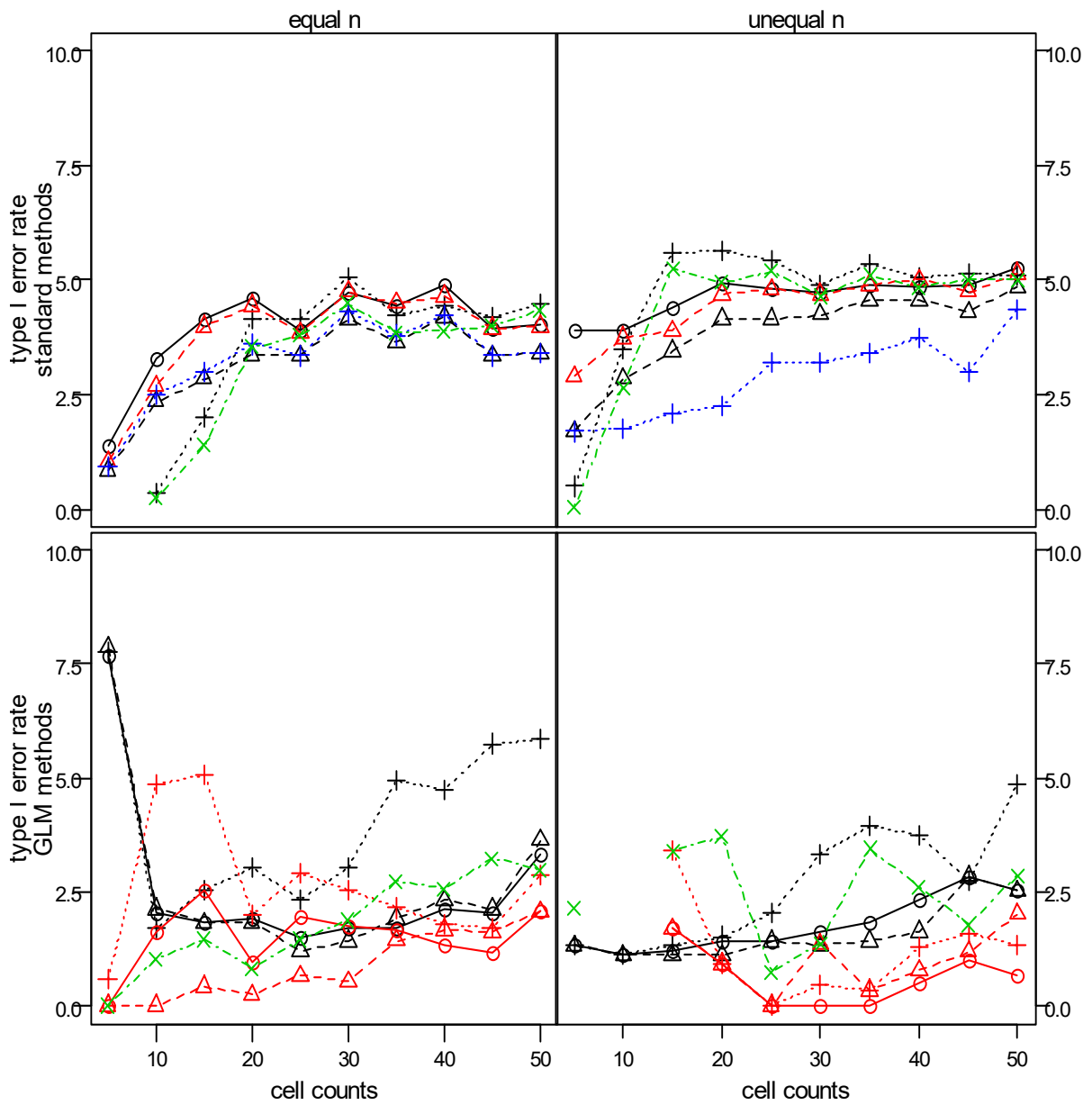
Graphic for  $\alpha=0.05$ :



**7. 4. 1. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	1.40	3.30	4.15	4.60	4.75	4.90	4.05	3.90	3.90	4.40	4.95	4.75	4.85	5.25
	par./ HF-corr.	0.85	2.35	2.85	3.35	4.15	4.20	3.40	1.70	2.85	3.45	4.15	4.25	4.55	4.85
	multivariate		0.35	2.00	4.15	5.05	4.45	4.50	0.50	3.50	5.60	5.65	4.90	5.05	5.10
	Puri & Sen	1.05	2.70	4.00	4.45	4.75	4.65	4.00	2.90	3.75	3.90	4.70	4.70	5.00	5.15
	ATS	0.95	2.50	3.00	3.60	4.30	4.25	3.40	1.70	1.75	2.10	2.25	3.20	3.75	4.35
	Koch	0.05	0.25	1.40	3.55	4.50	3.90	4.35	0.05	2.65	5.25	4.95	4.65	4.85	5.00
	Glmm Wald II	7.7	2.0	1.8	1.9	1.7	2.1	3.3	1.3	1.1	1.2	1.4	1.6	2.3	2.5
	Glmm Wald III	7.9	2.1	1.8	1.8	1.4	2.3	3.6	1.3	1.1	1.1	1.1	1.3	1.6	2.5
	Glmm Fan&Zhang	7.8	1.7	2.5	3.0	3.0	4.7	5.9	1.3	1.1	1.3	1.5	3.3	3.7	4.9
	Gee Gosho/Wald	0.0	1.6	2.5	0.9	1.7	1.3	2.1			1.7	0.9	0.0	0.5	0.7
	Gee Gosho/F&Z	0.0	0.0	0.4	0.2	0.5	1.7	2.1			1.7	0.9	1.4	0.8	2.0
	Gee Gosho/Pan	0.6	4.9	5.1	2.0	2.5	1.8	2.9			3.4	0.9	0.5	1.3	1.3
Gee Liang&Zeger	0.0	1.0	1.5	0.8	1.9	2.6	3.0	2.1	1.1	3.4	3.7	1.4	2.6	2.8	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.10	0.35	0.25	0.60	1.10	0.40	0.80	0.60	0.65	0.90	1.05	0.55	0.95	0.95
	par./ HF-corr.	0.05	0.05	0.05	0.40	0.60	0.35	0.60	0.25	0.10	0.55	0.65	0.45	0.70	0.80
	multivariate			0.05	0.20	0.70	0.60	0.85	0.05	0.05	0.90	0.75	0.90	1.00	0.85
	Puri & Sen	0.05	0.20	0.20	0.50	0.95	0.40	0.70	0.40	0.65	0.85	1.10	0.55	0.85	0.90
	ATS	0.05	0.10	0.10	0.45	0.65	0.40	0.65	0.50	0.20	0.20	0.25	0.30	0.60	0.65
	Koch	0.05	0.05	0.05	0.05	0.45	0.35	0.65	0.05	0.05	0.50	0.65	0.80	0.80	0.85
	Glmm Wald II	7.6	1.5	1.5	1.7	1.3	1.1	1.2	1.3	1.1	1.1	1.2	1.1	1.2	1.1
	Glmm Wald III	7.6	1.7	1.6	1.4	1.2	1.1	1.1	1.3	1.1	1.1	1.1	1.1	1.2	1.1
	Glmm Fan&Zhang	7.8	1.4	1.6	1.6	1.5	1.5	1.5	1.3	1.1	1.1	1.1	1.1	1.8	2.0
	Gee Gosho/Wald	0	0.5	0.4	0.2	0.0	0.2	0.3			1.7	0.9	0.0	0.0	0.2
	Gee Gosho/F&Z	0	0.0	0.0	0.0	0.0	0.2	0.2			1.7	0.9	0.0	0.5	0.0
	Gee Gosho/Pan	0	1.6	0.8	0.6	0.0	0.3	0.3			3.4	0.9	0.0	0.3	0.0
Gee Liang&Zeger	0	0.5	0.4	0.2	0.3	0.3	0.5	2.1	1.1	3.4	2.8	0.0	0.8	0.3	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- △--- Puri & Sen
- .....+..... ATS
- x--- Koch

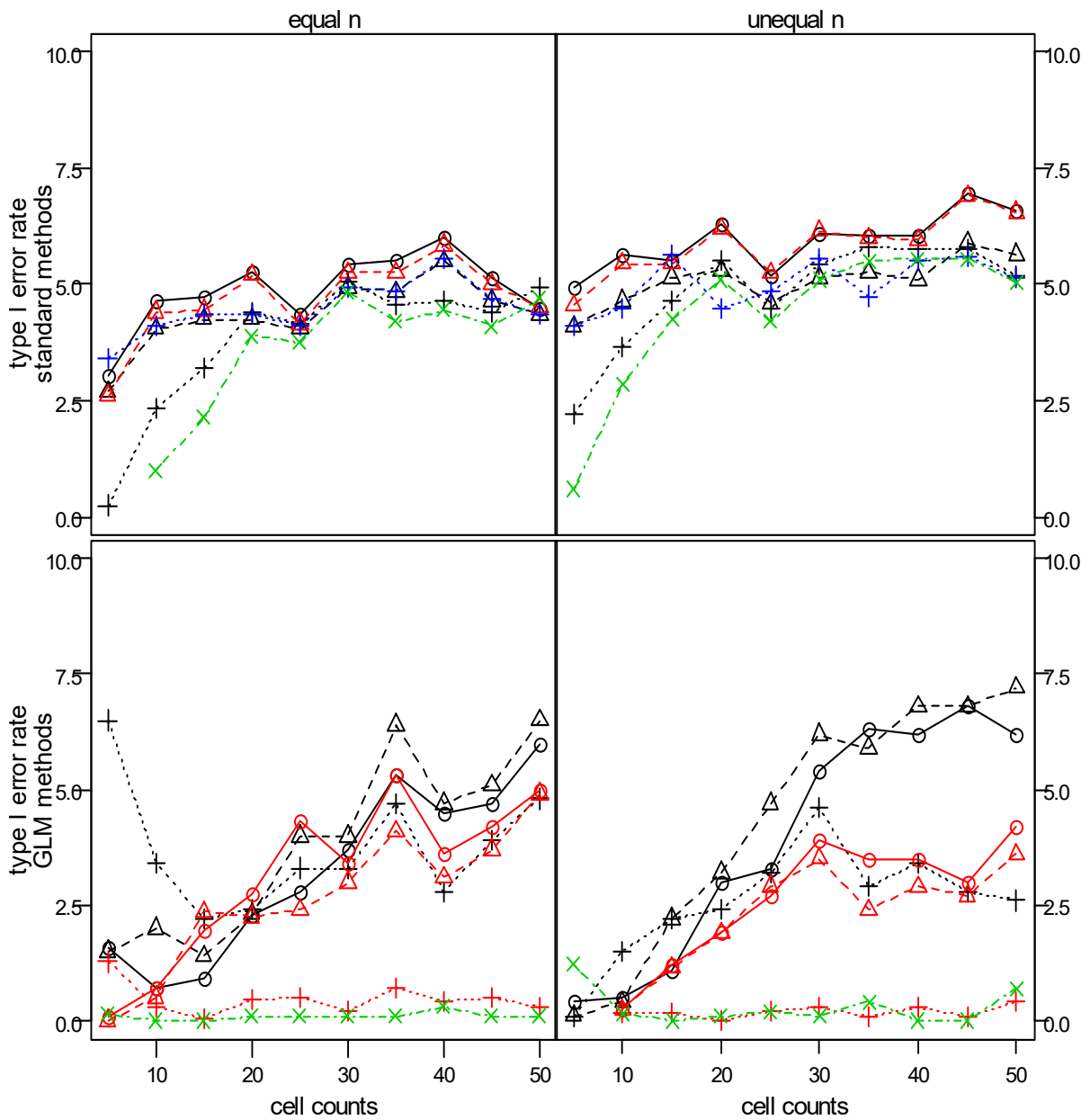
legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Goshu/Wald
- △--- Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- x--- Gee Liang&Zeger/F&Z

**7. 4. 2. unequal correlations on B (r = 0.7, 0.5, 0.4, 0.2)****7. 4. 2. 1 p = 0.5**

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.05	4.65	4.75	5.25	5.45	6.00	4.50	4.95	5.65	5.50	6.3	6.10	6.05	6.60
	par./ HF-corr.	2.70	4.05	4.25	4.25	4.95	5.50	4.35	4.10	4.65	5.15	5.3	5.15	5.10	5.65
	multivariate	0.25	2.35	3.20	4.40	5.05	4.65	4.95	2.20	3.65	4.65	5.5	5.45	5.75	5.20
	Puri & Sen	2.60	4.40	4.45	5.20	5.25	5.85	4.50	4.55	5.45	5.45	6.2	6.15	5.95	6.55
	ATS	3.40	4.10	4.35	4.35	4.95	5.55	4.35	4.10	4.50	5.65	4.5	5.55	5.50	5.15
	Koch	0.05	1.00	2.15	3.90	4.85	4.45	4.70	0.60	2.85	4.25	5.1	5.10	5.55	5.05
	Glmm Wald II	1.6	0.7	0.9	2.3	3.7	4.5	6.0	0.4	0.5	1.1	3.0	5.4	6.2	6.2
	Glmm Wald III	1.5	2.0	1.4	2.3	4.0	4.7	6.5	0.1	0.4	2.2	3.2	6.2	6.8	7.2
	Glmm Fan&Zhang	6.5	3.4	2.2	2.4	3.3	2.8	4.8	0.1	1.5	2.2	2.4	4.6	3.4	2.6
	Gee Gosho/Wald	0.1	0.7	2.0	2.8	3.4	3.6	5.0		0.2	1.2	1.9	3.9	3.5	4.2
	Gee Gosho/F&Z	0.0	0.5	2.4	2.2	3.0	3.1	4.9		0.2	1.1	1.9	3.5	2.9	3.6
	Gee Gosho/Pan	1.3	0.3	0.1	0.4	0.2	0.4	0.3		0.2	0.2	0.0	0.3	0.3	0.4
Gee Liang&Zeger	0.1	0.0	0.0	0.1	0.1	0.3	0.1	1.2	0.2	0.0	0.1	0.1	0.0	0.7	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.65	0.55	1.25	1.25	1.30	1.25	1.40	1.05	1.45	1.85	1.65	1.85	1.75	1.85
	par./ HF-corr.	0.35	0.50	1.00	0.95	1.05	1.00	1.00	0.70	1.15	1.30	1.15	1.70	1.30	1.60
	multivariate		0.30	0.20	0.65	0.80	1.00	0.75	0.20	0.65	0.75	0.95	1.15	1.25	0.95
	Puri & Sen	0.30	0.45	0.95	1.20	1.15	1.20	1.35	0.80	1.40	1.60	1.40	1.85	1.70	1.80
	ATS	0.60	0.80	1.05	1.05	1.10	1.10	1.00	1.35	1.00	0.95	1.10	1.50	1.25	1.45
	Koch	0.05	0.05	0.05	0.25	0.50	0.75	0.70		0.40	0.50	0.50	0.75	1.00	0.90
	Glmm Wald II	0.6	0.7	0.4	1.2	1.5	1.9	2.6	0.4	0.5	1.1	3.0	5.4	6.2	6.2
	Glmm Wald III	1.0	1.0	0.4	1.1	1.5	1.7	2.6	0.0	0.4	2.2	3.2	6.2	6.8	7.2
	Glmm Fan&Zhang	1.1	1.3	0.6	1.1	1.7	1.7	1.9	0.0	1.5	2.2	2.4	4.6	3.4	2.6
	Gee Gosho/Wald	0.0	0.1	0.1	0.4	0.4	0.3	0.9		0.0	0.1	0.2	0.5	0.4	0.8
	Gee Gosho/F&Z	0.0	0.0	0.3	0.2	0.7	0.6	0.8		0.0	0.1	0.3	0.6	0.6	1.3
	Gee Gosho/Pan	0.4	0.2	0.0	0.0	0.0	0.1	0.0		0.0	0.0	0.0	0.1	0.0	0.0
Gee Liang&Zeger	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.6	0.2	0.0	0.0	0.0	0.0	0.1	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

legend GLM methods

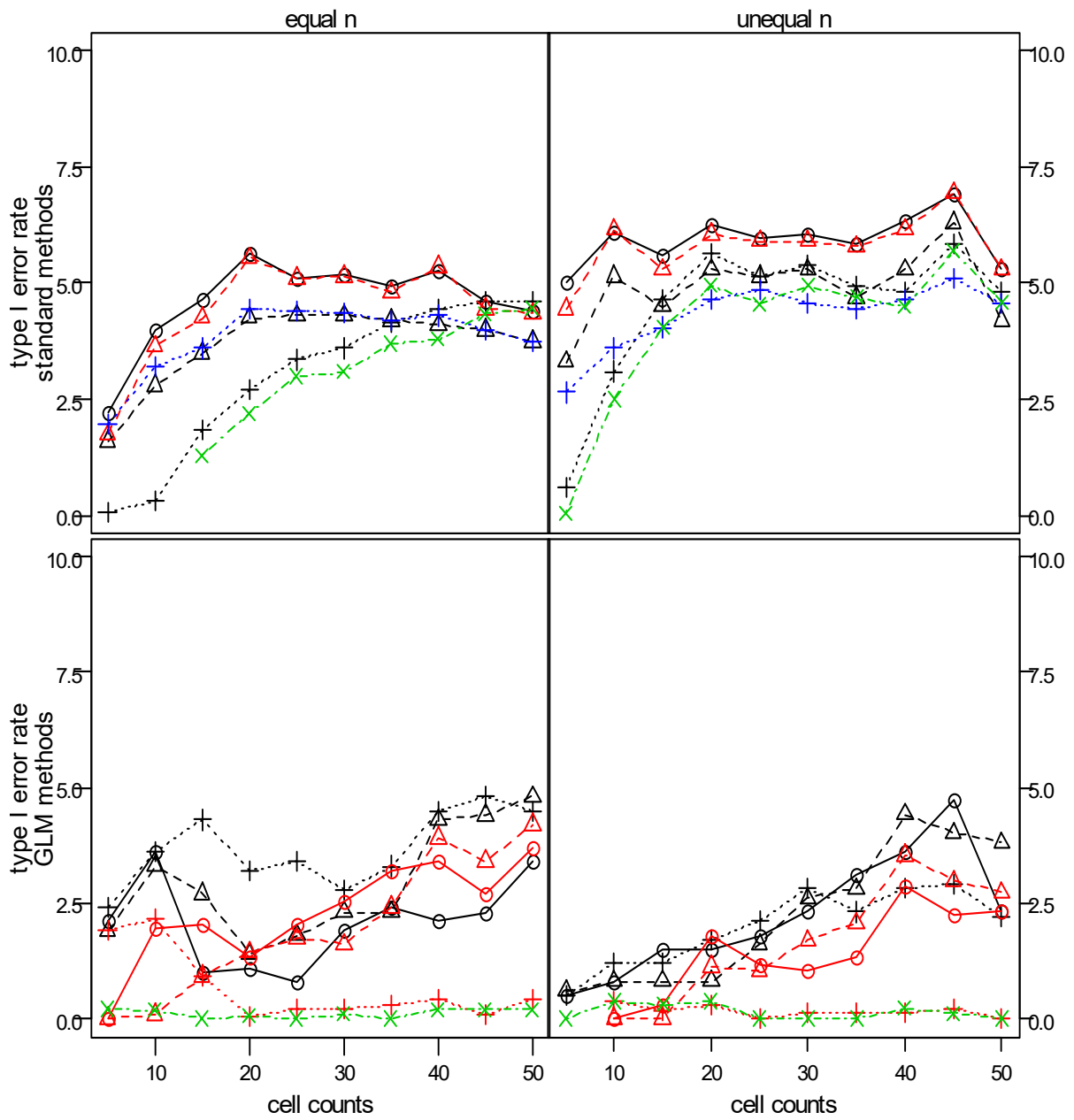
- GlimWald II
- - -△- - - GlimWald III
- .....+..... GlimFan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z



**7. 4. 2. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	2.20	4.00	4.65	5.65	5.20	5.25	4.40	5.00	6.10	5.60	6.25	6.05	6.35	5.30
	par./ HF-corr.	1.60	2.80	3.50	4.25	4.30	4.10	3.75	3.30	5.15	4.50	5.30	5.30	5.30	4.20
	multivariate	0.05	0.30	1.85	2.70	3.60	4.45	4.60	0.60	3.10	4.65	5.65	5.40	4.80	4.80
	Puri & Sen	1.75	3.65	4.25	5.55	5.15	5.35	4.35	4.45	6.15	5.30	6.05	5.90	6.15	5.30
	ATS	1.95	3.20	3.60	4.45	4.35	4.30	3.75	2.65	3.60	4.05	4.65	4.55	4.65	4.55
	Koch	0.05	0.05	1.30	2.20	3.10	3.80	4.45	0.05	2.50	4.05	4.95	4.95	4.50	4.60
	Glmm Wald II	2.1	3.6	1.0	1.1	1.9	2.1	3.4	0.5	0.8	1.5	1.5	2.3	3.6	2.3
	Glmm Wald III	1.9	3.3	2.7	1.4	2.3	4.3	4.8	0.6	0.8	0.8	0.8	2.6	4.4	3.8
	Glmm Fan&Zhang	2.4	3.6	4.3	3.2	2.8	4.5	4.5	0.5	1.2	1.2	1.7	2.8	2.8	2.2
	Gee Gosho/Wald	0.0	2.0	2.0	1.3	2.5	3.4	3.7		0.0	0.3	1.8	1.0	2.9	2.3
	Gee Gosho/F&Z	0.0	0.1	0.9	1.4	1.6	3.9	4.2		0.0	0.0	1.1	1.7	3.5	2.7
	Gee Gosho/Pan	1.9	2.1	0.9	0.1	0.2	0.4	0.4		0.4	0.2	0.3	0.1	0.1	0.0
Gee Liang&Zeger	0.2	0.2	0.0	0.1	0.1	0.2	0.2	0.0	0.4	0.3	0.4	0.0	0.2	0.0	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.45	0.75	1.05	1.05	1.25	1.20	1.00	1.15	1.70	1.40	1.85	1.6	1.85	1.30
	par./ HF-corr.	0.15	0.25	0.90	0.75	0.90	0.95	0.75	0.65	0.90	1.20	1.75	1.1	1.45	0.85
	multivariate			0.10	0.10	0.45	0.50	0.60		0.25	0.75	0.80	0.8	0.80	0.85
	Puri & Sen	0.35	0.45	0.90	1.05	1.25	1.20	0.95	0.85	1.65	1.40	1.80	1.6	1.75	1.25
	ATS	0.20	0.45	1.00	0.80	0.90	0.95	0.75	1.15	0.70	0.45	1.10	1.1	0.75	0.95
	Koch	0.05	0.05	0.05	0.05	0.25	0.35	0.45	0.05	0.10	0.60	0.55	0.5	0.70	0.85
	Glmm Wald II	1.6	1.9	0.8	0.7	0.5	0.5	0.4	0.5	0.8	1.5	1.5	2.3	3.6	2.3
	Glmm Wald III	1.8	1.8	0.8	0.7	0.4	0.3	0.4	0.6	0.8	0.8	0.8	2.6	4.4	3.8
	Glmm Fan&Zhang	1.7	1.8	1.2	0.9	1.0	0.6	1.0	0.5	1.2	1.2	1.7	2.8	2.8	2.2
	Gee Gosho/Wald	0.0	0.7	0.5	0.2	0.5	0.7	0.4		0.0	0.0	0.1	0.1	0.4	0.2
	Gee Gosho/F&Z	0.0	0.0	0.1	0.2	0.3	0.5	0.6		0.0	0.0	0.1	0.4	0.8	0.4
	Gee Gosho/Pan	0.8	1.3	0.4	0.1	0.0	0.0	0.1		0.4	0.2	0.1	0.0	0.0	0.0
Gee Liang&Zeger	0.2	0.2	0.0	0.0	0.0	0.0	0.0	0.0	0.4	0.3	0.4	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- .-△-.- Puri & Sen
- .....+..... ATS
- \*--- Koch

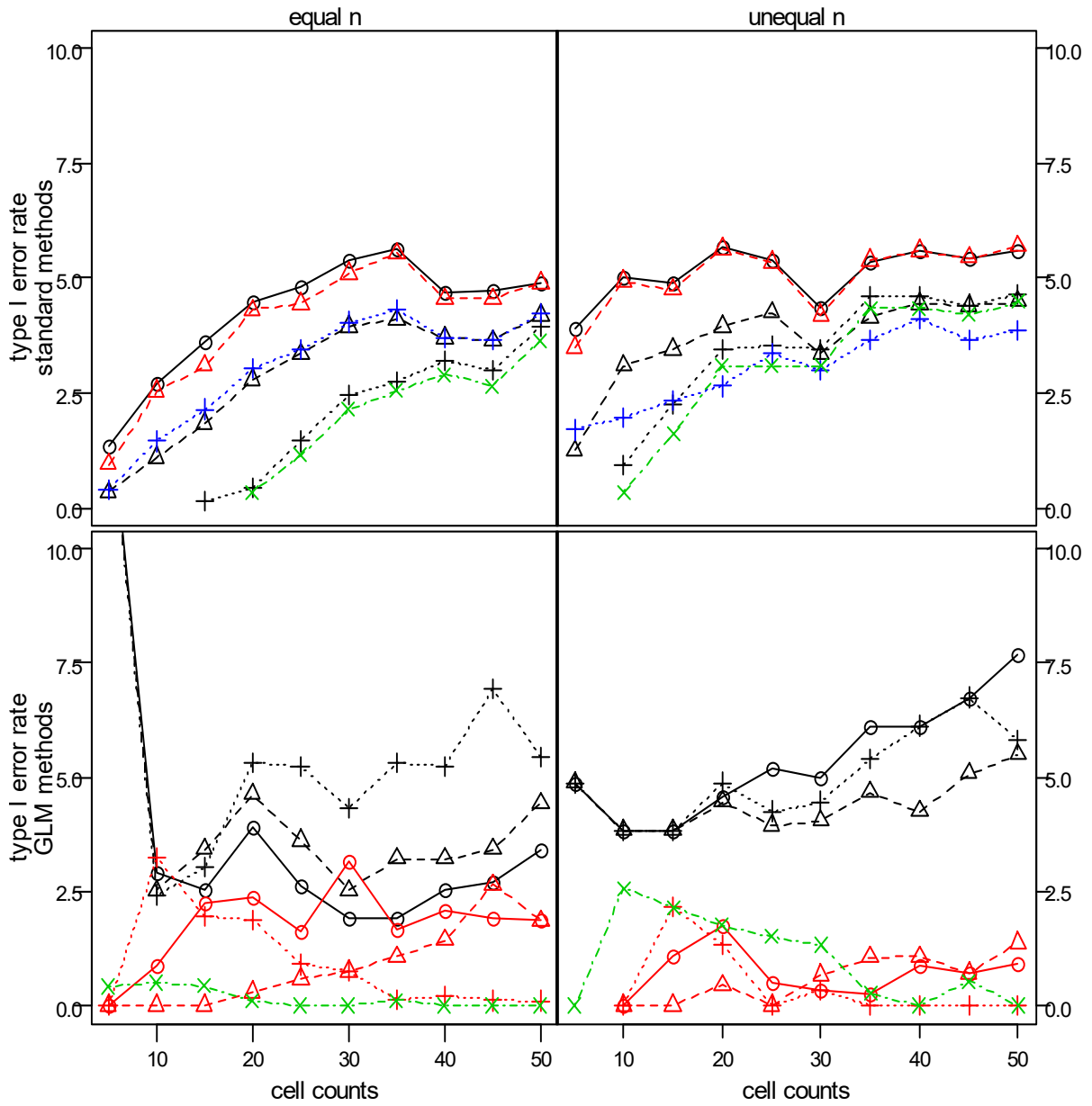
legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Goshu/Wald
- .-△-.- Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- \*--- Gee Liang&Zeger/F&Z

**7. 4. 2. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	1.35	2.70	3.60	4.50	5.40	4.70	4.90	3.90	5.00	4.90	5.70	4.35	5.60	5.60
	par./ HF-corr.	0.35	1.10	1.85	2.80	3.95	3.70	4.20	1.25	3.10	3.45	3.95	3.35	4.45	4.50
	multivariate		0.05	0.15	0.45	2.45	3.20	3.95		0.95	2.25	3.45	3.45	4.60	4.65
	Puri & Sen	0.95	2.55	3.10	4.30	5.10	4.55	4.90	3.50	4.95	4.75	5.65	4.20	5.60	5.70
	ATS	0.40	1.45	2.15	3.05	4.05	3.70	4.25	1.70	1.95	2.35	2.65	3.00	4.10	3.85
	Koch		0.05	0.05	0.35	2.15	2.90	3.65		0.35	1.60	3.10	3.10	4.35	4.50
	Glmm Wald II	13.4	2.9	2.5	3.9	1.9	2.5	3.4	4.9	3.8	3.8	4.6	5.0	6.1	7.7
	Glmm Wald III	13.3	2.5	3.4	4.6	2.5	3.2	4.4	4.9	3.8	3.8	4.5	4.0	4.3	5.5
	Glmm Fan&Zhang	13.3	2.4	3.0	5.3	4.3	5.2	5.4	4.9	3.8	3.8	4.9	4.5	6.1	5.8
	Gee Gosho/Wald	0.0	0.9	2.3	2.4	3.1	2.1	1.9		0.0	1.1	1.8	0.3	0.9	0.9
	Gee Gosho/F&Z	0.0	0.0	0.0	0.3	0.8	1.4	1.9		0.0	0.0	0.4	0.7	1.1	1.4
	Gee Gosho/Pan	0.0	3.2	2.0	1.9	0.8	0.2	0.1		0.0	2.2	1.3	0.3	0.0	0.0
	Gee Liang&Zeger	0.4	0.5	0.4	0.1	0.0	0.0	0.0	0.0	2.6	2.2	1.8	1.3	0.0	0.0
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.05	0.30	0.75	0.75	1.00	1.30	1.30	0.5	0.95	1.00	1.05	0.85	1.40	1.60
	par./ HF-corr.	0.05	0.05	0.20	0.20	0.35	0.80	0.80	0.05	0.20	0.45	0.75	0.40	0.90	0.95
	multivariate		0.05	0.05	0.05	0.05	0.20	0.45		0.05	0.15	0.25	0.60	0.75	1.00
	Puri & Sen	0.05	0.25	0.50	0.65	0.95	1.25	1.20	0.4	0.70	0.90	0.95	0.85	1.35	1.55
	ATS	0.05	0.05	0.35	0.20	0.40	0.85	0.80	0.3	0.15	0.30	0.30	0.15	0.55	0.45
	Koch		0.05	0.05	0.05	0.05	0.15	0.35			0.10	0.15	0.40	0.65	0.85
	Glmm Wald II	13.3	1.9	1.7	2.8	1.2	1.3	1.2	4.9	3.8	3.8	4.3	3.9	4.3	4.6
	Glmm Wald III	13.3	1.8	2.2	2.6	1.1	1.2	1.2	4.9	3.8	3.8	4.3	3.8	3.9	3.8
	Glmm Fan&Zhang	13.2	1.5	2.0	2.9	1.8	1.8	1.7	4.9	3.8	3.8	4.4	3.9	3.9	3.9
	Gee Gosho/Wald	0.0	0.6	1.2	1.2	0.6	0.1	0.4		0.0	0.0	0.4	0.0	0.0	0.2
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.1	0.3		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Gosho/Pan	0.0	1.8	1.4	0.7	0.4	0.2	0.0		0.0	1.1	0.9	0.3	0.0	0.0
	Gee Liang&Zeger	0.4	0.5	0.4	0.1	0.0	0.0	0.0	0.0	2.6	2.2	1.8	1.3	0.0	0.0

Graphic for  $\alpha=0.05$ :



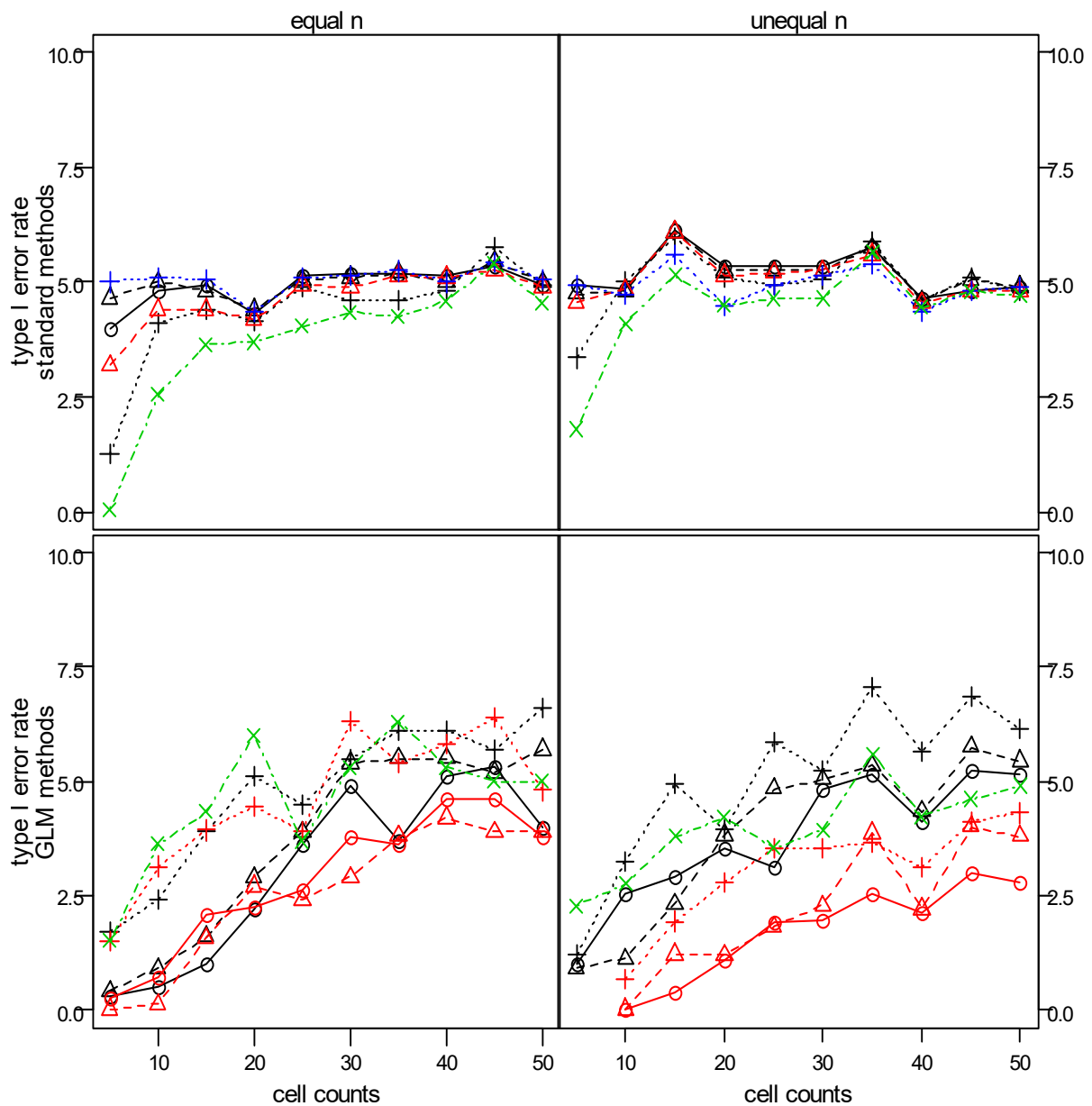
## 7. 5. Main effect B - A significant (effects $a_i = 0.6*s$ ) $n_i$ and $p_i$ independent

### 7. 5. 1. equal correlations on B ( $r=0.3$ )

#### 7. 5. 1. 1 $p = 0.5$

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.00	4.80	4.95	4.30	5.20	5.15	4.95	4.95	4.85	6.15	5.35	5.35	4.65	4.9
	par./ HF-corr.	4.65	5.00	4.80	4.40	5.10	5.00	5.00	4.75	4.80	6.10	5.25	5.25	4.60	4.9
	multivariate	1.25	4.10	4.40	4.15	4.60	4.80	4.95	3.35	5.00	5.95	5.10	5.05	4.60	4.8
	Puri & Sen	3.20	4.40	4.40	4.20	4.90	5.10	4.90	4.55	4.85	6.10	5.15	5.25	4.55	4.8
	ATS	5.00	5.10	5.05	4.35	5.15	5.00	5.05	4.95	4.75	5.60	4.50	5.15	4.35	4.9
	Koch	0.05	2.55	3.65	3.70	4.35	4.60	4.55	1.80	4.10	5.15	4.50	4.65	4.45	4.7
	Glmm Wald II	0.3	0.5	1.0	2.2	4.9	5.1	4.0	1.0	2.5	2.9	3.5	4.8	4.1	5.1
	Glmm Wald III	0.4	0.9	1.6	2.9	5.4	5.5	5.7	0.9	1.1	2.3	3.8	5.0	4.3	5.4
	Glmm Fan&Zhang	1.7	2.4	3.9	5.1	5.5	6.1	6.6	1.2	3.2	4.9	3.9	5.2	5.6	6.1
	Gee Gosho/Wald	0.2	0.7	2.1	2.3	3.8	4.6	3.8		0.0	0.4	1.1	2.0	2.1	2.8
	Gee Gosho/F&Z	0.0	0.1	1.6	2.7	2.9	4.2	3.9		0.0	1.2	1.2	2.3	2.2	3.8
	Gee Gosho/Pan	1.5	3.1	3.9	4.5	6.3	5.8	4.8		0.7	1.9	2.8	3.5	3.1	4.3
Gee Liang&Zeger	1.5	3.6	4.3	6.0	5.3	5.3	5.0	2.3	2.7	3.8	4.2	3.9	4.2	4.9	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.6	1.15	0.70	0.95	1.30	1.00	1.00	0.80	0.85	1.40	0.75	1.25	0.75	1.00
	par./ HF-corr.	0.8	1.00	0.70	1.00	1.20	1.05	1.00	0.75	0.70	1.30	0.85	1.20	0.75	1.00
	multivariate	0.2	0.20	1.00	0.80	1.10	0.85	1.05	0.45	0.50	1.35	0.85	1.00	0.80	1.05
	Puri & Sen	0.3	0.80	0.65	0.75	1.10	0.90	1.00	0.60	0.65	1.35	0.55	1.10	0.65	1.00
	ATS	0.9	1.10	0.80	1.00	1.25	1.05	1.00	1.00	0.75	1.15	0.90	1.10	0.85	1.35
	Koch	0.05	0.05	0.20	0.45	0.85	0.70	0.85	0.05	0.35	0.70	0.60	0.90	0.60	1.05
	Glmm Wald II	0.2	0.4	0.4	0.8	1.6	1.9	2.0	0.9	1.1	1.5	1.2	1.7	1.9	2.1
	Glmm Wald III	0.3	0.4	0.4	0.7	1.7	2.1	1.8	0.9	1.1	1.1	1.4	1.4	1.8	2.3
	Glmm Fan&Zhang	0.4	0.6	0.7	1.2	2.4	2.7	2.7	0.9	1.3	2.0	1.7	1.9	2.1	3.3
	Gee Gosho/Wald	0.2	0.1	0.3	0.2	0.6	0.8	0.4		0.0	0.1	0.1	0.2	0.2	0.6
	Gee Gosho/F&Z	0.0	0.0	0.1	0.4	0.8	0.9	0.9		0.0	0.1	0.1	0.3	0.2	1.2
	Gee Gosho/Pan	0.6	0.2	0.6	0.6	0.9	1.0	0.8		0.0	0.1	0.3	0.6	0.5	0.8
Gee Liang&Zeger	0.6	0.6	0.9	1.2	1.5	1.3	1.2	2.3	0.4	0.7	0.9	1.1	0.5	1.7	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- △--- Puri & Sen
- .....+..... ATS
- x--- Koch

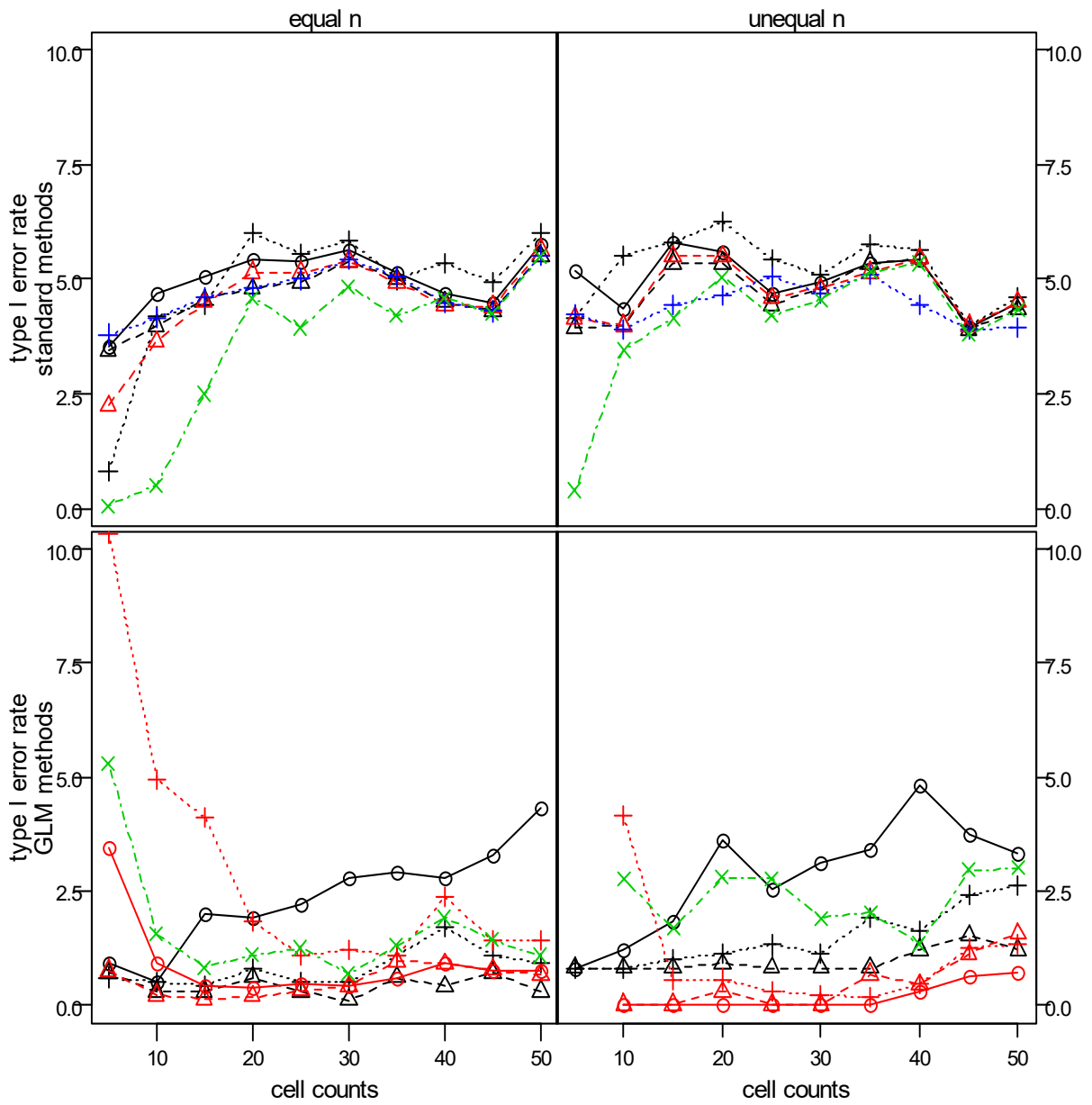
legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Gosho/Wald
- △--- Gee Gosho/F&Z
- .....+..... Gee Gosho/Pan
- x--- Gee Liang&Zeger/F&Z

**7. 5. 1. 2      $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.55	4.70	5.05	5.45	5.65	4.70	5.75	5.20	4.35	5.80	5.60	4.95	5.45	4.50
	par./ HF-corr.	3.45	4.00	4.55	4.80	5.40	4.50	5.50	3.95	4.00	5.35	5.35	4.80	5.45	4.35
	multivariate	0.80	4.20	4.45	6.00	5.85	5.35	6.00	4.15	5.50	5.80	6.25	5.10	5.65	4.60
	Puri & Sen	2.25	3.65	4.50	5.15	5.40	4.45	5.65	4.15	4.00	5.50	5.50	4.80	5.45	4.50
	ATS	3.80	4.15	4.60	4.80	5.45	4.50	5.50	4.25	3.90	4.45	4.65	4.70	4.45	3.95
	Koch	0.05	0.50	2.50	4.60	4.85	4.60	5.50	0.40	3.45	4.15	5.05	4.55	5.35	4.35
	Glmm Wald II	0.9	0.5	2.0	1.9	2.8	2.8	4.3	0.8	1.2	1.8	3.6	3.1	4.8	3.3
	Glmm Wald III	0.7	0.3	0.3	0.6	0.1	0.4	0.3	0.8	0.8	0.8	0.9	0.8	1.2	1.2
	Glmm Fan&Zhang	0.6	0.5	0.4	0.8	0.5	1.7	0.9	0.8	0.8	1.0	1.1	1.1	1.6	2.6
	Gee Gosho/Wald	3.4	0.9	0.4	0.4	0.4	0.9	0.8		0.0	0.0	0.0	0.0	0.3	0.7
	Gee Gosho/F&Z	0.8	0.2	0.1	0.2	0.4	0.9	0.6		0.0	0.0	0.3	0.0	0.4	1.6
	Gee Gosho/Pan	10.3	4.9	4.1	1.8	1.2	2.4	1.4		4.2	0.6	0.6	0.2	0.4	1.3
Gee Liang&Zeger	5.3	1.5	0.8	1.1	0.7	1.9	1.1		2.8	1.7	2.8	1.9	1.3	3.0	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.70	0.70	0.80	1.00	1.40	0.85	1.25	1.2	0.95	0.80	1.15	0.85	1.30	0.95
	par./ HF-corr.	0.75	0.50	0.70	0.90	1.15	0.75	1.25	0.8	0.70	0.70	1.00	0.85	1.30	0.90
	multivariate	0.30	0.55	0.45	0.90	1.00	1.00	1.30	0.5	1.05	0.90	1.10	0.75	1.55	0.90
	Puri & Sen	0.15	0.45	0.25	0.70	1.25	0.80	1.15	0.7	0.85	0.75	1.15	0.80	1.30	0.90
	ATS	0.85	0.60	0.80	1.05	1.15	0.80	1.25	1.3	0.70	0.50	1.00	0.90	1.10	0.45
	Koch	0.05	0.05	0.05	0.30	0.55	0.65	1.00	0.05	0.20	0.20	0.75	0.50	1.15	0.65
	Glmm Wald II	0.8	0.2	0.4	0.6	0.5	0.5	0.6	0.8	0.8	0.9	1.0	1.3	1.8	0.9
	Glmm Wald III	0.6	0.2	0.2	0.5	0.1	0.3	0.1	0.8	0.8	0.8	0.8	0.8	1.0	0.8
	Glmm Fan&Zhang	0.6	0.2	0.2	0.5	0.3	0.5	0.2	0.8	0.8	0.8	0.8	0.8	1.1	1.0
	Gee Gosho/Wald	3.4	0.4	0.1	0.1	0.0	0.1	0.0		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Gosho/F&Z	0.8	0.2	0.1	0.1	0.0	0.1	0.1		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Gosho/Pan	8.6	2.9	2.2	0.5	0.1	0.1	0.0		4.2	0.6	0.3	0.0	0.0	0.0
Gee Liang&Zeger	3.8	1.5	0.8	0.5	0.0	0.3	0.2		2.8	1.7	2.0	1.1	0.6	0.6	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

legend GLM methods

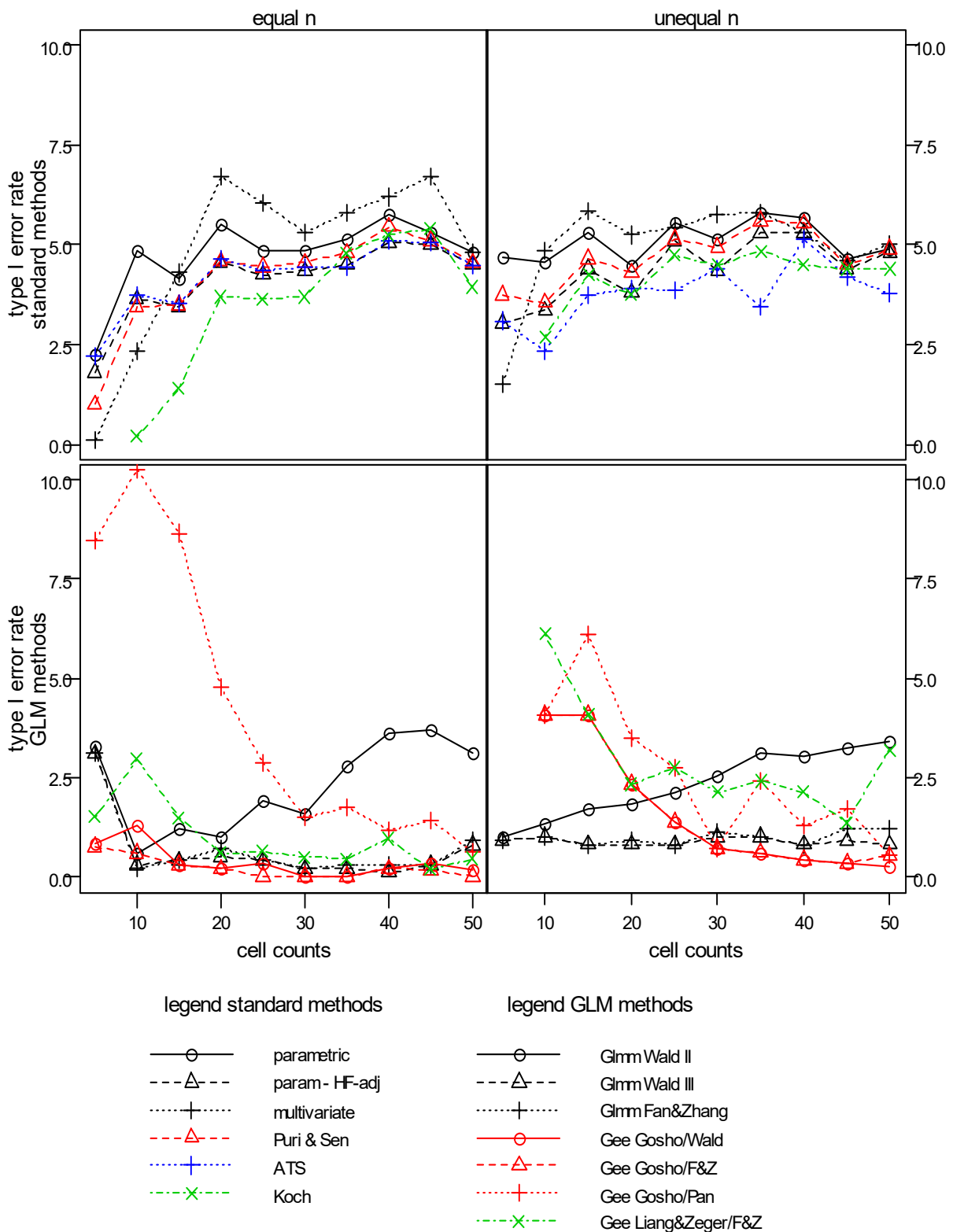
- Gmm Wald II
- - -△- - - Gmm Wald III
- .....+..... Gmm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z



**7. 5. 1. 3      $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	2.25	4.85	4.15	5.50	4.85	5.75	4.80	4.70	4.55	5.30	4.50	5.15	5.70	4.9
	par./ HF-corr.	1.80	3.65	3.45	4.55	4.35	5.05	4.50	3.05	3.35	4.40	3.80	4.35	5.30	4.8
	multivariate	0.10	2.35	4.30	6.70	5.30	6.20	4.80	1.50	4.85	5.85	5.25	5.75	5.30	5.0
	Puri & Sen	1.00	3.45	3.50	4.60	4.55	5.45	4.55	3.75	3.55	4.65	4.30	4.95	5.55	4.9
	ATS	2.20	3.75	3.55	4.65	4.45	5.10	4.50	3.10	2.35	3.75	3.90	4.40	5.15	3.8
	Koch		0.20	1.40	3.70	3.70	5.25	3.95	0.05	2.70	4.25	3.75	4.50	4.50	4.4
	Glmm Wald II	3.3	0.6	1.2	1.0	1.6	3.6	3.1	1.0	1.3	1.7	1.8	2.5	3.0	3.4
	Glmm Wald III	3.1	0.3	0.4	0.5	0.2	0.1	0.8	0.9	1.0	0.8	0.8	1.0	0.8	0.8
	Glmm Fan&Zhang	3.1	0.2	0.4	0.7	0.2	0.3	0.9	0.9	1.0	0.8	0.9	1.1	0.8	1.2
	Gee Gosho/Wald	0.8	1.3	0.3	0.2	0.0	0.2	0.2		4.1	4.1	2.3	0.7	0.4	0.3
	Gee Gosho/F&Z	0.8	0.6	0.3	0.2	0.0	0.2	0.0		4.1	4.1	2.3	0.7	0.4	0.5
	Gee Gosho/Pan	8.5	10.3	8.7	4.8	1.5	1.1	0.6		4.1	6.1	3.5	0.7	1.3	0.5
	Gee Liang&Zeger	1.5	3.0	1.5	0.6	0.5	1.0	0.5		6.1	4.1	2.3	2.1	2.1	3.2
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.5	0.45	0.95	0.95	0.75	1.25	0.8	1.05	1.00	0.95	0.75	0.90	1.00	0.90
	par./ HF-corr.	0.3	0.10	0.40	0.50	0.55	1.15	0.8	0.45	0.60	0.70	0.65	0.90	0.90	0.70
	multivariate	0.1	0.25	0.35	0.70	1.25	1.55	1.2	0.05	0.50	0.95	0.90	1.00	1.55	0.95
	Puri & Sen	0.05	0.20	0.50	0.45	0.65	1.10	0.7	0.40	0.90	0.85	0.65	0.90	0.90	0.80
	ATS	0.4	0.25	0.60	0.65	0.65	1.15	0.8	1.05	0.55	0.30	0.50	0.70	0.80	0.75
	Koch		0.05	0.05	0.10	0.30	0.75	0.6	0.05	0.05	0.25	0.55	0.65	1.30	0.75
	Glmm Wald II	3.1	0.4	0.5	0.3	0.6	0.4	1.0	0.9	1.0	0.8	0.9	1.1	0.9	1.1
	Glmm Wald III	3.1	0.3	0.4	0.4	0.2	0.1	0.7	0.9	1.0	0.8	0.8	1.0	0.8	0.8
	Glmm Fan&Zhang	3.0	0.2	0.3	0.4	0.2	0.1	0.7	0.9	1.0	0.8	0.8	1.0	0.8	0.9
	Gee Gosho/Wald	0.8	1.3	0.3	0.2	0.0	0.0	0.0		4.1	4.1	2.3	0.7	0.4	0.3
	Gee Gosho/F&Z	0.8	0.6	0.3	0.2	0.0	0.0	0.0		4.1	4.1	2.3	0.7	0.4	0.3
	Gee Gosho/Pan	8.5	8.3	7.2	4.4	1.5	0.6	0.5		4.1	6.1	3.5	0.7	0.9	0.3
	Gee Liang&Zeger	1.5	3.0	1.5	0.6	0.5	0.2	0.5		4.1	4.1	2.3	2.1	1.7	2.4

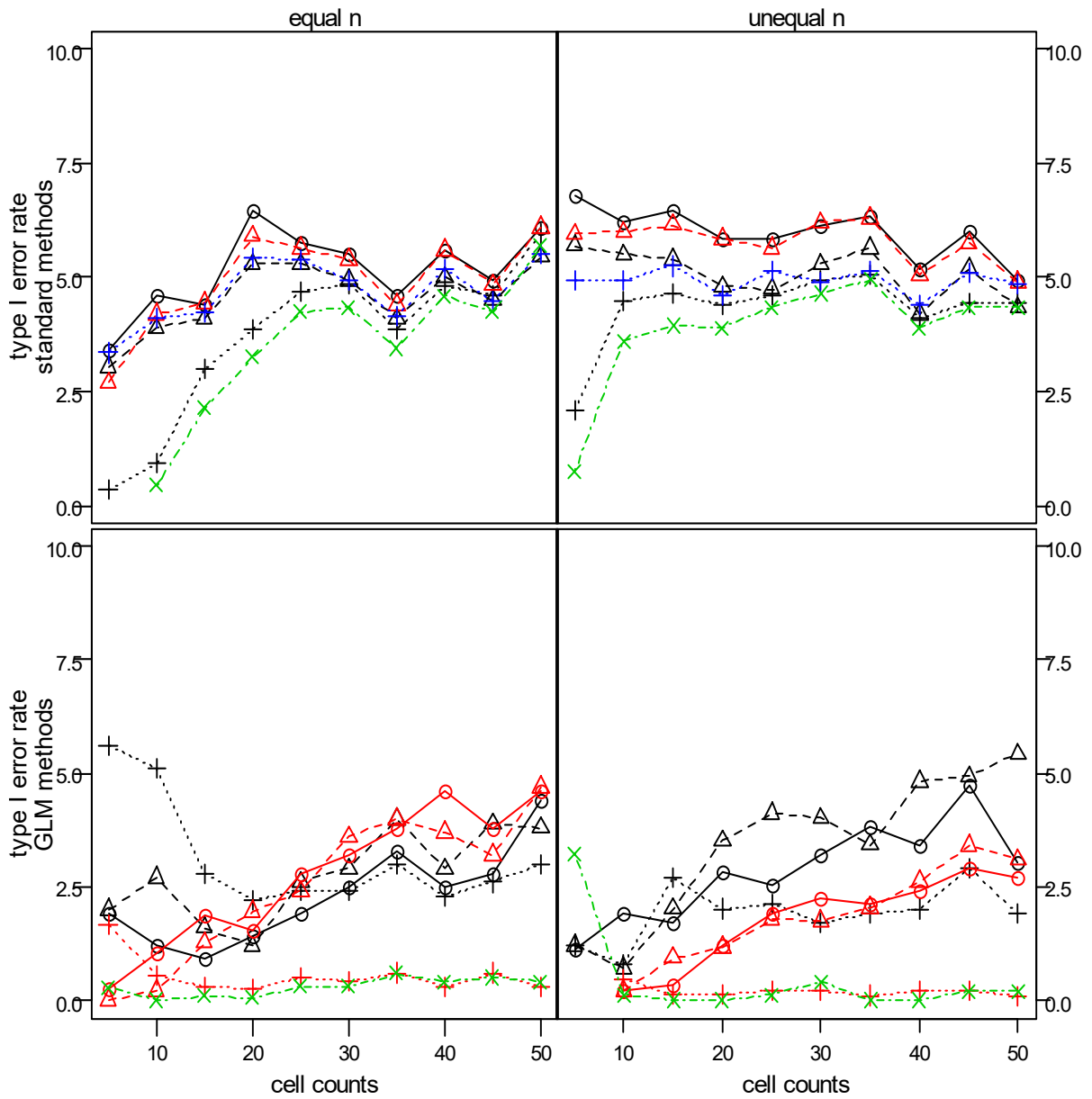
Graphic for  $\alpha=0.05$ :



**7. 5. 2. unequal correlations on B (r = 0.7, 0.5, 0.4, 0.2)****7. 5. 2. 1 p = 0.5**

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.40	4.60	4.40	6.45	5.50	5.6	6.10	6.80	6.20	6.45	5.85	6.15	5.20	4.95
	par./ HF-corr.	3.05	3.90	4.10	5.30	4.95	5.0	5.45	5.70	5.50	5.40	4.80	5.30	4.20	4.35
	multivariate	0.35	0.95	3.00	3.85	4.85	4.8	5.95	2.10	4.50	4.65	4.40	4.95	4.10	4.45
	Puri & Sen	2.70	4.20	4.45	5.90	5.40	5.6	6.10	5.95	6.00	6.15	5.85	6.20	5.05	4.90
	ATS	3.35	4.10	4.25	5.45	4.95	5.2	5.50	4.95	4.95	5.25	4.60	4.90	4.40	4.85
	Koch	0.05	0.45	2.15	3.25	4.35	4.6	5.70	0.75	3.60	3.95	3.90	4.65	3.90	4.35
	Glmm Wald II	1.9	1.2	0.9	1.4	2.5	2.5	4.4	1.1	1.9	1.7	2.8	3.2	3.4	3.0
	Glmm Wald III	2.0	2.7	1.6	1.2	2.9	2.9	3.8	1.2	0.7	2.0	3.5	4.0	4.8	5.4
	Glmm Fan&Zhang	5.6	5.1	2.8	2.2	2.4	2.3	3.0	1.2	0.8	2.7	2.0	1.7	2.0	1.9
	Gee Gosho/Wald	0.2	1.0	1.9	1.6	3.2	4.6	4.6		0.2	0.3	1.2	2.3	2.4	2.7
	Gee Gosho/F&Z	0.0	0.2	1.3	2.0	3.6	3.7	4.7		0.2	0.9	1.2	1.7	2.6	3.1
	Gee Gosho/Pan	1.7	0.6	0.3	0.3	0.4	0.3	0.3		0.4	0.1	0.1	0.2	0.2	0.1
Gee Liang&Zeger	0.3	0.0	0.1	0.1	0.3	0.4	0.4	3.2	0.1	0.0	0.0	0.4	0.0	0.2	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.40	0.80	0.95	1.05	1.60	1.20	1.50	2.20	1.50	1.50	1.85	1.30	1.50	1.45
	par./ HF-corr.	0.35	0.55	0.75	0.80	1.25	0.85	1.05	1.70	1.10	1.00	1.25	0.80	1.25	0.95
	multivariate	0.05	0.05	0.25	0.50	1.00	0.70	1.35	0.15	0.65	0.90	0.90	0.60	0.95	0.95
	Puri & Sen	0.05	0.50	0.80	0.95	1.40	1.10	1.35	1.90	1.25	1.20	1.65	1.20	1.55	1.40
	ATS	0.35	0.65	0.85	0.90	1.35	0.95	1.05	1.40	0.65	1.30	0.95	1.30	0.95	0.90
	Koch	0.05	0.05	0.10	0.25	0.70	0.50	1.20	0.05	0.40	0.35	0.75	0.55	0.75	0.85
	Glmm Wald II	1.6	0.7	0.6	0.5	0.7	0.4	1.0	1.0	0.9	1.0	1.1	1.1	1.6	1.0
	Glmm Wald III	1.8	1.2	0.8	0.7	0.6	0.6	0.5	1.0	0.6	0.7	0.9	1.4	1.2	1.3
	Glmm Fan&Zhang	1.4	1.9	1.3	0.8	0.6	0.4	0.5	0.9	0.6	0.7	0.9	1.0	0.8	0.8
	Gee Gosho/Wald	0.1	0.1	0.5	0.2	0.3	0.8	0.7		0.0	0.1	0.2	0.4	0.2	0.6
	Gee Gosho/F&Z	0.0	0.0	0.3	0.3	0.4	0.8	1.0		0.0	0.0	0.3	0.3	0.6	0.6
	Gee Gosho/Pan	0.8	0.3	0.1	0.0	0.0	0.0	0.1		0.3	0.1	0.0	0.1	0.0	0.1
Gee Liang&Zeger	0.3	0.0	0.0	0.0	0.0	0.0	0.0	2.2	0.1	0.0	0.0	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -×- - - Koch

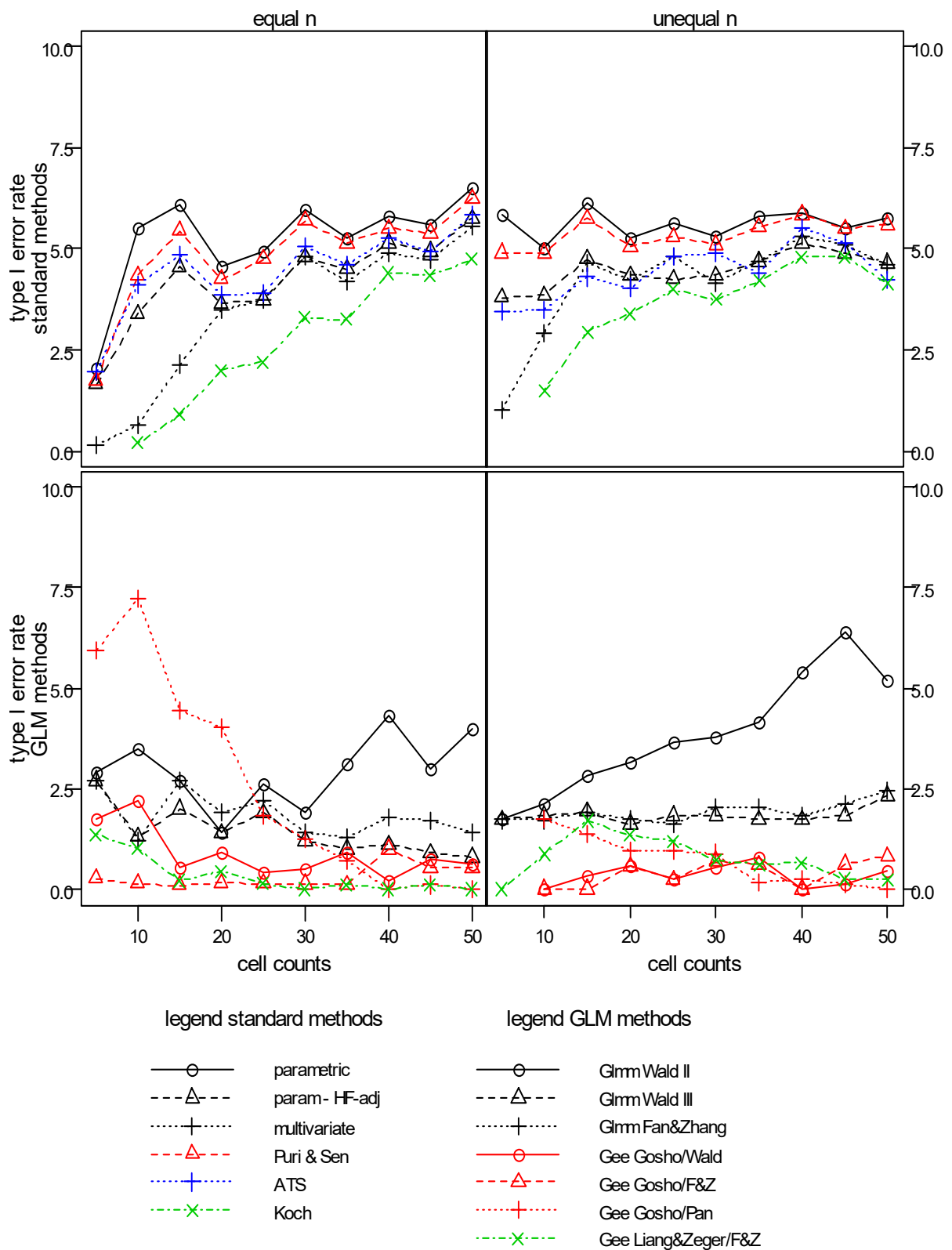
legend GLM methods

- Gimm Wald II
- - -△- - - Gimm Wald III
- .....+..... Gimm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -×- - - Gee Liang&Zeger/F&Z

**7. 5. 2. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	2.05	5.50	6.10	4.55	5.95	5.80	6.50	5.85	5.00	6.15	5.25	5.30	5.90	5.75
	par./ HF-corr.	1.65	3.40	4.55	3.65	4.80	5.15	5.75	3.80	3.85	4.75	4.35	4.35	5.15	4.65
	multivariate	0.15	0.65	2.15	3.50	4.80	4.90	5.55	1.00	2.90	4.65	4.25	4.15	5.30	4.60
	Puri & Sen	1.75	4.35	5.45	4.25	5.70	5.50	6.25	4.90	4.90	5.75	5.05	5.10	5.85	5.60
	ATS	1.95	4.10	4.85	3.85	5.05	5.25	5.85	3.45	3.50	4.30	4.05	4.90	5.50	4.25
	Koch	0.05	0.20	0.90	2.00	3.30	4.40	4.75	0.05	1.50	2.95	3.40	3.75	4.80	4.15
	Glmm Wald II	2.9	3.5	2.7	1.4	1.9	4.3	4.0	1.7	2.1	2.8	3.2	3.8	5.4	5.2
	Glmm Wald III	2.7	1.3	2.0	1.4	1.2	1.1	0.8	1.7	1.8	1.9	1.6	1.8	1.7	2.3
	Glmm Fan&Zhang	2.7	1.2	2.7	1.9	1.4	1.8	1.4	1.7	1.7	1.9	1.7	2.0	1.8	2.4
	Gee Gosho/Wald	1.7	2.2	0.5	0.9	0.5	0.2	0.6		0.0	0.3	0.6	0.5	0.0	0.5
	Gee Gosho/F&Z	0.3	0.1	0.1	0.2	0.1	1.0	0.5		0.0	0.0	0.6	0.7	0.0	0.8
	Gee Gosho/Pan	5.9	7.2	4.4	4.0	1.3	0.0	0.0		1.7	1.4	1.0	0.9	0.3	0.0
	Gee Liang&Zeger	1.4	1.0	0.2	0.5	0.0	0.0	0.0	0.0	0.9	1.7	1.3	0.7	0.6	0.2
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.65	0.65	1.00	1.40	1.60	1.30	1.65	1.30	1.25	1.70	1.20	1.15	1.85	1.20
	par./ HF-corr.	0.25	0.20	0.50	0.90	1.10	0.95	1.15	0.55	0.65	1.10	0.95	0.60	1.45	0.85
	multivariate	0.05	0.05	0.25	0.15	0.55	0.85	1.20	0.05	0.35	0.50	1.00	0.55	0.90	0.75
	Puri & Sen	0.25	0.45	0.55	0.90	1.45	1.25	1.55	1.00	0.95	1.45	1.10	1.10	1.70	1.20
	ATS	0.50	0.35	0.65	0.95	1.20	1.00	1.25	1.45	0.50	0.95	0.80	1.00	1.20	0.85
	Koch	0.05	0.05	0.05	0.05	0.15	0.35	0.70	0.05	0.05	0.05	0.55	0.40	0.70	0.60
	Glmm Wald II	2.9	2.2	2.2	1.0	0.7	0.8	0.9	1.7	1.8	1.8	2.1	2.0	2.3	2.0
	Glmm Wald III	2.7	0.8	1.2	1.0	0.8	0.3	0.4	1.7	1.7	1.8	1.6	1.8	1.6	1.8
	Glmm Fan&Zhang	2.7	0.7	1.4	0.8	0.6	0.4	0.4	1.7	1.7	1.8	1.6	1.8	1.6	1.8
	Gee Gosho/Wald	1.7	1.4	0.3	0.2	0.1	0.0	0.0		0.0	0.0	0.0	0.2	0.0	0.0
	Gee Gosho/F&Z	0.3	0.1	0.1	0.1	0.0	0.0	0.0		0.0	0.0	0.2	0.0	0.0	0.2
	Gee Gosho/Pan	5.6	6.3	4.2	3.5	1.3	0.0	0.0		0.9	1.4	1.0	0.5	0.3	0.0
	Gee Liang&Zeger	1.4	1.0	0.2	0.4	0.0	0.0	0.0	0.0	0.9	1.7	1.3	0.7	0.6	0.2

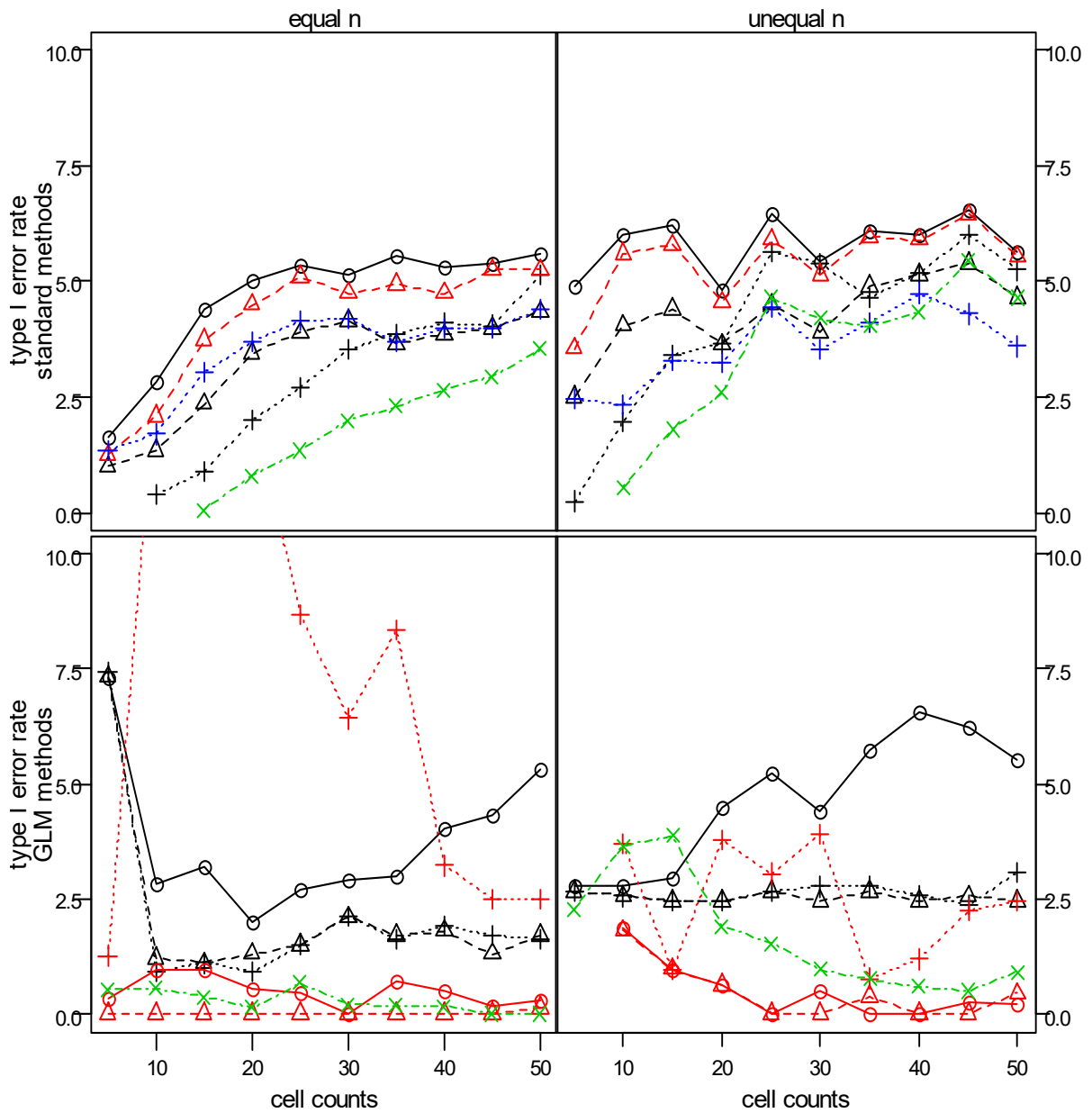
Graphic for  $\alpha=0.05$ :



**7. 5. 2. 3      $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	1.65	2.85	4.40	5.00	5.15	5.30	5.60	4.90	6.00	6.2	4.80	5.45	6.00	5.65
	par./ HF-corr.	1.00	1.35	2.35	3.45	4.15	3.85	4.35	2.50	4.05	4.4	3.65	3.90	5.15	4.65
	multivariate		0.40	0.90	2.00	3.55	4.10	5.15	0.25	1.95	3.4	3.65	5.40	5.20	5.25
	Puri & Sen	1.25	2.10	3.75	4.50	4.75	4.75	5.25	3.55	5.60	5.8	4.55	5.15	5.90	5.55
	ATS	1.35	1.70	3.05	3.70	4.20	4.00	4.40	2.45	2.35	3.3	3.25	3.55	4.75	3.60
	Koch		0.05	0.05	0.80	2.00	2.65	3.55	0.05	0.55	1.8	2.60	4.20	4.35	4.65
	Glmm Wald II	7.3	2.8	3.2	2.0	2.9	4.0	5.3	2.8	2.8	3.0	4.5	4.4	6.6	5.5
	Glmm Wald III	7.3	1.2	1.1	1.3	2.1	1.8	1.7	2.7	2.6	2.5	2.5	2.5	2.5	2.5
	Glmm Fan&Zhang	7.4	0.9	1.1	0.9	2.1	1.9	1.6	2.7	2.6	2.5	2.5	2.8	2.6	3.1
	Gee Gosho/Wald	0.3	1.0	1.0	0.5	0.0	0.5	0.3		1.9	1.0	0.6	0.5	0.0	0.2
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.0	0.1		1.8	1.0	0.6	0.0	0.0	0.4
	Gee Gosho/Pan	1.3	14.0	12.4	13.2	6.4	3.2	2.5		3.7	1.0	3.8	3.9	1.2	2.5
Gee Liang&Zeger	0.5	0.6	0.4	0.1	0.2	0.2	0.0	2.3	3.6	3.9	1.9	1.0	0.6	0.9	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.35	0.55	0.35	0.8	0.95	1.20	1.05	0.95	1.40	1.55	1.50	1.15	1.80	1.45
	par./ HF-corr.	0.05	0.10	0.15	0.2	0.55	0.80	0.80	0.25	0.70	0.85	0.80	0.65	1.05	1.15
	multivariate			0.05	0.1	0.35	0.35	0.35	0.05	0.05	0.20	0.45	0.40	1.15	1.05
	Puri & Sen	0.15	0.25	0.15	0.5	0.75	1.15	1.05	0.40	0.85	1.35	1.20	1.05	1.65	1.40
	ATS	0.05	0.20	0.15	0.4	0.55	0.85	0.90	1.00	0.20	0.50	0.50	0.50	1.10	0.65
	Koch		0.05	0.05	0.05	0.05	0.05	0.25	0.05	0.05	0.05	0.10	0.30	0.85	0.85
	Glmm Wald II	7.3	2.2	2.2	1.7	1.9	1.4	1.5	2.7	2.6	2.5	2.8	2.8	2.7	3.1
	Glmm Wald III	7.3	0.9	1.0	0.9	1.9	1.1	1.1	2.7	2.6	2.5	2.5	2.5	2.5	2.5
	Glmm Fan&Zhang	7.3	0.6	1.0	0.8	1.8	1.1	1.1	2.7	2.6	2.5	2.5	2.5	2.5	2.5
	Gee Gosho/Wald	0.3	0.6	0.4	0.1	0.0	0.3	0.0		1.9	1.0	0.6	0.0	0.0	0.2
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.0	0.0		1.8	1.0	0.6	0.0	0.0	0.0
	Gee Gosho/Pan	1.3	13.3	11.8	12.5	6.2	3.2	2.3		3.7	1.0	3.2	3.9	1.2	2.2
Gee Liang&Zeger	0.5	0.3	0.4	0.1	0.2	0.2	0.0	2.3	1.8	3.9	1.9	1.0	0.6	0.9	

Graphic for  $\alpha=0.05$ :





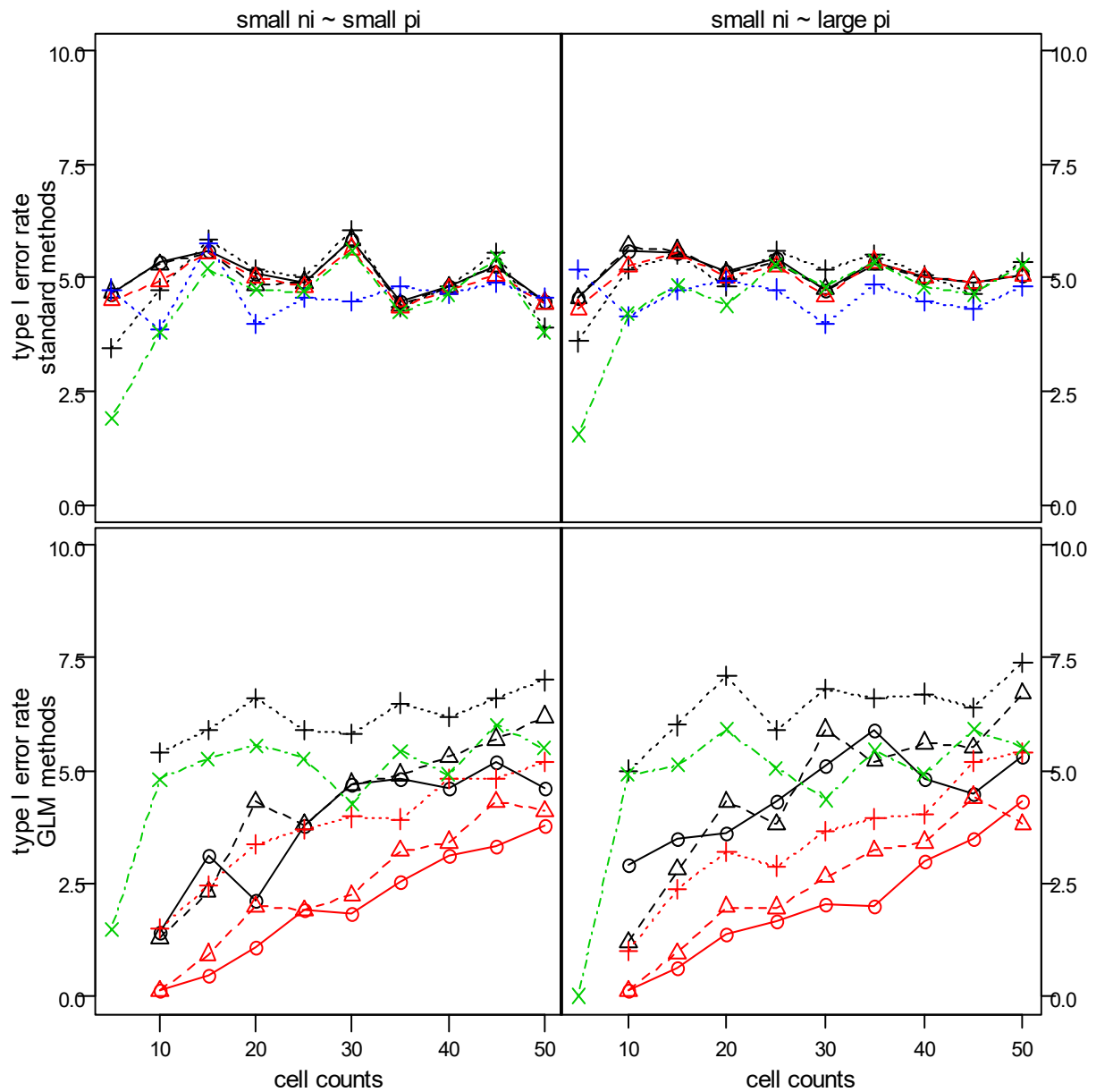
## 7. 6. Main effect B - A significant (effects $a_i = 0.6*s$ ) small $n_i \sim$ small $p_i$ and small $n_i \sim$ large $p_i$

### 7. 6. 1. equal correlations on B ( $r=0.3$ )

#### 7. 6. 1. 1 $p = 0.6$

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.65	5.35	5.60	5.10	5.85	4.80	4.50	4.55	5.60	5.55	5.15	4.75	5.00	5.05
	par./ HF-corr.	4.50	4.95	5.55	5.00	5.65	4.75	4.45	4.30	5.25	5.55	5.00	4.60	5.00	5.05
	multivariate	4.75	3.85	5.75	4.00	4.50	4.65	4.55	5.20	4.15	4.75	4.95	4.00	4.50	4.80
	Puri & Sen	4.70	5.30	5.55	4.85	5.85	4.80	4.45	4.55	5.70	5.60	5.10	4.75	5.00	5.05
	ATS	3.45	4.75	5.85	5.20	6.05	4.80	3.90	3.60	5.20	5.50	4.80	5.20	5.05	5.35
	Koch	1.90	3.80	5.20	4.75	5.60	4.65	3.80	1.55	4.20	4.85	4.40	4.80	4.80	5.30
	Glmm Wald II	0.05	1.4	3.1	2.1	4.7	4.6	4.6	0.05	2.9	3.5	3.6	5.1	4.8	5.3
	Glmm Wald III	0.05	1.3	2.3	4.3	4.7	5.3	6.2	0.05	1.2	2.8	4.3	5.9	5.6	6.7
	Glmm Fan&Zhang	0.05	5.4	5.9	6.6	5.8	6.2	7.0	0.05	5.0	6.0	7.1	6.8	6.7	7.4
	Gee Gosho/Wald	0.05	0.1	0.5	1.1	1.8	3.1	3.8	0.05	0.1	0.6	1.4	2.0	3.0	4.3
	Gee Gosho/F&Z	0.05	0.1	0.9	2.0	2.2	3.4	4.1	0.05	0.1	0.9	2.0	2.6	3.4	3.8
	Gee Gosho/Pan	0.05	1.5	2.4	3.4	4.0	4.8	5.2	0.05	1.0	2.4	3.2	3.7	4.0	5.4
Gee Liang&Zeger	1.5	4.8	5.3	5.6	4.3	4.9	5.5	0	4.9	5.1	5.9	4.4	4.9	5.5	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.00	0.75	1.25	0.95	1.10	1.00	0.90	0.85	1.10	1.30	1.15	1.00	0.85	0.90
	par./ HF-corr.	0.70	0.55	1.15	0.90	1.05	0.95	0.90	0.70	0.95	1.10	1.05	0.95	0.85	0.85
	multivariate	1.35	0.95	1.25	0.65	1.00	0.70	1.00	1.20	1.00	0.85	1.00	0.65	0.75	0.55
	Puri & Sen	0.95	0.85	1.25	1.00	1.15	1.05	0.90	1.00	1.05	1.15	1.10	0.95	0.85	0.90
	ATS	0.40	1.00	1.10	0.80	1.30	1.00	0.85	0.50	1.05	1.50	1.05	0.95	0.90	0.95
	Koch	0.05	0.30	0.75	0.70	1.25	0.85	0.70	0.05	0.55	0.95	0.80	0.80	0.85	0.85
	Glmm Wald II	0.05	0.8	0.7	0.9	2.1	2.0	1.5	0.05	1.0	1.1	1.6	2.7	2.1	1.7
	Glmm Wald III	0.05	0.6	0.6	0.8	2.1	2.0	1.9	0.05	0.7	1.1	1.5	2.6	2.3	2.2
	Glmm Fan&Zhang	0.05	0.9	1.8	2.0	2.6	2.7	3.0	0.05	1.1	2.3	2.4	3.3	2.9	3.1
	Gee Gosho/Wald	0.05	0.1	0.1	0.2	0.3	0.5	0.7	0.05	0.0	0.0	0.2	0.3	0.6	0.9
	Gee Gosho/F&Z	0.05	0.1	0.1	0.2	0.4	0.4	1.3	0.05	0.0	0.2	0.3	0.7	0.7	1.2
	Gee Gosho/Pan	0.05	0.2	0.1	0.3	0.6	1.0	1.0	0.05	0.0	0.0	0.3	0.6	0.7	1.0
Gee Liang&Zeger	1.5	0.4	0.9	1.4	0.9	1.2	1.7	0	0.3	0.9	1.5	1.0	1.2	1.7	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param - HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- .....x..... Koch

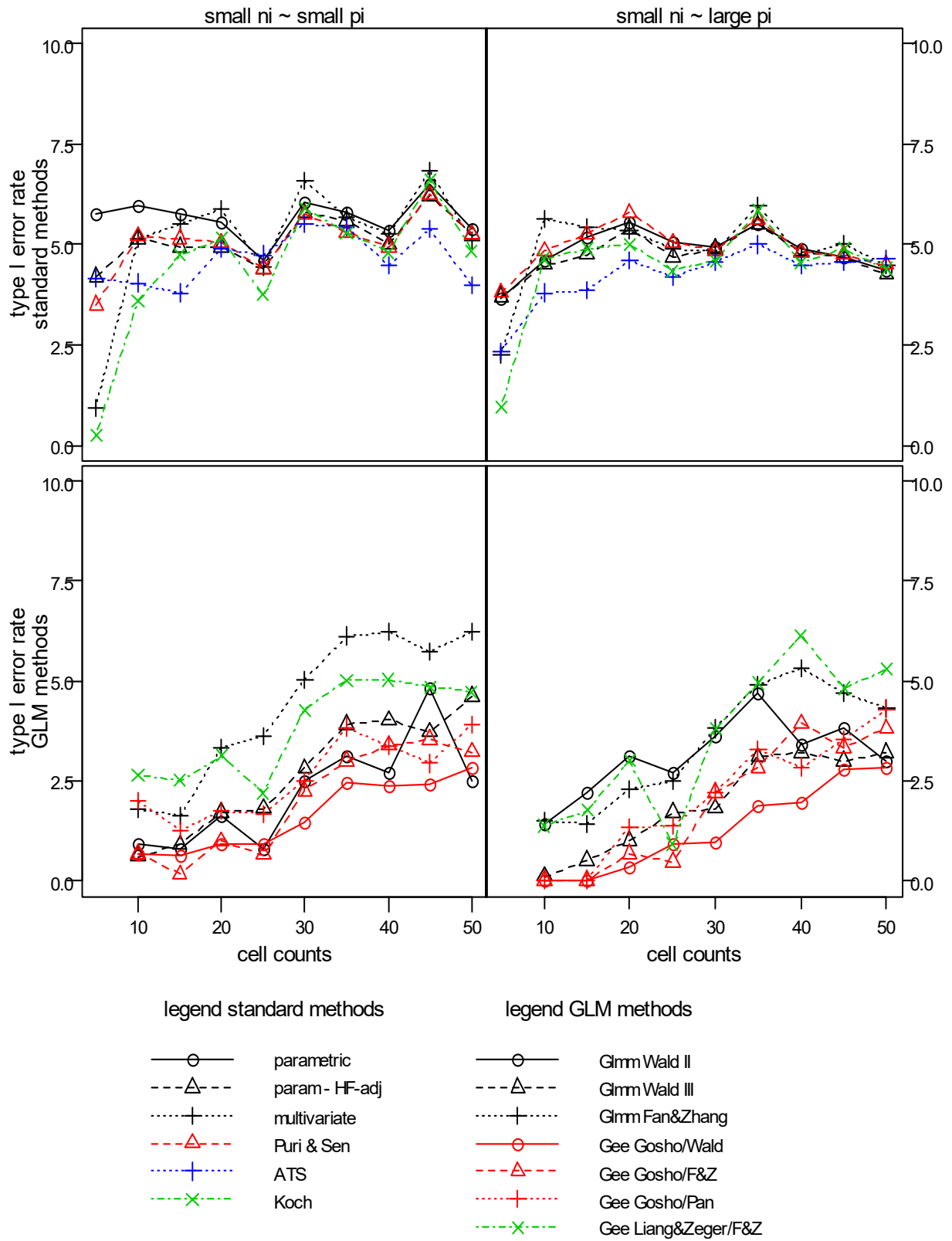
legend GLM methods

- Glim Wald II
- △--- Glim Wald III
- .....+..... Glim Fan&Zhang
- Gee Gosho/Wald
- - -△- - - Gee Gosho/F&Z
- .....+..... Gee Gosho/Pan
- .....x..... Gee Liang&Zeger/F&Z

**7. 6. 1. 2  $p = 0.8$** 

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.75	5.95	5.75	5.55	6.05	5.35	5.40	3.65	4.60	5.20	5.55	4.95	4.90	4.35
	par./ HF-corr.	3.50	5.20	5.15	5.05	5.75	4.95	5.25	3.80	4.85	5.25	5.80	4.85	4.80	4.50
	multivariate	4.15	4.05	3.80	4.90	5.50	4.50	4.00	2.35	3.80	3.85	4.60	4.55	4.50	4.65
	Puri & Sen	4.20	5.15	4.95	4.95	5.80	5.00	5.25	3.70	4.50	4.75	5.40	4.90	4.80	4.25
	ATS	0.95	5.15	5.50	5.90	6.60	5.25	5.10	2.25	5.65	5.45	5.35	4.80	4.75	4.50
	Koch	0.25	3.60	4.75	5.15	5.90	4.80	4.85	0.95	4.65	4.90	5.00	4.60	4.55	4.40
	Glmm Wald II	0.05	0.9	0.8	1.6	2.5	2.7	2.5		1.4	2.2	3.1	3.6	3.4	3.0
	Glmm Wald III	0.05	0.6	0.9	1.7	2.8	4.0	4.6		0.1	0.5	1.0	1.8	3.2	3.2
	Glmm Fan&Zhang	0.05	1.8	1.6	3.3	5.0	6.2	6.2		1.5	1.4	2.3	3.8	5.3	4.3
	Gee Gosho/Wald	0.05	0.7	0.6	0.9	1.5	2.4	2.8		0.0	0.0	0.3	0.9	2.0	2.8
	Gee Gosho/F&Z	0.05	0.7	0.2	1.0	2.2	3.4	3.2		0.0	0.0	0.7	2.2	3.9	3.8
	Gee Gosho/Pan	0.05	2.0	1.3	1.7	2.5	3.4	3.9		0.0	0.0	1.3	2.2	2.8	4.3
Gee Liang&Zeger	0.05	2.6	2.5	3.1	4.3	5.0	4.7		1.4	1.8	3.0	3.8	6.1	5.3	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.75	1.25	1.35	1.30	1.40	1.25	0.85	0.55	0.85	1.25	1.20	0.95	0.80	1.05
	par./ HF-corr.	0.50	0.95	1.05	1.15	1.20	1.10	0.80	0.55	0.80	1.25	1.05	0.95	0.75	1.05
	multivariate	1.30	0.75	0.90	0.90	0.95	1.15	0.80	0.60	0.35	0.50	0.80	0.70	0.80	0.85
	Puri & Sen	0.45	0.80	1.15	1.15	1.10	1.05	0.75	0.45	0.70	1.20	1.05	0.95	0.70	1.05
	ATS	0.10	0.60	0.80	1.40	1.10	1.25	0.85	0.05	1.10	1.00	1.40	1.00	1.10	1.25
	Koch	0.05	0.05	0.35	1.05	1.00	1.00	0.75	0.05	0.30	0.50	1.10	0.85	0.85	1.15
	Glmm Wald II	0.05	0.6	0.6	0.7	0.7	0.7	0.7		0.2	0.5	0.3	0.6	0.6	0.6
	Glmm Wald III	0.05	0.6	0.6	0.5	0.6	1.0	0.9		0.1	0.2	0.2	0.2	0.5	0.5
	Glmm Fan&Zhang	0.05	0.7	0.8	1.0	0.8	1.8	1.2		0.3	0.4	0.7	0.6	1.2	0.8
	Gee Gosho/Wald	0.05	0.7	0.2	0.2	0.1	0.5	0.2		0.0	0.0	0.0	0.0	0.9	0.2
	Gee Gosho/F&Z	0.05	0.7	0.2	0.2	0.2	0.6	0.4		0.0	0.0	0.0	0.0	0.9	0.8
	Gee Gosho/Pan	0.05	0.7	0.2	0.3	0.2	0.5	0.3		0.0	0.0	0.0	0.0	0.9	0.3
Gee Liang&Zeger	0.05	0.7	0.8	0.9	0.6	1.2	1.1		1.4	0.6	0.7	0.6	2.0	1.3	

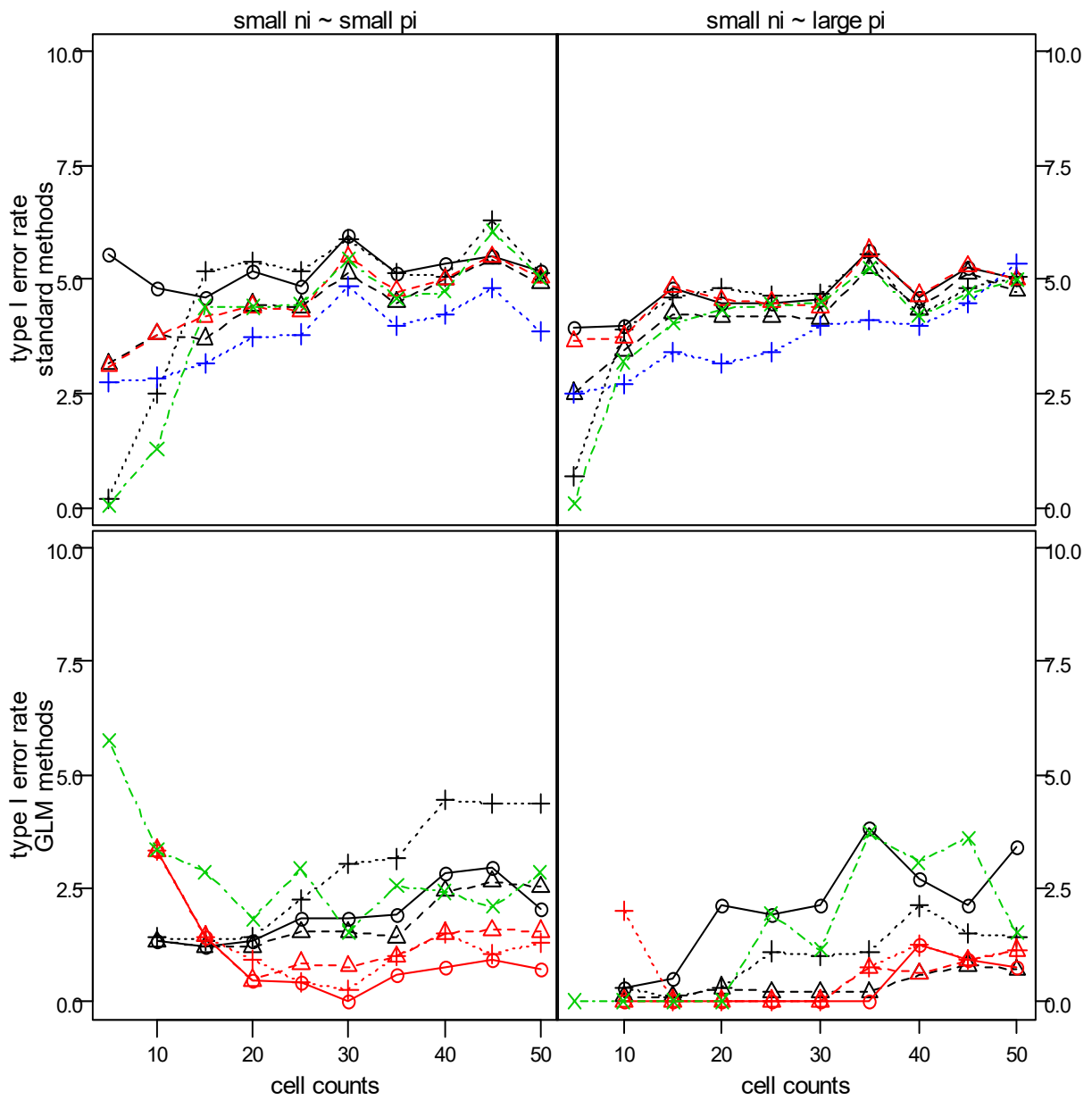
Graphic for  $\alpha=0.05$ :



**7. 6. 1. 3  $p = 0.9$** 

$\alpha$	method	small $n_i \sim$ large $p_i$ (levels = 4*5)							small $n_i \sim$ small $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.55	4.80	4.60	5.20	5.95	5.35	5.20	3.95	4.00	4.80	4.50	4.55	4.60	5.00
	par./ HF-corr.	3.10	3.80	4.20	4.40	5.50	5.00	5.05	3.65	3.75	4.85	4.55	4.40	4.65	5.00
	multivariate	2.75	2.85	3.15	3.75	4.85	4.25	3.85	2.50	2.70	3.40	3.15	4.00	4.00	5.35
	Puri & Sen	3.15	3.80	3.70	4.45	5.15	5.00	4.95	2.50	3.45	4.25	4.20	4.15	4.35	4.75
	ATS	0.20	2.50	5.20	5.40	5.90	5.05	5.15	0.70	3.90	4.60	4.80	4.70	4.25	5.05
	Koch	0.05	1.30	4.40	4.40	5.45	4.75	5.05	0.10	3.20	4.05	4.35	4.50	4.20	5.00
	Glmm Wald II		1.3	1.2	1.3	1.8	2.8	2.0		0.3	0.5	2.1	2.1	2.7	3.4
	Glmm Wald III		1.3	1.2	1.2	1.5	2.4	2.5		0.1	0.1	0.3	0.2	0.6	0.7
	Glmm Fan&Zhang		1.4	1.3	1.4	3.0	4.5	4.4		0.3	0.1	0.3	1.0	2.1	1.4
	Gee Gosho/Wald		3.3	1.4	0.5	0.0	0.8	0.7		0.0	0.0	0.0	0.0	1.2	0.8
	Gee Gosho/F&Z		3.3	1.4	0.5	0.8	1.5	1.5		0.0	0.0	0.0	0.0	0.6	1.1
	Gee Gosho/Pan		3.3	1.4	0.9	0.3	1.5	1.3		2.0	0.0	0.0	0.0	1.2	1.1
Gee Liang&Zeger	5.8	3.3	2.9	1.8	1.5	2.4	2.8	0	0.0	0.0	0.0	1.1	3.1	1.5	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.60	0.95	0.75	1.30	0.90	1.00	0.85	0.55	0.75	0.75	1.15	0.95	0.70	1.10
	par./ HF-corr.	0.45	0.70	0.65	1.00	0.85	0.95	0.75	0.35	0.65	0.70	1.05	0.95	0.65	1.05
	multivariate	0.75	0.20	0.30	0.65	0.60	0.90	0.70	0.45	0.15	0.20	0.40	0.65	0.55	0.90
	Puri & Sen	0.55	0.55	0.50	1.05	0.75	0.85	0.80	0.20	0.50	0.55	0.85	0.90	0.60	1.05
	ATS	0.05	0.10	0.40	0.80	1.10	1.10	0.90	0.05	0.35	0.70	1.10	0.80	0.60	0.95
	Koch	0.05	0.05	0.15	0.45	0.85	0.95	0.80	0.05	0.10	0.35	0.95	0.75	0.55	0.95
	Glmm Wald II		1.3	1.2	1.2	1.4	1.6	1.3		0.1	0.1	0.5	0.4	0.6	0.5
	Glmm Wald III		1.3	1.2	1.2	1.4	1.6	1.5		0.1	0.1	0.2	0.2	0.3	0.3
	Glmm Fan&Zhang		1.3	1.2	1.2	1.5	2.1	2.1		0.1	0.1	0.2	0.3	0.5	0.4
	Gee Gosho/Wald		3.3	1.4	0.5	0.0	0.3	0.4		0.0	0.0	0.0	0.0	0.6	0.0
	Gee Gosho/F&Z		3.3	1.4	0.5	0.0	0.3	0.4		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Gosho/Pan		3.3	1.4	0.5	0.0	0.2	0.4		2.0	0.0	0.0	0.0	0.6	0.0
Gee Liang&Zeger	3.8	3.3	2.9	1.4	0.8	0.8	0.2	0	0.0	0.0	0.0	0.0	1.2	0.0	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param - HF-adj
- · - · + · - · multivariate
- - -△- - - Puri & Sen
- · - · + · - · ATS
- · - · × - · - · Koch

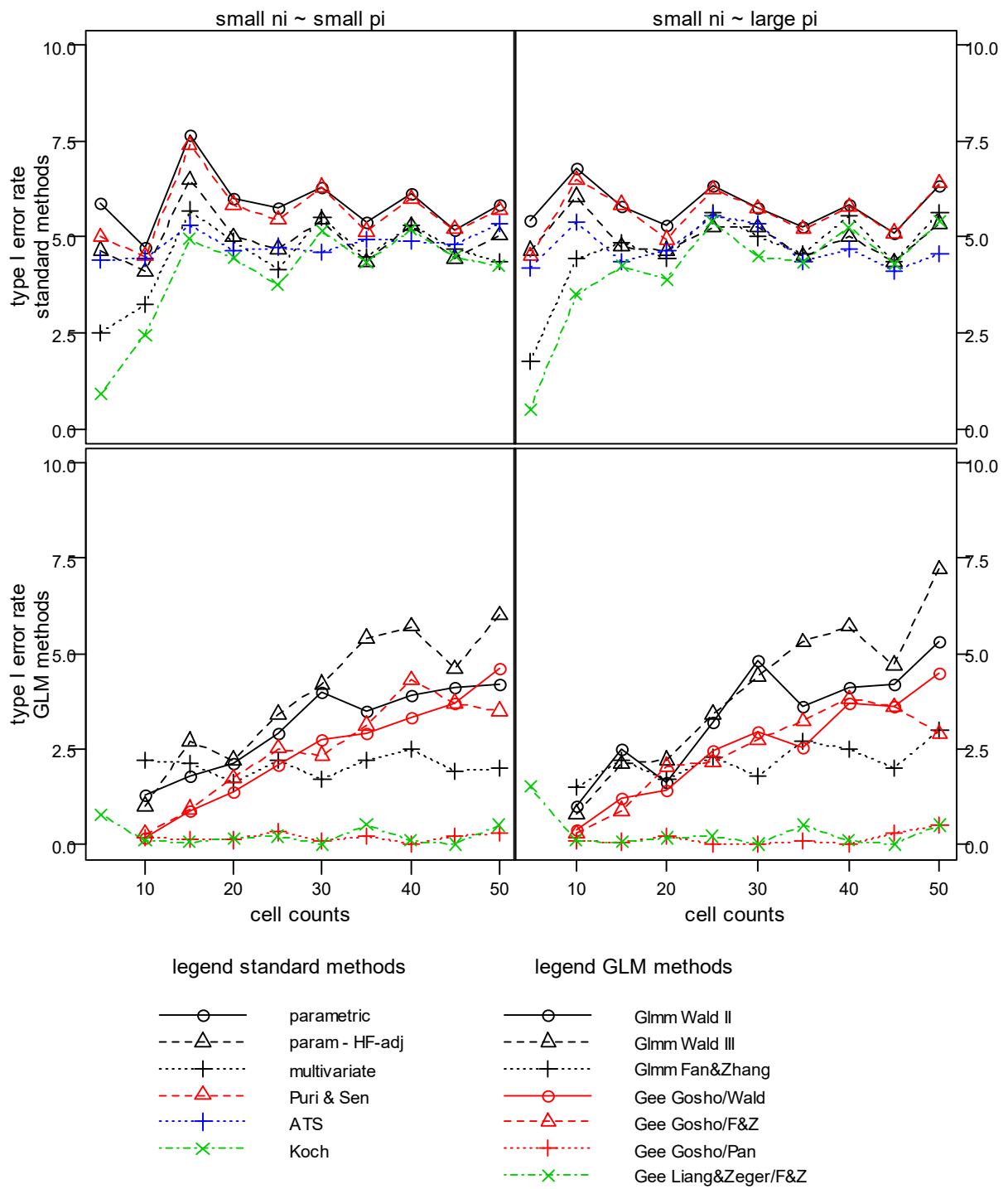
legend GLM methods

- GlmmWald II
- - -△- - - GlmmWald III
- · - · + · - · Glmm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- · - · + · - · Gee Goshu/Pan
- · - · × - · - · Gee Liang&Zeger/F&Z

**7. 6. 2. unequal correlations on B ( $r = 0.7, 0.5, 0.4, 0.2$ )****7. 6. 2. 1  $p = 0.6$** 

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.90	4.75	7.65	6.00	6.30	6.15	5.85	5.45	6.80	5.80	5.30	5.75	5.85	6.35
	par./ HF-corr.	5.00	4.50	7.40	5.85	6.30	6.00	5.70	4.50	6.50	5.85	4.95	5.75	5.80	6.40
	multivariate	4.40	4.45	5.30	4.65	4.60	4.90	5.35	4.20	5.40	4.35	4.65	5.35	4.70	4.55
	Puri & Sen	4.65	4.10	6.50	5.00	5.45	5.30	5.05	4.65	6.05	4.75	4.65	5.25	5.00	5.35
	ATS	2.50	3.25	5.70	4.90	5.50	5.30	4.35	1.75	4.45	4.85	4.45	5.00	5.55	5.65
	Koch	0.90	2.45	4.95	4.45	5.15	5.20	4.25	0.50	3.50	4.25	3.90	4.50	5.25	5.40
	Glmm Wald II	0.05	1.3	1.8	2.1	4.0	3.9	4.2		1.0	2.5	1.6	4.8	4.1	5.3
	Glmm Wald III	0.05	1.0	2.7	2.2	4.2	5.7	6.0		0.8	2.1	2.2	4.4	5.7	7.2
	Glmm Fan&Zhang	0.05	2.2	2.1	1.6	1.7	2.5	2.0		1.5	2.2	1.7	1.8	2.5	3.0
	Gee Gosho/Wald	0.05	0.2	0.9	1.4	2.7	3.3	4.6		0.4	1.2	1.4	2.9	3.7	4.5
	Gee Gosho/F&Z	0.05	0.3	0.9	1.7	2.3	4.3	3.5		0.3	0.9	2.0	2.7	3.8	2.9
	Gee Gosho/Pan	0.05	0.2	0.1	0.1	0.1	0.0	0.3		0.1	0.1	0.2	0.0	0.0	0.5
Gee Liang&Zeger	0.8	0.1	0.1	0.2	0.0	0.1	0.5	1.5	0.1	0.1	0.2	0.0	0.1	0.5	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.70	1.15	1.80	1.65	1.65	1.35	1.55	1.15	1.85	1.90	1.00	1.50	1.30	2.00
	par./ HF-corr.	1.30	1.10	1.75	1.45	1.60	1.40	1.50	0.95	1.50	1.65	0.95	1.45	1.25	1.95
	multivariate	1.30	0.75	1.25	1.15	0.95	0.85	0.90	1.60	1.00	0.80	0.80	0.80	1.45	1.25
	Puri & Sen	1.20	0.90	1.30	1.25	1.25	1.05	1.05	0.70	1.10	1.45	0.75	0.95	0.85	1.45
	ATS	0.25	0.40	0.95	0.55	1.45	1.25	0.80	0.05	0.60	1.00	0.70	1.10	1.20	1.00
	Koch	0.05	0.15	0.55	0.35	1.10	1.10	0.75	0.05	0.25	0.45	0.40	0.95	1.00	0.90
	Glmm Wald II	0.05	0.4	0.5	0.4	1.4	1.8	1.6		0.3	0.6	0.4	1.5	1.2	2.3
	Glmm Wald III	0.05	0.3	0.6	0.5	0.8	1.3	2.0		0.1	0.3	0.4	0.9	1.8	2.9
	Glmm Fan&Zhang	0.05	0.7	0.5	0.6	0.5	0.9	0.8		0.4	0.3	0.5	0.6	1.0	1.7
	Gee Gosho/Wald	0.05	0.1	0.1	0.3	0.2	0.3	0.6		0.1	0.1	0.3	0.4	0.0	0.5
	Gee Gosho/F&Z	0.05	0.1	0.1	0.4	0.3	0.9	0.8		0.1	0.2	0.4	0.3	0.8	0.6
	Gee Gosho/Pan	0.05	0.2	0.1	0.1	0.0	0.0	0.0		0.1	0.1	0.1	0.0	0.0	0.1
Gee Liang&Zeger	0.8	0.1	0.1	0.1	0.0	0.0	0.0	1.5	0.1	0.1	0.1	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :

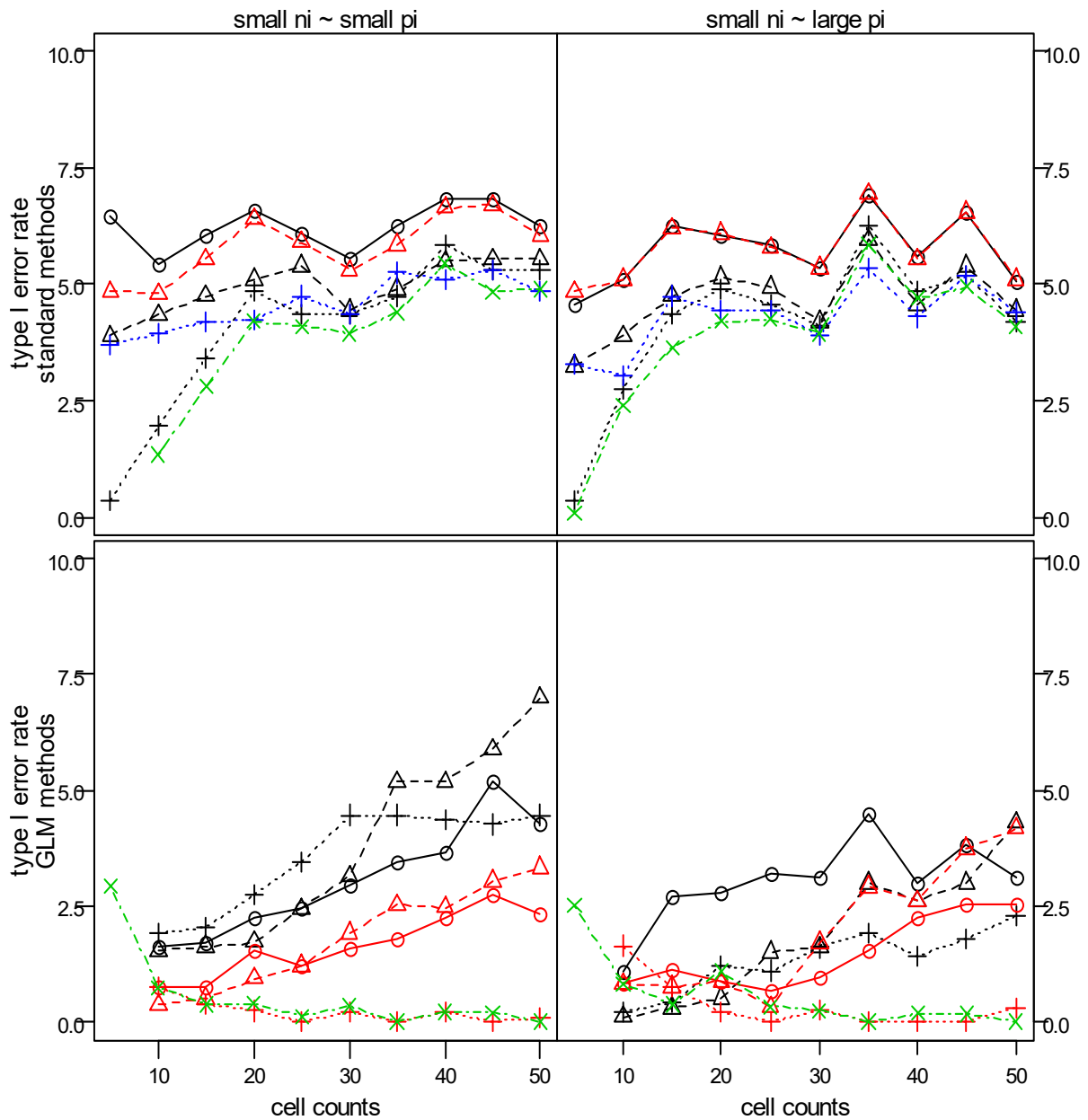




**7. 6. 2. 2  $p = 0.8$** 

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	6.45	5.45	6.05	6.60	5.55	6.85	6.25	4.55	5.10	6.25	6.05	5.35	5.60	5.05
	par./ HF-corr.	3.90	4.35	4.75	5.10	4.45	5.50	5.55	3.25	3.90	4.75	5.15	4.20	4.55	4.45
	multivariate	0.35	1.95	3.40	4.85	4.35	5.85	5.30	0.35	2.75	4.35	4.90	4.10	4.85	4.20
	Puri & Sen	4.85	4.80	5.55	6.40	5.30	6.65	6.05	4.85	5.10	6.20	6.10	5.35	5.55	5.10
	ATS	3.70	3.95	4.20	4.25	4.35	5.10	4.85	3.30	3.05	4.75	4.45	3.90	4.30	4.40
	Koch	0.05	1.35	2.80	4.20	3.95	5.45	4.90	0.10	2.40	3.65	4.20	3.95	4.70	4.10
	Glmm Wald II		1.6	1.7	2.2	2.9	3.7	4.3		1.1	2.7	2.8	3.1	3.0	3.1
	Glmm Wald III		1.5	1.6	1.7	3.1	5.2	7.0		0.1	0.3	0.5	1.6	2.6	4.3
	Glmm Fan&Zhang		1.9	2.0	2.7	4.5	4.4	4.5		0.2	0.4	1.2	1.6	1.4	2.3
	Gee Gosho/Wald		0.7	0.7	1.5	1.6	2.3	2.3		0.8	1.1	0.9	1.0	2.2	2.5
	Gee Gosho/F&Z		0.4	0.5	0.9	1.9	2.5	3.3		0.8	0.8	0.9	1.7	2.6	4.2
	Gee Gosho/Pan		0.7	0.4	0.2	0.2	0.2	0.1		1.6	0.8	0.2	0.2	0.0	0.3
Gee Liang&Zeger	2.9	0.7	0.4	0.4	0.3	0.2	0.0	2.5	0.8	0.4	1.1	0.2	0.2	0.0	
$\alpha$	method														
0.01	parametric	1.30	1.60	1.60	2.10	1.35	1.70	1.60	0.95	1.20	1.30	1.40	1.60	1.60	1.40
	par./ HF-corr.	0.45	0.80	0.95	1.30	1.10	1.20	1.05	0.50	0.45	1.00	0.80	1.05	1.00	0.80
	multivariate	0.05	0.10	0.55	0.45	0.80	1.10	0.95	0.05	0.35	0.75	1.00	0.65	0.80	0.95
	Puri & Sen	0.85	1.40	1.50	1.80	1.35	1.60	1.55	0.75	1.15	1.35	1.35	1.60	1.60	1.40
	ATS	1.30	0.65	0.70	1.20	0.90	1.30	1.00	0.50	0.25	0.65	0.85	0.90	1.00	1.15
	Koch	0.05	0.05	0.30	0.40	0.65	1.05	0.85	0.05	0.15	0.40	0.80	0.55	0.75	0.85
	Glmm Wald II		1.5	1.5	1.6	1.9	1.6	1.9		0.1	0.4	0.7	0.8	0.9	0.6
	Glmm Wald III		1.5	1.5	1.5	1.5	1.9	2.1		0.1	0.1	0.1	0.3	0.3	0.9
	Glmm Fan&Zhang		1.5	1.6	1.5	2.0	1.9	1.8		0.1	0.1	0.1	0.5	0.5	0.4
	Gee Gosho/Wald		0.4	0.5	0.2	0.6	0.6	0.2		0.8	0.4	0.4	0.2	0.4	0.3
	Gee Gosho/F&Z		0.4	0.2	0.2	0.3	0.5	0.5		0.8	0.4	0.4	0.2	0.4	0.6
	Gee Gosho/Pan		0.7	0.4	0.2	0.0	0.0	0.0		1.6	0.4	0.2	0.0	0.0	0.1
Gee Liang&Zeger	2.9	0.7	0.2	0.3	0.0	0.0	0.0	2.5	0.8	0.4	0.9	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

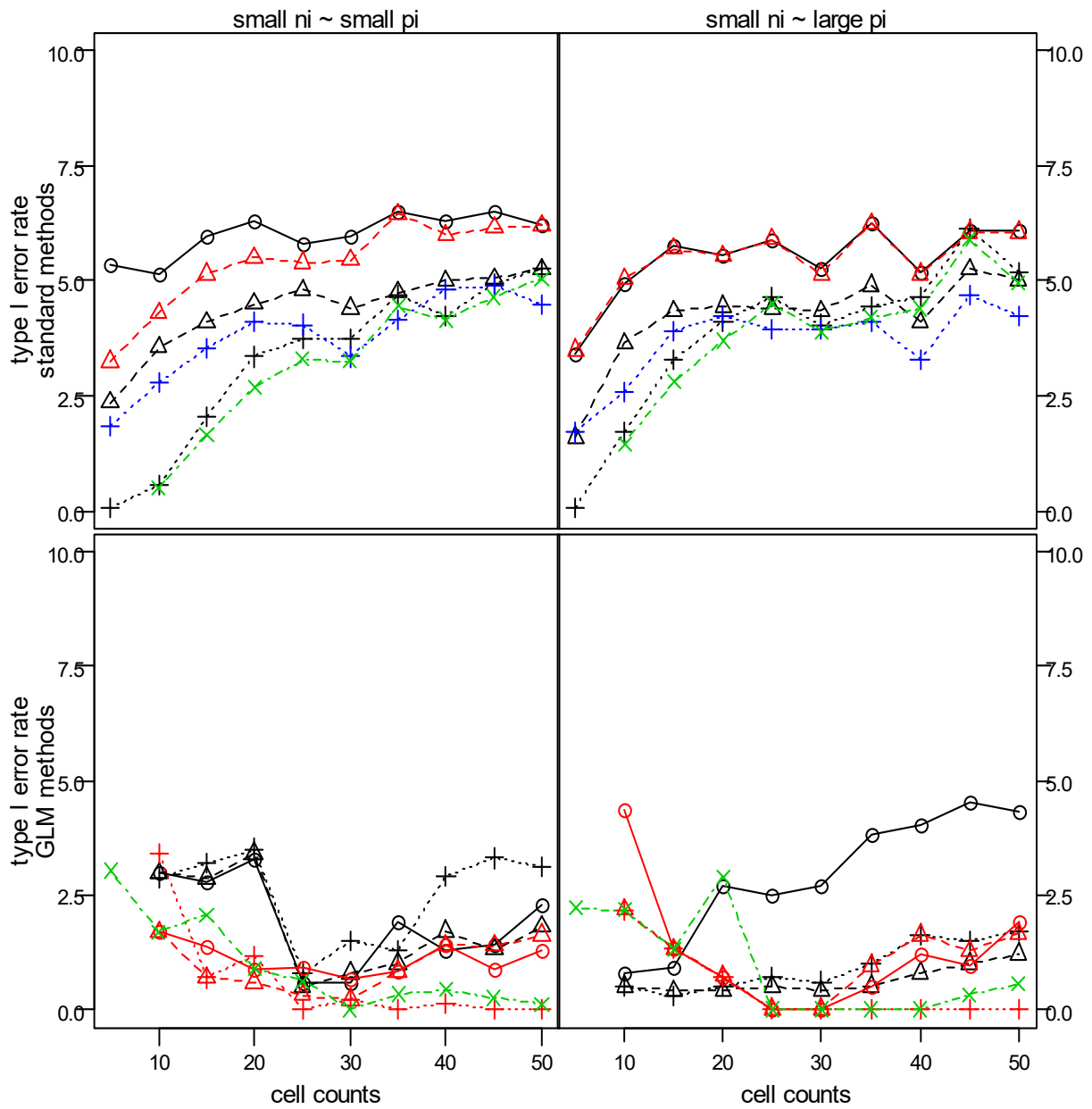
legend GLM methods

- Glim Wald II
- △--- Glim Wald III
- .....+..... Glim Fan&Zhang
- Gee Gosho/Wald
- - -△- - - Gee Gosho/F&Z
- .....+..... Gee Gosho/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 6. 2. 3  $p = 0.9$** 

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.35	5.15	5.95	6.30	5.95	6.30	6.20	3.40	4.95	5.75	5.55	5.25	5.20	6.10
	par./ HF-corr.	2.35	3.55	4.10	4.50	4.40	5.00	5.25	1.60	3.65	4.35	4.45	4.35	4.10	5.00
	multivariate	0.05	0.55	2.05	3.35	3.75	4.25	5.25	0.05	1.70	3.30	4.10	4.05	4.65	5.20
	Puri & Sen	3.25	4.30	5.15	5.50	5.45	6.00	6.20	3.50	5.05	5.70	5.55	5.15	5.15	6.05
	ATS	1.85	2.80	3.55	4.10	3.35	4.80	4.50	1.70	2.60	3.90	4.25	3.95	3.30	4.25
	Koch	0.05	0.50	1.65	2.70	3.25	4.15	5.05	0.05	1.45	2.80	3.70	3.90	4.40	4.95
	Glmm Wald II		3.0	2.8	3.3	0.6	1.3	2.3		0.8	0.9	2.7	2.7	4.0	4.3
	Glmm Wald III		3.0	2.9	3.4	0.8	1.7	1.8		0.5	0.4	0.4	0.4	0.8	1.2
	Glmm Fan&Zhang		2.9	3.2	3.5	1.5	2.9	3.1		0.5	0.3	0.5	0.6	1.6	1.7
	Gee Gosho/Wald		1.7	1.4	0.9	0.7	1.4	1.3		4.3	1.3	0.7	0.0	1.2	1.9
	Gee Gosho/F&Z		1.7	0.7	0.6	0.2	1.4	1.6		2.2	1.3	0.7	0.0	1.6	1.7
	Gee Gosho/Pan		3.4	0.7	1.2	0.2	0.1	0.0		2.2	1.3	0.7	0.0	0.0	0.0
Gee Liang&Zeger	3	1.7	2.1	0.9	0.0	0.4	0.1	2.2	2.2	1.3	2.9	0.0	0.0	0.6	
$\alpha$	method														
0.01	parametric	1.25	1.45	1.65	1.45	1.15	1.75	1.85	0.35	1.00	1.40	1.85	1.25	0.95	1.75
	par./ HF-corr.	0.55	0.70	0.80	0.75	0.55	1.10	0.95	0.05	0.50	0.80	1.10	0.95	0.65	1.40
	multivariate	0.05	0.05	0.15	0.15	0.55	0.80	0.90	0.05	0.15	0.45	0.55	0.80	0.85	1.10
	Puri & Sen	0.20	1.25	1.25	1.25	1.05	1.70	1.75	0.30	0.95	1.25	1.80	1.20	0.95	1.70
	ATS	0.75	0.50	0.65	0.55	0.65	1.15	0.70	0.05	0.35	0.30	1.10	0.85	0.45	1.25
	Koch	0.05	0.05	0.05	0.10	0.50	0.65	0.75	0.05	0.05	0.25	0.35	0.55	0.75	1.05
	Glmm Wald II		3.0	2.8	3.3	0.4	0.4	0.7		0.5	0.3	0.6	1.0	0.6	1.1
	Glmm Wald III		3.0	2.9	3.3	0.3	0.4	0.4		0.5	0.3	0.3	0.3	0.4	0.4
	Glmm Fan&Zhang		2.9	2.8	3.3	0.5	0.3	0.5		0.5	0.3	0.3	0.4	0.3	0.4
	Gee Gosho/Wald		1.7	1.4	0.3	0.2	0.1	0.1		2.2	1.3	0.7	0.0	0.4	0.0
	Gee Gosho/F&Z		1.7	0.7	0.3	0.2	0.0	0.2		2.2	1.3	0.7	0.0	0.0	0.0
	Gee Gosho/Pan		3.4	0.7	1.2	0.2	0.1	0.0		2.2	1.3	0.7	0.0	0.0	0.0
Gee Liang&Zeger	3	1.7	1.4	0.6	0.0	0.4	0.1	2.2	2.2	1.3	2.9	0.0	0.0	0.6	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param-HF-adj
- .....+..... multivariate
- . - .△- . - . Puri & Sen
- .....+..... ATS
- - -×- - - Koch

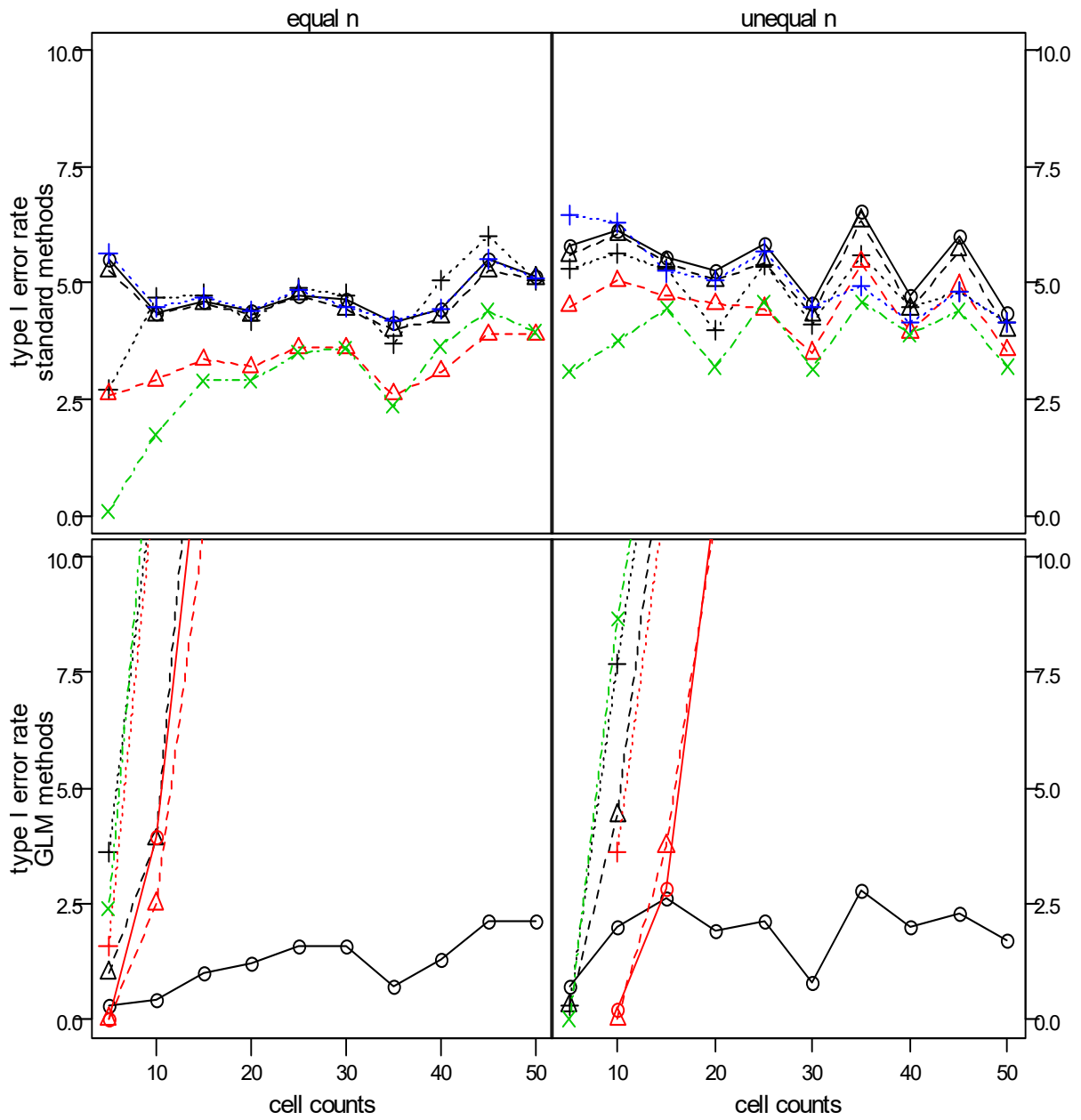
legend GLM methods

- Glim Wald II
- - -△- - - Glim Wald III
- .....+..... Glim Fan&Zhang
- Gee Goshu/Wald
- . - .△- . - . Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -×- - - Gee Liang&Zeger/F&Z

**7. 7. Main effect B - Interaction significant (effects  $ab_{ij} = 0.6*s$ )****7. 7. 1. equal correlations on B ( $r=0.3$ )****7. 7. 1. 1  $p = 0.5$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.50	4.35	4.60	4.4	4.65	4.45	5.15	5.80	6.15	5.55	5.25	4.55	4.75	4.35
	par./ HF-corr.	5.25	4.30	4.55	4.3	4.45	4.25	5.10	5.60	6.05	5.45	5.05	4.30	4.45	4.00
	multivariate	2.70	4.70	4.75	4.2	4.75	5.05	5.05	5.30	5.65	5.30	4.00	4.10	4.50	4.15
	Puri & Sen	2.60	2.90	3.35	3.2	3.60	3.10	3.90	4.50	5.05	4.75	4.55	3.50	3.95	3.55
	ATS	5.65	4.50	4.70	4.4	4.50	4.45	5.10	6.45	6.30	5.25	5.05	4.50	4.15	4.15
	Koch	0.10	1.75	2.90	2.9	3.60	3.65	3.95	3.10	3.75	4.45	3.20	3.15	3.90	3.20
	Glmm Wald II	0.3	0.4	1.0	1.2	1.6	1.3	2.1	0.7	2.0	2.6	1.9	0.8	2.0	1.7
	Glmm Wald III	1.0	3.9	15.9	34.9	52.8	72.0	84.0	0.3	4.4	13.1	19.6	32.2	49.3	61.1
	Glmm Fan&Zhang	3.6	12.1	18.8	33.0	44.5	62.7	73.5	0.3	7.7	14.6	18.9	26.1	36.2	48.0
	Gee Gosho/Wald	0.0	4.0	13.2	26.9	48.6	68.0	80.7		0.2	2.8	11.2	27.4	47.0	62.3
	Gee Gosho/F&Z	0.0	2.5	10.6	19.0	37.0	55.0	67.2		0.0	3.7	10.9	20.7	33.5	46.2
	Gee Gosho/Pan	1.6	12.0	23.7	36.9	54.7	72.0	83.5		3.6	11.5	20.7	36.1	54.7	68.6
Gee Liang&Zeger	2.4	14.2	21.4	29.9	44.8	61.2	72.5	0.0	8.7	14.9	21.0	28.7	41.0	52.3	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.95	0.75	1.10	0.85	1.30	0.70	1.05	1.25	1.05	1.60	1.15	0.70	1.20	1.0
	par./ HF-corr.	1.10	0.75	1.25	0.90	1.25	0.75	1.00	1.15	0.90	1.45	0.95	0.70	1.10	0.8
	multivariate	0.45	0.60	1.10	0.75	1.30	0.80	1.20	1.00	1.00	1.20	0.80	0.45	1.15	0.7
	Puri & Sen	0.20	0.45	0.80	0.40	0.50	0.40	0.75	0.90	0.55	1.35	0.75	0.60	0.85	0.7
	ATS	1.15	0.85	1.15	0.90	1.35	0.75	1.05	1.90	1.30	1.10	1.05	1.05	0.90	1.1
	Koch	0.05	0.05	0.50	0.35	0.50	0.40	0.85	0.15	0.20	0.70	0.45	0.40	0.75	0.6
	Glmm Wald II	0.3	0.3	0.7	1.0	1.1	1.1	1.6	0.3	0.9	1.1	1.4	0.1	0.3	0.0
	Glmm Wald III	0.2	0.5	2.8	10.0	24.9	44.1	60.3	0.3	0.8	2.4	5.1	10.4	21.7	32.6
	Glmm Fan&Zhang	0.6	1.6	5.4	11.6	23.1	33.9	47.3	0.3	1.4	2.6	6.3	8.4	16.9	22.6
	Gee Gosho/Wald	0.0	0.7	3.3	8.3	22.2	40.8	57.7		0.0	0.1	2.2	8.4	22.3	35.0
	Gee Gosho/F&Z	0.0	0.2	2.2	6.2	15.4	27.6	39.4		0.0	0.3	2.5	5.2	15.4	21.8
	Gee Gosho/Pan	0.2	1.9	5.9	13.1	27.1	44.9	60.7		0.1	1.0	4.7	12.6	27.7	40.0
Gee Liang&Zeger	0.5	2.7	7.1	11.8	21.8	32.9	46.2	0.0	1.1	3.1	6.6	11.1	19.1	27.5	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -×- - - Koch

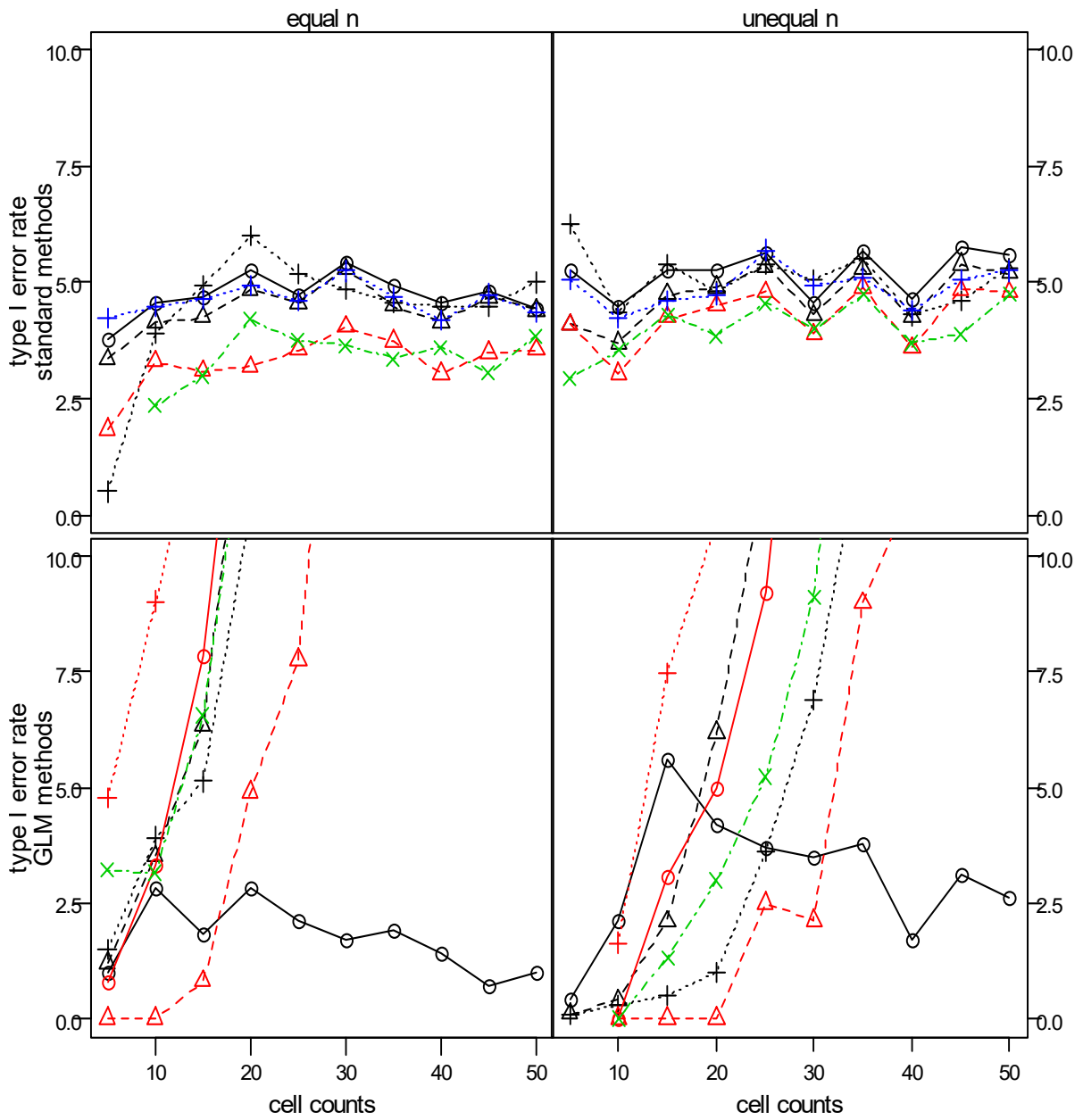
legend GLM methods

- Glmm Wald II
- - -△- - - Glmm Wald III
- .....+..... Glmm Fan&Zhang
- - -○- - - Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -×- - - Gee Liang&Zeger/F&Z

**7. 7. 1. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.80	4.55	4.70	5.25	5.45	4.55	4.45	5.25	4.50	5.25	5.25	4.55	4.65	5.60
	par./ HF-corr.	3.35	4.15	4.25	4.85	5.30	4.15	4.40	4.10	3.70	4.75	4.90	4.30	4.25	5.20
	multivariate	0.50	3.90	4.95	6.00	4.85	4.50	5.00	6.25	4.35	5.40	4.80	5.05	4.30	5.30
	Puri & Sen	1.85	3.30	3.10	3.20	4.05	3.05	3.55	4.10	3.05	4.25	4.50	3.90	3.60	4.80
	ATS	4.25	4.50	4.65	4.95	5.25	4.20	4.35	5.05	4.25	4.60	4.75	4.95	4.40	5.25
	Koch	0.05	2.35	3.00	4.20	3.65	3.60	3.85	2.95	3.55	4.30	3.85	4.00	3.70	4.75
	Glmm Wald II	1.0	2.8	1.8	2.8	1.7	1.4	1.0	0.4	2.1	5.6	4.2	3.5	1.7	2.6
	Glmm Wald III	1.2	3.5	6.3	15.0	39.3	67.5	81.5	0.1	0.4	2.1	6.2	20.2	32.5	51.7
	Glmm Fan&Zhang	1.5	3.9	5.1	11.1	29.9	49.5	64.0	0.1	0.3	0.5	1.0	6.9	15.8	33.1
	Gee Gosho/Wald	0.8	3.3	7.8	16.7	35.0	61.1	78.7		0.0	3.1	5.0	19.0	32.8	51.4
	Gee Gosho/F&Z	0.0	0.0	0.8	4.9	17.9	37.1	54.6		0.0	0.0	0.0	2.1	11.4	27.5
	Gee Gosho/Pan	4.8	9.0	13.3	25.0	45.7	68.2	81.7		1.6	7.5	10.8	28.7	39.4	56.2
Gee Liang&Zeger	3.2	3.2	6.6	13.9	28.2	45.1	59.8		0.0	1.3	3.0	9.1	20.1	36.2	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.60	0.90	0.80	0.65	1.1	0.90	1.15	1.55	0.60	1.10	1.35	1.00	0.80	1.45
	par./ HF-corr.	0.50	0.70	0.55	0.35	0.9	0.80	0.85	1.25	0.55	0.85	1.10	0.95	0.70	1.30
	multivariate	0.15	0.75	0.70	0.95	1.2	0.95	1.15	0.90	1.00	1.15	1.15	0.90	1.00	1.10
	Puri & Sen	0.10	0.30	0.30	0.20	0.7	0.50	0.60	1.00	0.55	0.70	1.00	0.85	0.65	1.10
	ATS	0.60	0.75	0.80	0.40	1.0	0.80	0.95	1.45	0.90	1.05	1.05	1.00	0.75	0.95
	Koch	0.05	0.05	0.15	0.40	0.6	0.55	0.80	0.05	0.60	0.75	0.75	0.60	0.80	1.00
	Glmm Wald II	1.0	1.5	1.0	1.3	0.9	1.0	0.7	0.1	0.6	1.0	1.1	1.5	0.6	0.5
	Glmm Wald III	1.0	1.6	1.4	2.1	11.6	33.2	52.1	0.1	0.1	0.4	1.1	4.3	10.7	22.6
	Glmm Fan&Zhang	0.9	1.6	1.2	1.4	5.6	15.4	26.1	0.1	0.1	0.1	0.0	0.1	1.7	4.7
	Gee Gosho/Wald	0.8	0.5	1.6	3.4	11.9	32.3	48.4		0.0	0.0	0.6	6.0	11.5	24.4
	Gee Gosho/F&Z	0.0	0.0	0.1	0.3	1.3	7.2	16.5		0.0	0.0	0.0	0.0	0.3	2.7
	Gee Gosho/Pan	2.4	1.8	2.6	5.6	15.4	36.9	53.9		0.0	1.3	2.4	7.6	16.0	27.8
Gee Liang&Zeger	3.2	0.5	0.9	1.5	5.4	12.7	24.6		0.0	0.4	0.8	0.4	1.5	5.7	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

legend GLM methods

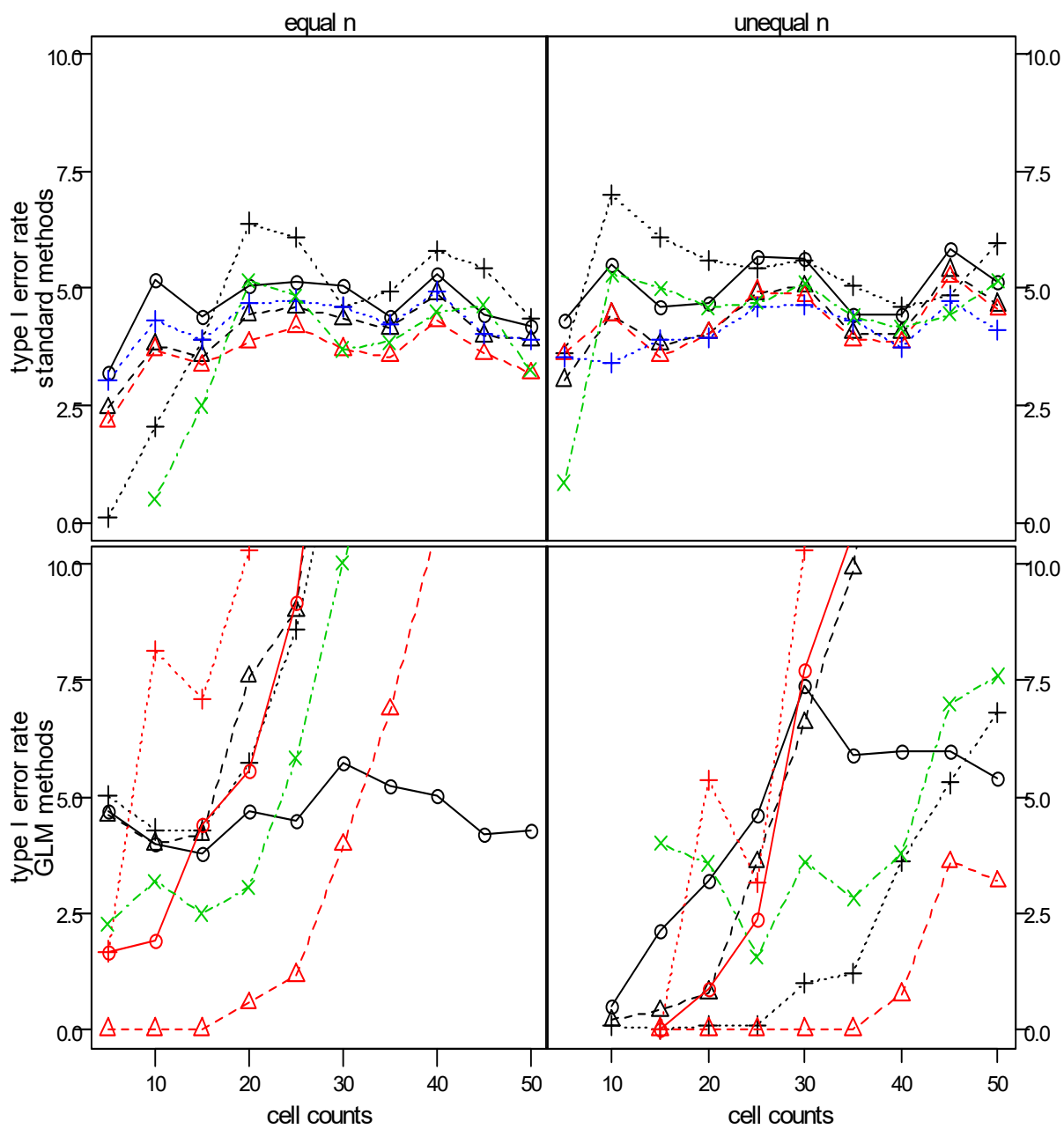
- GlmmWald II
- △--- GlmmWald III
- .....+..... Glmm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z



**7. 7. 1. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.20	5.25	4.50	5.05	4.90	5.25	4.25	4.30	5.50	4.60	4.70	5.65	4.45	5.15
	par./ HF-corr.	2.45	3.70	3.55	4.45	4.25	4.90	3.85	3.05	4.45	3.80	4.05	5.05	4.05	4.65
	multivariate	0.10	2.00	4.00	6.35	4.50	5.60	4.30	3.60	7.00	6.10	5.60	5.60	4.60	5.95
	Puri & Sen	2.15	3.60	3.50	3.80	3.50	4.25	3.00	3.60	4.45	3.55	4.05	4.85	3.85	4.55
	ATS	3.05	4.20	3.90	4.65	4.45	5.00	3.85	3.55	3.40	3.90	3.95	4.65	3.75	4.10
	Koch	3.20	5.25	4.50	5.05	4.90	5.25	4.25	0.85	5.30	5.00	4.60	5.10	4.15	5.15
	Glmm Wald II	4.7	4.0	3.8	4.7	5.7	5.0	4.3		0.5	2.1	3.2	7.4	6.0	5.4
	Glmm Wald III	4.6	4.0	4.2	7.6	17.2	41.9	61.1		0.2	0.4	0.8	6.6	15.6	26.2
	Glmm Fan&Zhang	5.0	4.3	4.3	5.7	13.2	29.9	45.8		0.1	0.0	0.1	1.0	3.6	6.8
	Gee Gosho/Wald	1.7	1.9	4.4	5.5	17.3	30.8	44.6			0.0	0.9	7.7	14.6	21.0
	Gee Gosho/F&Z	0.0	0.0	0.0	0.6	4.0	10.8	21.3			0.0	0.0	0.0	0.8	3.2
	Gee Gosho/Pan	1.7	8.1	7.1	10.3	21.4	37.1	49.5			0.0	5.4	10.3	20.4	25.4
Gee Liang&Zeger	2.3	3.2	2.5	3.1	10.0	18.3	28.2			4.0	3.6	3.6	3.8	7.6	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.90	0.65	0.70	1.30	0.65	1.10	0.9	0.75	0.95	0.85	1.10	1.10	1.00	1.30
	par./ HF-corr.	0.25	0.30	0.30	0.70	0.55	0.90	0.8	0.25	0.25	0.50	0.90	0.85	0.55	1.15
	multivariate	0.05	0.35	0.35	0.95	0.80	1.20	0.6	0.05	1.60	1.45	1.55	1.50	0.90	1.35
	Puri & Sen	0.05	0.40	0.35	0.95	0.45	0.90	0.6	0.30	0.55	0.50	0.85	0.80	0.70	0.90
	ATS	0.35	0.55	0.50	0.80	0.60	0.95	0.8	1.55	0.55	0.50	0.65	0.60	0.65	1.05
	Koch	0.05	0.05	0.10	0.35	0.45	0.70	0.5	0.05	0.85	0.85	1.10	1.10	0.65	1.05
	Glmm Wald II	4.5	3.4	2.9	3.0	3.3	3.5	3.0		0.0	0.5	0.4	1.7	2.1	2.2
	Glmm Wald III	4.6	3.3	3.2	3.6	4.9	10.3	24.0		0.0	0.0	0.1	0.9	3.6	7.9
	Glmm Fan&Zhang	4.5	3.2	3.0	3.2	3.9	5.8	12.8		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Gosho/Wald	1.7	0.5	1.0	1.1	3.0	8.4	16.6			0.0	0.0	1.5	4.8	7.1
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.1	0.2	1.8			0.0	0.0	0.0	0.0	0.0
	Gee Gosho/Pan	0.8	1.4	1.0	1.8	4.8	11.4	19.9			0.0	0.9	1.0	5.8	9.2
Gee Liang&Zeger	2.3	2.3	1.0	0.3	0.8	1.7	4.0			4.0	1.8	2.1	0.3	0.5	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- .....+..... multivariate
- - -△- - - Furi & Sen
- .....+..... ATS
- - -x- - - Koch

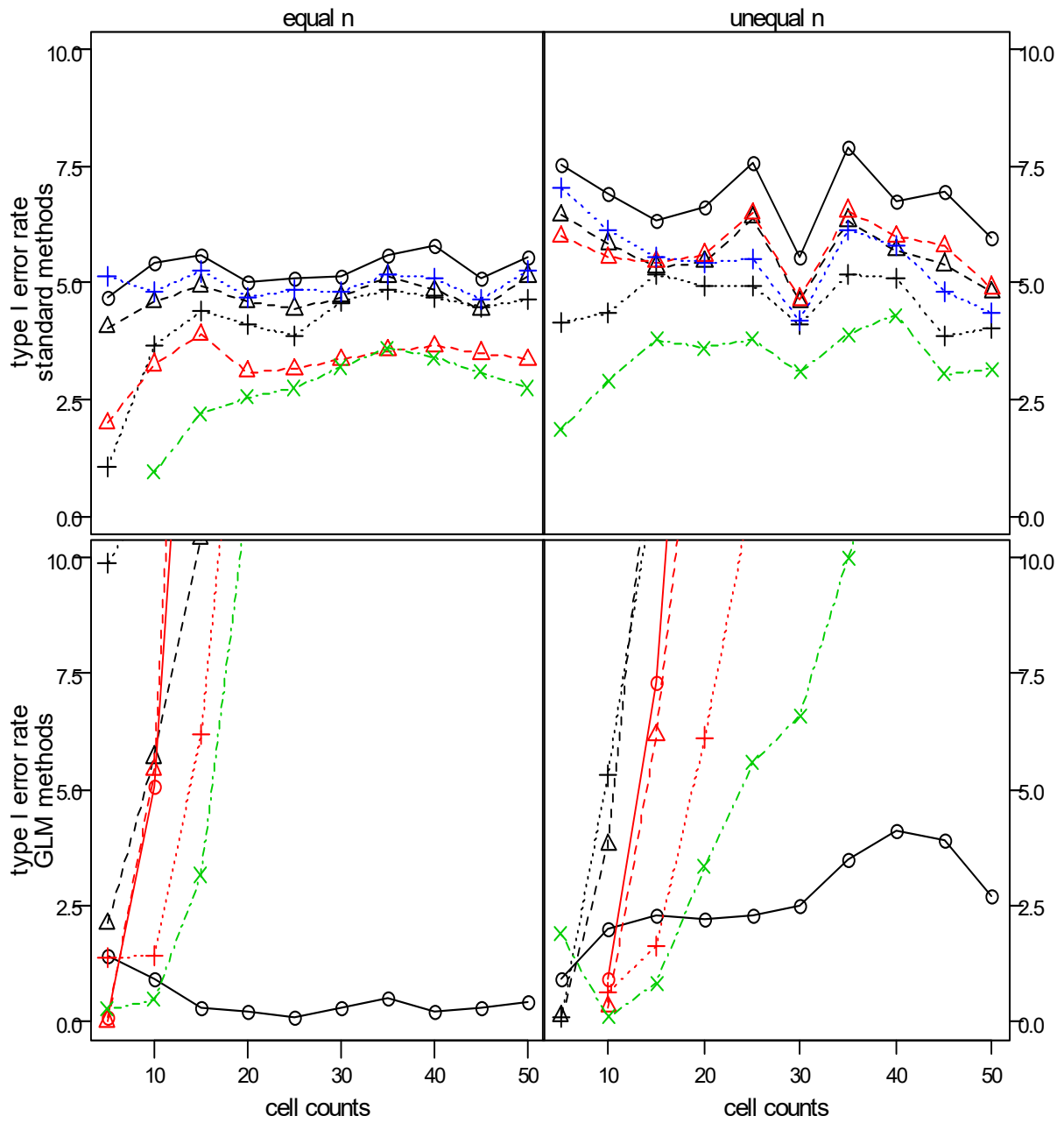
legend GLM methods

- GmmWald II
- - -△- - - GmmWald III
- .....+..... GmmFan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 7. 2. unequal correlations on B (r = 0.7, 0.5, 0.4, 0.2)****7. 7. 2. 1 p = 0.5**

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.70	5.45	5.60	5.00	5.15	5.80	5.55	7.55	6.90	6.35	6.65	5.55	6.75	5.95
	par./ HF-corr.	4.05	4.60	4.95	4.60	4.70	4.85	5.15	6.45	5.85	5.35	5.45	4.60	5.70	4.80
	multivariate	1.05	3.65	4.40	4.10	4.60	4.70	4.65	4.15	4.35	5.20	4.95	4.10	5.10	4.05
	Puri & Sen	2.00	3.25	3.90	3.10	3.35	3.65	3.35	6.00	5.55	5.45	5.60	4.65	6.00	4.90
	ATS	5.15	4.80	5.25	4.70	4.80	5.10	5.25	7.05	6.15	5.55	5.45	4.20	5.80	4.35
	Koch	0.05	0.95	2.20	2.55	3.20	3.40	2.75	1.85	2.90	3.80	3.60	3.10	4.30	3.15
	Glmm Wald II	1.4	0.9	0.3	0.2	0.3	0.2	0.4	0.9	2.0	2.3	2.2	2.5	4.1	2.7
	Glmm Wald III	2.1	5.7	10.4	31.2	62.5	81.0	89.9	0.1	3.8	13.8	19.3	35.0	54.5	68.6
	Glmm Fan&Zhang	9.9	11.5	19.2	34.8	56.5	73.8	84.2	0.1	5.3	11.9	16.8	28.1	41.7	54.6
	Gee Gosho/Wald	0.1	5.1	20.2	40.3	72.7	89.2	96.0		0.9	7.3	21.3	46.5	70.1	82.6
	Gee Gosho/F&Z	0.0	5.4	23.9	42.6	73.5	88.2	95.3		0.3	6.2	15.9	31.2	50.7	63.5
	Gee Gosho/Pan	1.4	1.4	6.2	16.3	44.4	67.9	83.3		0.6	1.6	6.1	18.2	36.0	55.7
	Gee Liang&Zeger	0.3	0.5	3.2	11.4	33.5	52.9	72.5	1.9	0.1	0.8	3.3	6.6	12.8	21.2
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.50	1.05	1.45	0.75	1.20	1.25	1.20	2.4	1.90	2.30	2.25	1.55	2.25	1.45
	par./ HF-corr.	0.50	0.80	1.30	0.60	0.90	0.90	0.90	1.5	1.25	1.40	1.80	1.10	1.25	1.00
	multivariate	0.30	0.45	0.70	0.55	0.55	0.90	0.75	0.7	0.95	0.90	0.95	0.80	1.05	0.60
	Puri & Sen	0.05	0.30	0.75	0.55	0.50	0.35	0.70	1.8	1.10	1.85	1.90	1.20	1.65	1.15
	ATS	0.70	1.05	1.35	0.65	0.95	1.10	0.90	2.5	1.65	1.50	2.00	1.25	1.50	1.15
	Koch	0.05	0.05	0.20	0.05	0.20	0.45	0.35		0.40	0.50	0.65	0.40	0.50	0.40
	Glmm Wald II	0.8	0.6	0.2	0.1	0.3	0.2	0.2	0.1	0.5	0.6	1.3	1.4	1.6	1.7
	Glmm Wald III	0.8	2.6	1.0	4.7	26.9	48.7	68.0	0.1	0.3	3.1	5.9	13.6	25.8	39.7
	Glmm Fan&Zhang	1.4	3.9	2.9	8.8	25.7	40.3	56.1	0.1	0.6	1.5	4.7	9.1	16.7	25.1
	Gee Gosho/Wald	0.1	0.8	4.9	15.0	44.8	70.2	84.3		0.0	1.1	6.0	21.2	42.0	61.7
	Gee Gosho/F&Z	0.0	0.7	6.8	17.6	46.1	67.2	82.9		0.0	0.4	3.6	10.8	23.6	36.0
	Gee Gosho/Pan	0.6	0.6	1.0	3.2	15.4	40.0	58.0		0.0	0.2	0.6	4.5	13.9	30.5
	Gee Liang&Zeger	0.3	0.0	0.0	0.6	7.0	17.7	31.9	1.9	0.1	0.0	0.1	0.2	1.9	3.5

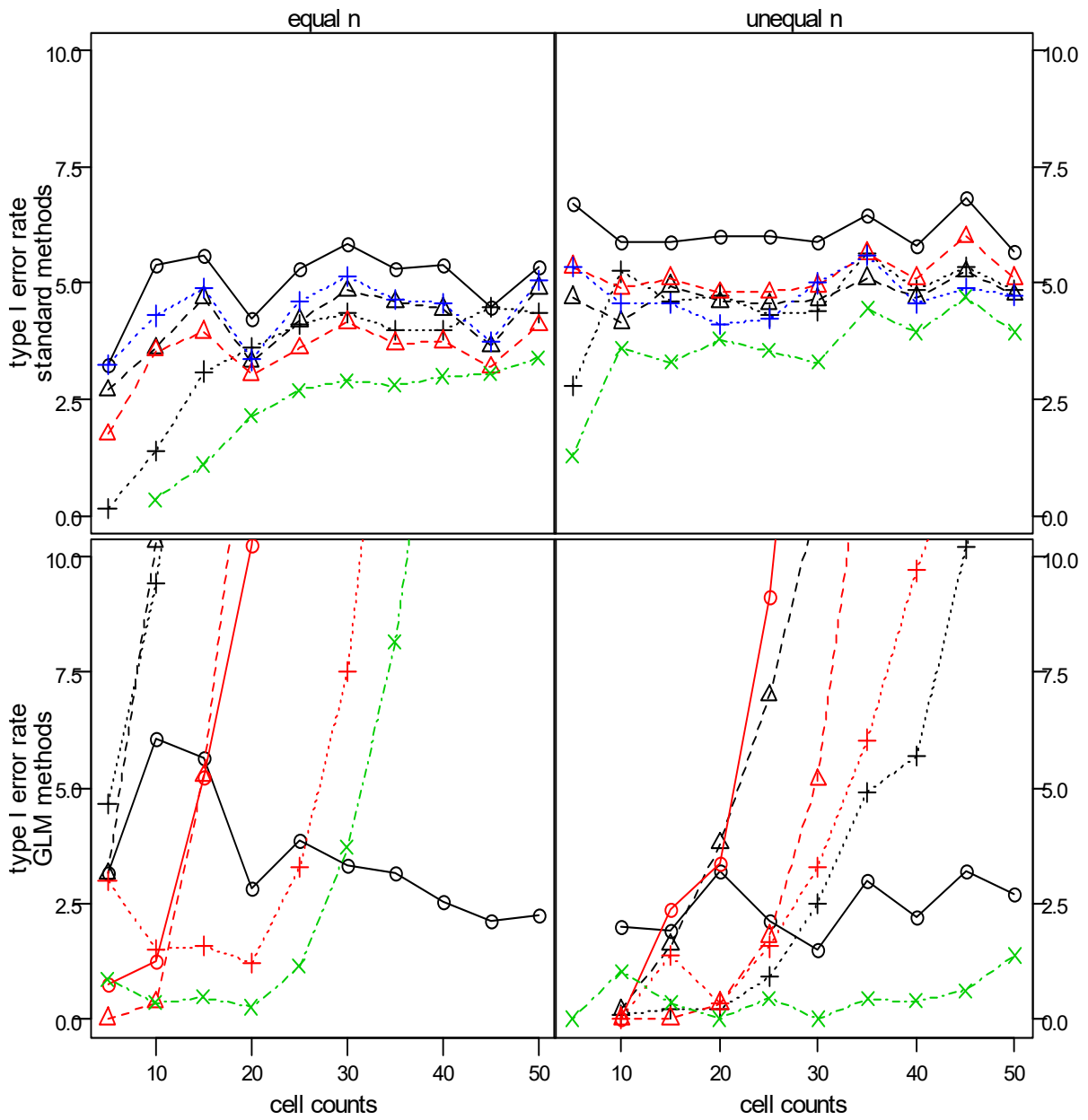
Graphic for  $\alpha=0.05$ :



**7. 7. 2. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.25	5.40	5.60	4.25	5.85	5.40	5.35	6.70	5.90	5.90	6.00	5.90	5.80	5.70
	par./ HF-corr.	2.70	3.60	4.70	3.30	4.85	4.45	4.90	4.70	4.15	4.95	4.60	4.65	4.70	4.75
	multivariate	0.15	1.40	3.10	3.60	4.35	4.00	4.35	2.80	5.25	4.60	4.75	4.40	4.85	4.85
	Puri & Sen	1.75	3.55	3.95	3.05	4.15	3.75	4.10	5.35	4.90	5.10	4.80	4.95	5.10	5.10
	ATS	3.25	4.30	4.90	3.35	5.15	4.55	5.05	5.35	4.55	4.55	4.10	5.00	4.55	4.75
	Koch	0.05	0.35	1.10	2.15	2.90	3.00	3.40	1.30	3.60	3.30	3.80	3.30	3.95	3.95
	Glmm Wald II	3.1	6.1	5.7	2.8	3.3	2.5	2.2		2.0	1.9	3.2	1.5	2.2	2.7
	Glmm Wald III	3.1	10.3	13.6	15.9	37.9	73.7	92.8		0.2	1.6	3.8	11.2	21.7	32.6
	Glmm Fan&Zhang	4.7	9.4	17.1	19.6	41.4	74.7	90.5		0.1	0.2	0.2	2.5	5.7	13.3
	Gee Gosho/Wald	0.7	1.2	5.2	10.2	33.2	65.1	83.9		0.0	2.4	3.4	19.1	33.7	55.8
	Gee Gosho/F&Z	0.0	0.4	5.3	14.6	43.8	69.3	84.6		0.0	0.0	0.3	5.2	18.3	32.7
	Gee Gosho/Pan	3.0	1.5	1.6	1.2	7.5	24.0	44.8		0.0	1.4	0.3	3.3	9.7	20.1
	Gee Liang&Zeger	0.9	0.4	0.5	0.3	3.7	15.7	37.0	0.0	1.0	0.3	0.0	0.0	0.4	1.4
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.10	1.05	1.25	0.85	1.20	1.10	1.20	1.85	1.85	2.05	1.85	1.55	1.45	1.80
	par./ HF-corr.	0.50	0.55	0.80	0.40	0.70	0.75	1.00	1.00	1.40	0.95	1.15	1.00	0.95	1.30
	multivariate	0.05	0.15	0.20	0.15	0.45	0.85	0.95	0.25	1.00	0.55	0.95	0.85	1.00	0.90
	Puri & Sen	0.15	0.35	0.85	0.25	0.55	0.80	0.85	1.25	1.50	1.30	1.40	1.25	1.25	1.35
	ATS	0.70	0.70	1.00	0.50	0.70	0.85	1.05	2.20	0.70	0.75	0.80	1.05	0.90	1.00
	Koch	0.05	0.05	0.05	0.05	0.15	0.55	0.55	0.05	0.30	0.15	0.55	0.65	0.65	0.75
	Glmm Wald II	2.6	3.7	3.7	2.1	2.7	2.4	1.9		2.0	1.9	3.2	1.5	2.2	2.7
	Glmm Wald III	2.4	5.1	7.1	4.9	9.3	27.5	59.5		0.2	0.0	3.8	11.2	21.7	32.6
	Glmm Fan&Zhang	2.3	4.1	7.5	6.8	8.7	25.4	50.6		0.1	0.0	0.0	0.0	5.7	13.3
	Gee Gosho/Wald	0.7	0.5	0.6	1.3	10.7	27.9	48.7		0.0	0.7	0.0	3.8	12.7	25.5
	Gee Gosho/F&Z	0.0	0.0	0.3	1.3	10.3	31.0	55.5		0.0	0.0	0.0	0.0	1.3	5.4
	Gee Gosho/Pan	2.6	0.7	0.6	0.0	0.8	3.9	12.6		0.0	0.0	0.0	0.5	2.2	4.6
	Gee Liang&Zeger	0.9	0.4	0.3	0.0	0.0	0.4	2.7	0.0	1.0	0.3	0.0	0.0	0.0	0.0

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param-HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -\* - - - Koch

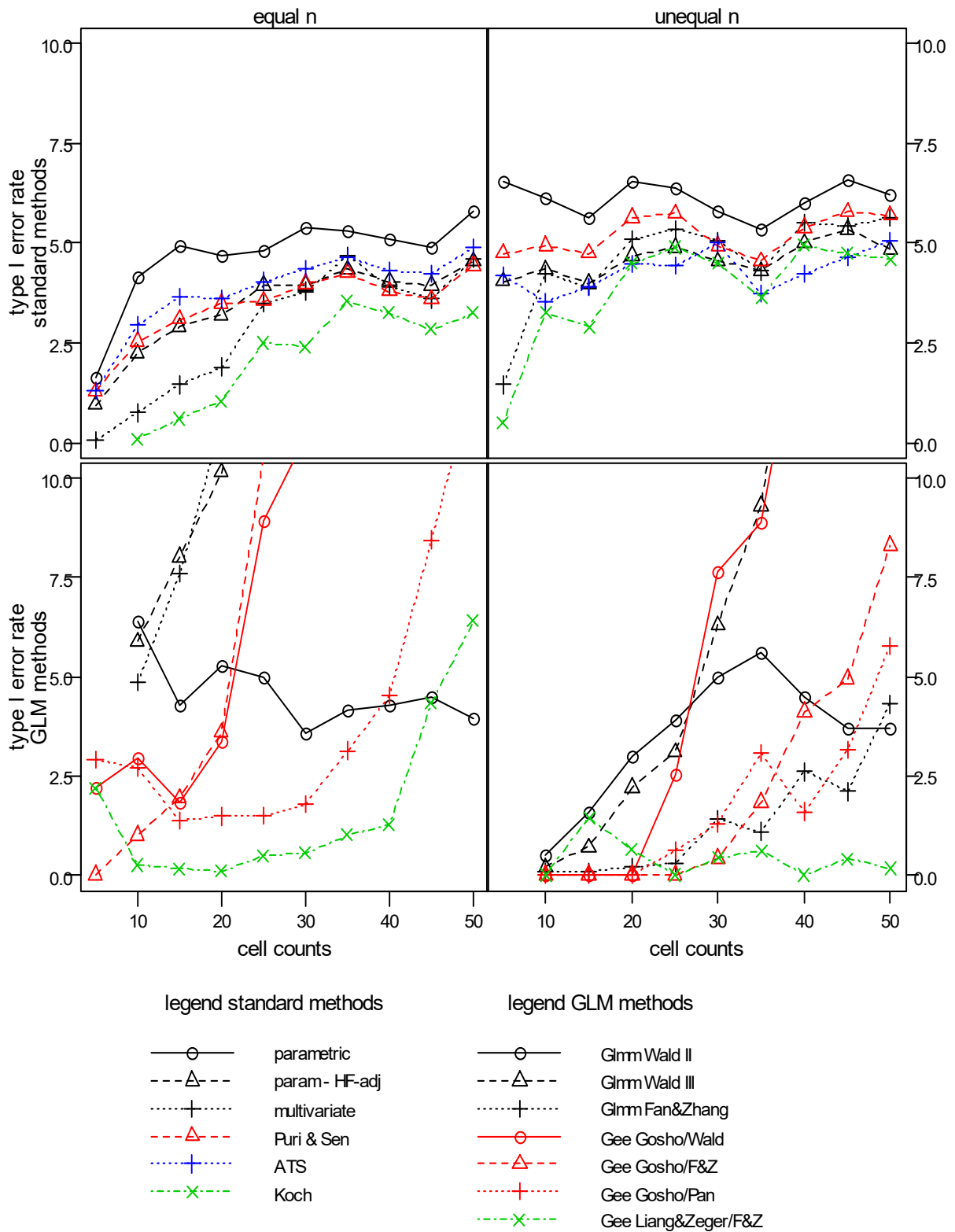
legend GLM methods

- GlmmWald II
- - -△- - - GlmmWald III
- .....+..... GlmmFan&Zhang
- Gee Goshho/Wald
- - -△- - - Gee Goshho/F&Z
- .....+..... Gee Goshho/Pan
- - -\* - - - Gee Liang&Zeger/F&Z

**7. 7. 2. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	1.65	4.25	4.90	4.50	5.45	5.10	5.85	6.55	6.15	5.65	6.55	5.80	6.00	6.20
	par./ HF-corr.	0.95	2.25	2.85	2.95	4.00	4.00	4.55	4.05	4.35	4.00	4.70	4.55	5.00	4.85
	multivariate	0.05	0.75	1.45	1.90	3.70	3.85	4.60	1.45	4.25	3.90	5.10	5.05	5.50	5.65
	Puri & Sen	1.30	2.60	3.05	3.25	3.95	3.75	4.45	4.75	4.95	4.75	5.65	4.95	5.40	5.70
	ATS	1.30	3.00	3.60	3.30	4.40	4.30	4.90	4.20	3.55	3.90	4.50	5.00	4.25	5.05
	Koch		0.10	0.60	1.00	2.40	3.25	3.20	0.50	3.25	2.90	4.50	4.50	4.95	4.60
	Glmm Wald II		6.4	4.3	5.3	3.6	4.3	4.0		0.5	1.6	3.0	5.0	4.5	3.7
	Glmm Wald III		5.9	8.0	10.2	13.9	35.0	55.0		0.2	0.7	2.2	6.3	16.4	26.1
	Glmm Fan&Zhang		4.9	7.6	11.4	15.9	32.3	51.0		0.1	0.1	0.2	1.4	2.6	4.3
	Gee Gosho/Wald	2.2	3.0	1.8	3.4	11.0	33.2	52.7		0.0	0.0	0.0	7.7	14.8	28.0
	Gee Gosho/F&Z	0.0	1.0	1.9	3.6	17.1	39.3	59.8		0.0	0.0	0.0	0.4	4.1	8.3
	Gee Gosho/Pan	2.9	2.7	1.4	1.5	1.8	4.5	12.5		0.0	0.0	0.0	1.3	1.6	5.8
	Gee Liang&Zeger	2.2	0.3	0.1	0.1	0.6	1.3	6.4		0.0	1.4	0.6	0.4	0.0	0.2
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.30	0.30	0.95	0.75	1.05	1.30	0.95	1.85	1.65	1.45	2.00	2.05	1.20	1.65
	par./ HF-corr.	0.10	0.05	0.35	0.30	0.55	0.95	0.55	0.45	0.80	0.65	1.05	1.15	0.75	1.40
	multivariate	0.05	0.10	0.05	0.10	0.45	0.35	0.70	0.15	0.45	0.75	1.05	0.85	0.85	0.80
	Puri & Sen	0.05	0.05	0.25	0.50	0.45	0.95	0.65	0.90	1.25	1.10	1.55	1.65	0.95	1.50
	ATS	0.10	0.05	0.60	0.40	0.60	1.00	0.70	1.15	0.80	0.30	0.90	0.70	0.80	1.35
	Koch	0.05	0.05	0.05	0.05	0.25	0.25	0.35		0.25	0.35	0.50	0.60	0.65	0.60
	Glmm Wald II		6.4	4.3	5.3	3.6	4.3	4.0		0.1	0.1	0.6	1.2	1.8	1.3
	Glmm Wald III		5.9	8.0	10.2	13.9	35.0	55.0		0.1	0.2	0.2	0.7	3.4	5.9
	Glmm Fan&Zhang		4.9	7.6	11.4	15.9	32.3	51.0		0.1	0.1	0.1	0.2	0.4	0.0
	Gee Gosho/Wald	2.2	0.8	0.5	0.7	2.8	6.3	15.3		0.0	0.0	0.0	0.9	3.0	8.7
	Gee Gosho/F&Z	0.0	0.0	0.0	0.2	2.1	5.7	17.2		0.0	0.0	0.0	0.0	0.0	0.2
	Gee Gosho/Pan	2.9	1.3	0.6	0.7	0.6	0.3	1.4		0.0	0.0	0.0	0.0	0.5	1.4
	Gee Liang&Zeger	2.2	0.3	0.1	0.1	0.1	0.0	0.0		0.0	1.4	0.6	0.4	0.0	0.2

Graphic for  $\alpha=0.05$ :





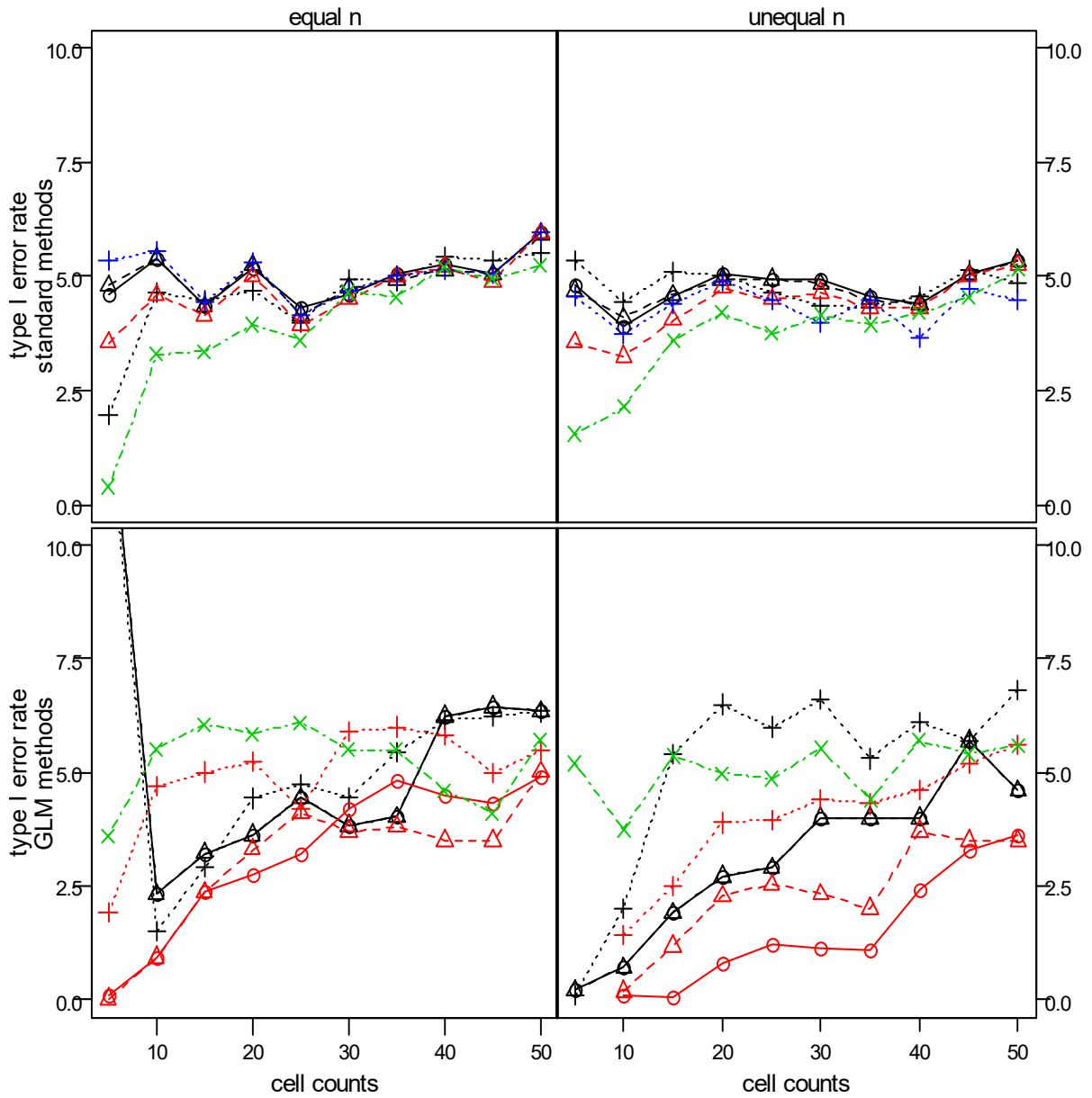
## 7. 8. Interaction AB - null model

### 7. 8. 1. equal correlations on B (r=0.3)

#### 7. 8. 1. 1 p = 0.5

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.60	5.40	4.35	5.20	4.60	5.25	5.95	4.80	3.90	4.55	5.05	4.95	4.40	5.35
	par./ HF-corr.	4.80	5.40	4.35	5.25	4.75	5.15	5.90	4.70	4.10	4.60	4.95	4.85	4.40	5.35
	multivariate	1.95	4.65	4.50	4.70	4.95	5.45	5.50	5.35	4.45	5.10	5.00	4.35	4.55	4.85
	Puri & Sen	3.55	4.60	4.15	5.00	4.50	5.20	5.95	3.55	3.25	4.05	4.75	4.65	4.30	5.25
	ATS	5.35	5.55	4.45	5.30	4.70	5.15	5.95	4.55	3.75	4.40	4.90	4.00	3.65	4.50
	Koch	0.40	3.30	3.35	3.95	4.65	5.20	5.25	1.55	2.15	3.60	4.20	4.15	4.20	5.15
	Glmm Wald II	1.3	2.4	4.2	5.2	6.3	6.5	7.0	0.2	0.7	1.9	2.7	4.0	4.0	4.6
	Glmm Wald III	1.3	2.4	4.2	5.2	6.3	6.5	7.0	0.2	0.7	1.9	2.7	4.0	4.0	4.6
	Glmm Fan&Zhang	2.4	4.9	7.4	7.9	7.1	5.4	6.7	0.1	2.0	5.4	6.5	6.6	6.1	6.8
	Gee Gosho/Wald	0.1	0.9	2.4	2.8	4.2	4.5	4.9		0.1	0.1	0.8	1.1	2.4	3.6
	Gee Gosho/F&Z	0.0	0.9	2.4	3.3	3.7	3.5	5.0		0.2	1.2	2.3	2.3	3.7	3.5
	Gee Gosho/Pan	1.9	4.7	5.0	5.2	5.9	5.8	5.5		1.4	2.5	3.9	4.4	4.6	5.6
Gee Liang&Zeger	3.6	5.5	6.1	5.8	5.5	4.6	5.7	5.2	3.7	5.4	5.0	5.5	5.7	5.6	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.00	1.50	1.3	0.90	0.8	1.35	1.00	1.05	0.85	0.85	1.1	0.85	1.20	1.20
	par./ HF-corr.	0.70	1.50	1.3	0.95	0.8	1.30	1.10	0.90	0.75	0.75	1.1	0.85	1.20	1.25
	multivariate	0.40	0.90	1.3	0.75	1.2	1.35	0.90	1.20	0.90	1.00	0.9	0.90	0.85	1.25
	Puri & Sen	0.50	1.20	1.1	0.80	0.7	1.20	0.95	0.50	0.65	0.50	1.0	0.70	1.10	1.05
	ATS	1.45	1.55	1.4	0.95	0.8	1.30	1.15	1.45	0.80	0.65	1.0	0.60	0.75	1.20
	Koch	0.20	0.20	0.7	0.45	0.9	1.10	0.70	0.05	0.25	0.35	0.9	0.55	0.90	0.75
	Glmm Wald II	0.5	0.7	2.2	1.5	2.9	2.5	1.6	0.2	0.4	1.2	0.7	0.7	0.9	1.1
	Glmm Wald III	0.5	0.7	2.2	1.5	2.9	2.5	1.6	0.2	0.4	1.2	0.7	0.7	0.9	1.1
	Glmm Fan&Zhang	0.9	1.4	2.7	2.5	3.9	3.0	2.5	0.0	0.6	2.4	1.9	1.9	1.7	2.0
	Gee Gosho/Wald	0.1	0.1	0.7	0.5	1.0	1.1	0.7		0.1	0.1	0.1	0.0	0.5	0.3
	Gee Gosho/F&Z	0.0	0.0	0.4	0.7	1.2	1.2	1.5		0.1	0.2	0.7	0.5	0.6	1.1
	Gee Gosho/Pan	0.3	0.5	1.3	0.8	1.4	1.5	0.8		0.1	0.2	0.7	0.2	0.8	0.7
Gee Liang&Zeger	0.4	1.4	1.2	1.6	1.8	1.9	1.8	3.9	0.5	1.7	1.9	1.2	1.0	1.9	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

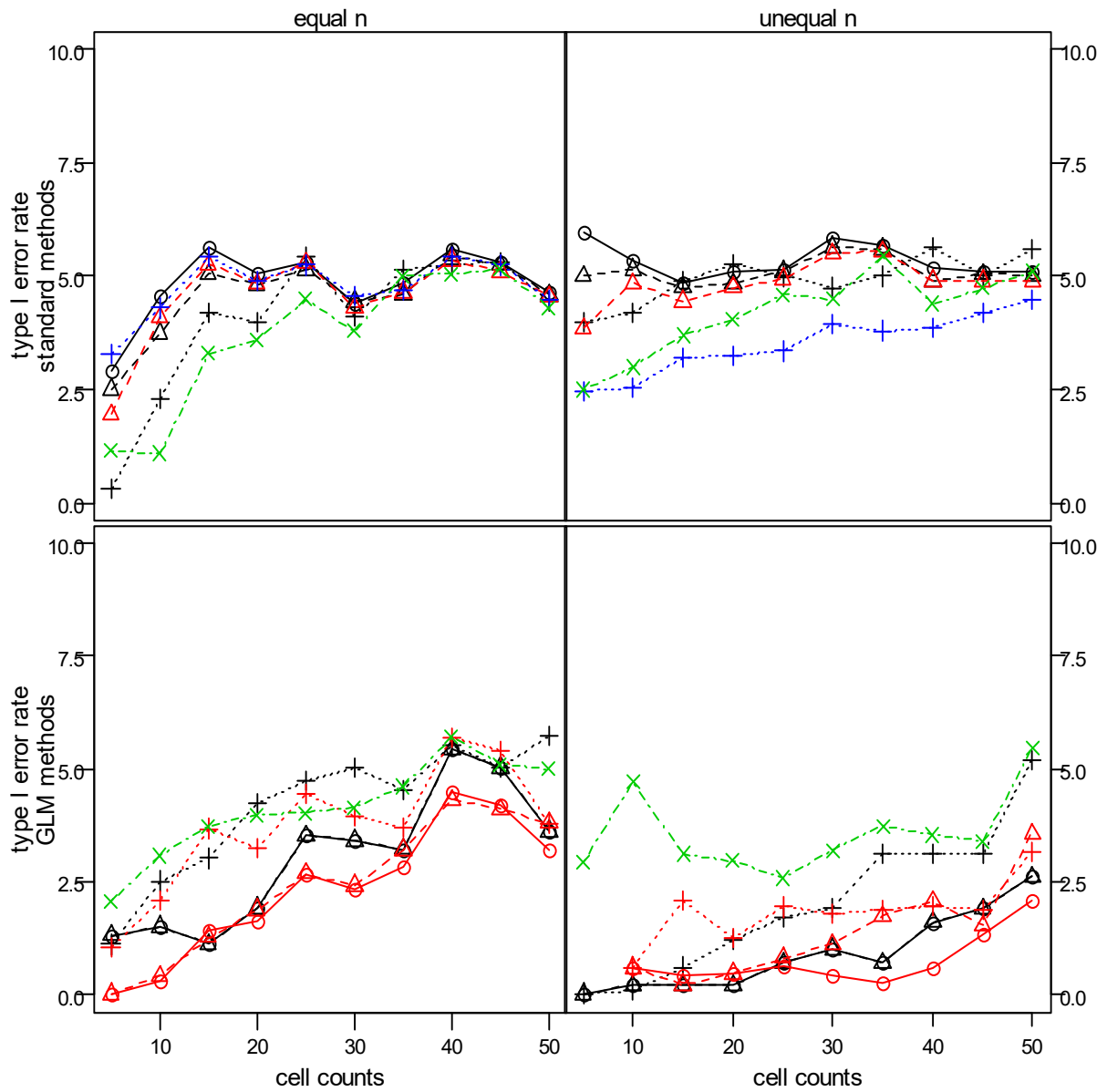
legend GLM methods

- Glim Wald II
- △--- Glim Wald III
- .....+..... Glim Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 8. 1. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	2.90	4.55	5.65	5.05	4.40	5.60	4.65	5.95	5.35	4.85	5.10	5.85	5.20	5.1
	par./ HF-corr.	2.50	3.75	5.05	4.80	4.45	5.45	4.60	5.00	5.15	4.75	4.85	5.65	4.90	5.0
	multivariate	0.30	2.30	4.20	4.00	4.10	5.25	4.45	4.00	4.20	4.90	5.25	4.75	5.65	5.6
	Puri & Sen	1.95	4.10	5.25	4.85	4.30	5.35	4.55	3.85	4.85	4.45	4.75	5.50	4.90	4.9
	ATS	3.30	4.30	5.45	4.90	4.55	5.45	4.50	2.45	2.55	3.20	3.25	3.95	3.85	4.5
	Koch	1.15	1.10	3.30	3.60	3.80	5.05	4.30	2.50	3.00	3.70	4.05	4.50	4.40	5.1
	Glmm Wald II	1.3	1.5	1.1	1.9	3.4	5.4	3.6	0.0	0.2	0.2	0.2	1.0	1.6	2.6
	Glmm Wald III	1.3	1.5	1.1	1.9	3.4	5.4	3.6	0.0	0.2	0.2	0.2	1.0	1.6	2.6
	Glmm Fan&Zhang	1.1	2.5	3.0	4.2	5.0	5.5	5.7	0.0	0.1	0.6	1.2	1.9	3.1	5.2
	Gee Gosho/Wald	0.0	0.3	1.4	1.6	2.3	4.5	3.2		0.6	0.4	0.5	0.4	0.6	2.1
	Gee Gosho/F&Z	0.0	0.4	1.3	1.9	2.4	4.3	3.8		0.6	0.2	0.5	1.1	2.1	3.6
	Gee Gosho/Pan	1.0	2.1	3.7	3.2	3.9	5.7	3.8		0.6	2.1	1.3	1.8	1.9	3.1
Gee Liang&Zeger	2.1	3.1	3.7	4.0	4.1	5.7	5.0	2.9	4.7	3.1	3.0	3.2	3.5	5.5	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.20	0.80	0.85	0.80	0.75	1.00	0.75	0.95	0.95	1.10	1.30	1.20	0.90	1.15
	par./ HF-corr.	0.10	0.35	0.55	0.75	0.70	0.95	0.75	0.85	0.80	1.00	1.25	1.10	0.85	1.10
	multivariate	0.15	0.15	0.45	0.55	0.55	0.95	0.55	0.75	0.70	1.05	0.70	0.75	1.15	1.35
	Puri & Sen	0.05	0.35	0.70	0.70	0.75	0.90	0.65	0.50	0.80	0.95	1.20	1.05	0.90	1.10
	ATS	0.35	0.85	0.80	0.80	0.75	0.95	0.75	0.85	0.60	0.50	0.50	0.75	0.65	0.80
	Koch	1.10	0.05	0.20	0.15	0.40	0.70	0.45	0.70	0.45	0.45	0.70	0.90	0.90	0.95
	Glmm Wald II	0.7	1.1	0.8	0.6	0.8	0.9	0.9	0.0	0.1	0.0	0.1	0.0	0.0	0.2
	Glmm Wald III	0.7	1.1	0.8	0.6	0.8	0.9	0.9	0.0	0.1	0.0	0.1	0.0	0.0	0.2
	Glmm Fan&Zhang	0.8	1.1	1.0	1.1	1.0	1.6	1.6	0.0	0.1	0.1	0.3	0.4	0.6	1.0
	Gee Gosho/Wald	0.0	0.0	0.2	0.2	0.3	0.2	0.4		0.6	0.2	0.2	0.1	0.0	0.1
	Gee Gosho/F&Z	0.0	0.0	0.1	0.2	0.2	0.8	0.8		0.6	0.2	0.1	0.0	0.3	0.5
	Gee Gosho/Pan	0.5	0.3	0.4	0.5	0.5	0.5	0.4		0.6	0.4	0.2	0.0	0.1	0.6
Gee Liang&Zeger	0.0	1.2	0.9	0.6	0.6	1.2	1.1	2.9	2.9	2.1	0.5	0.7	0.9	1.2	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param - HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

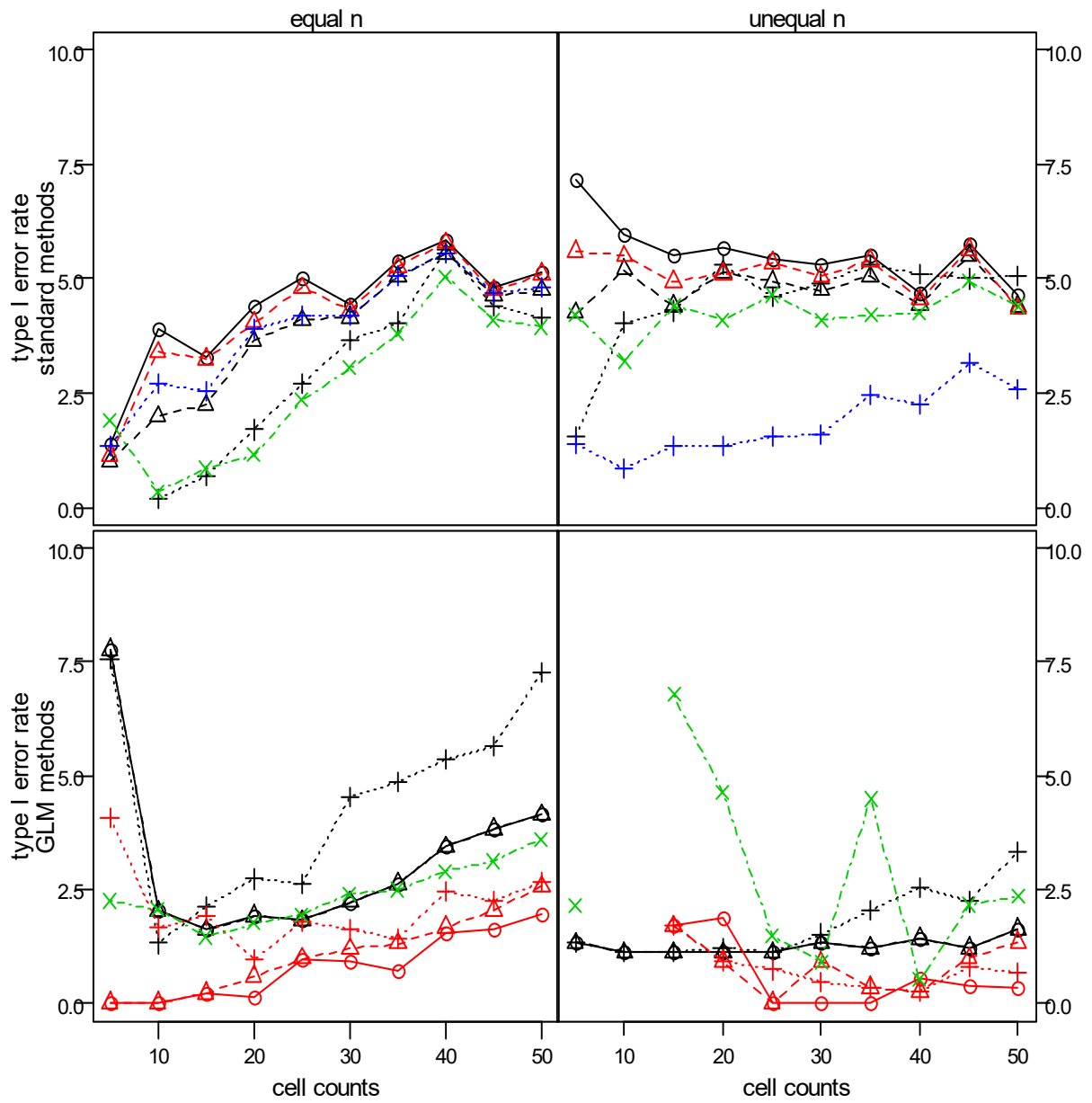
legend GLM methods

- Glim Wald II
- - -△- - - Glim Wald III
- .....+..... Glim Fan&Zhang
- - -○- - - Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 8. 1. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	1.40	3.90	3.30	4.40	4.45	5.85	5.15	7.15	5.95	5.50	5.70	5.30	4.70	4.65
	par./ HF-corr.	1.00	2.00	2.25	3.65	4.15	5.55	4.75	4.25	5.20	4.40	5.15	4.75	4.45	4.40
	multivariate		0.20	0.70	1.70	3.65	5.65	4.15	1.55	4.05	4.30	5.30	4.90	5.10	5.05
	Puri & Sen	1.15	3.40	3.25	4.05	4.30	5.80	5.10	5.60	5.50	4.95	5.10	5.05	4.55	4.35
	ATS	1.35	2.70	2.55	3.90	4.20	5.55	4.80	1.40	0.85	1.35	1.35	1.60	2.25	2.60
	Koch	1.90	0.35	0.85	1.15	3.05	5.05	3.95	4.20	3.20	4.40	4.10	4.10	4.25	4.40
	Glmm Wald II	7.8	2.0	1.6	1.9	2.2	3.4	4.1	1.3	1.1	1.1	1.1	1.3	1.4	1.6
	Glmm Wald III	7.8	2.0	1.6	1.9	2.2	3.4	4.1	1.3	1.1	1.1	1.1	1.3	1.4	1.6
	Glmm Fan&Zhang	7.6	1.3	2.1	2.7	4.5	5.3	7.3	1.3	1.1	1.1	1.2	1.5	2.5	3.3
	Gee Gosho/Wald	0.0	0.0	0.2	0.1	0.9	1.6	2.0			1.7	1.9	0.0	0.5	0.3
	Gee Gosho/F&Z	0.0	0.0	0.2	0.6	1.2	1.7	2.6			1.7	0.9	0.9	0.3	1.3
	Gee Gosho/Pan	4.1	1.6	1.9	0.9	1.6	2.4	2.7			1.7	0.9	0.5	0.3	0.7
Gee Liang&Zeger	2.2	2.1	1.5	1.8	2.4	2.9	3.6	2.1	1.0	6.8	4.6	0.9	0.5	2.3	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.25	0.35	0.55	0.65	0.95	1.35	1.2	2.35	1.60	1.55	1.25	1.30	1.25	1.15
	par./ HF-corr.	0.05	0.05	0.25	0.30	0.70	0.90	1.0	1.25	0.85	0.95	1.10	1.05	1.05	1.00
	multivariate		0.05	0.10	0.05	0.10	0.50	0.8	0.15	0.55	0.75	0.80	1.20	0.65	0.95
	Puri & Sen	0.05	0.15	0.45	0.50	0.95	1.25	1.1	1.60	1.15	1.20	1.15	1.15	1.15	1.10
	ATS	0.15	0.20	0.35	0.35	0.80	1.05	1.0	0.50	0.10	0.05	0.10	0.05	0.15	0.20
	Koch	1.90	0.30	0.50	0.05	0.05	0.35	0.6	2.55	0.55	0.40	0.55	1.00	1.00	0.60
	Glmm Wald II	7.7	1.7	1.5	1.4	1.2	1.1	1.5	1.3	1.1	1.1	1.1	1.1	1.2	1.1
	Glmm Wald III	7.7	1.7	1.5	1.4	1.2	1.1	1.5	1.3	1.1	1.1	1.1	1.1	1.2	1.1
	Glmm Fan&Zhang	7.6	1.3	1.4	1.6	1.5	1.7	2.1	1.3	1.1	1.1	1.1	1.1	1.3	1.4
	Gee Gosho/Wald	0.0	0.0	0	0.0	0.0	0.0	0.3			1.7	1.9	0.0	0.3	0.0
	Gee Gosho/F&Z	0.0	0.0	0	0.0	0.0	0.0	0.6			1.7	0.9	0.0	0.0	0.2
	Gee Gosho/Pan	4.1	0.5	0	0.0	0.0	0.0	0.3			1.7	0.9	0.0	0.0	0.0
Gee Liang&Zeger	0.0	2.1	1	0.5	0.5	0.2	0.9	2.1	0.1	5.1	3.7	0.5	0.5	0.7	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- △--- Puri & Sen
- .....+..... ATS
- x--- Koch

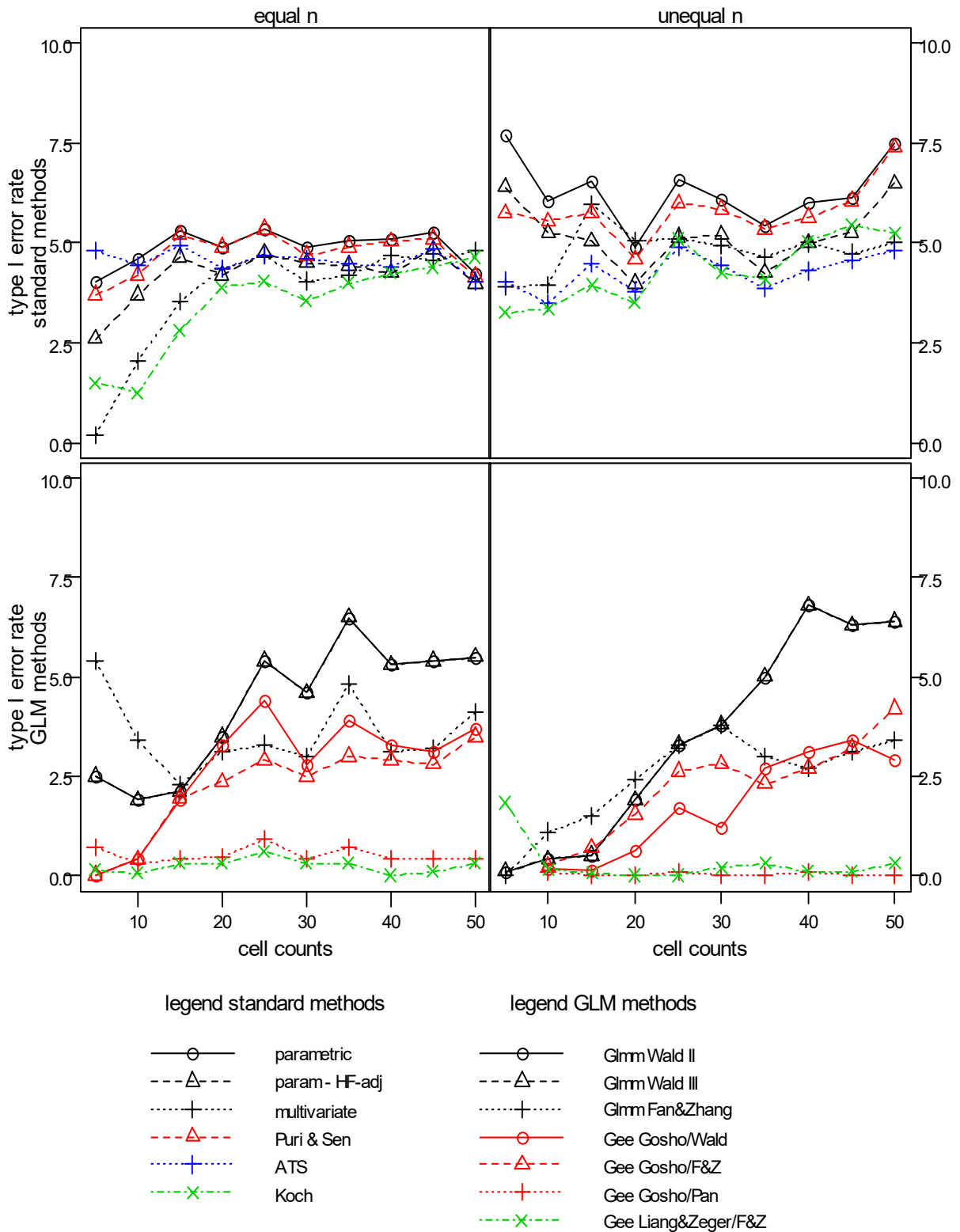
legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Gosho/Wald
- △--- Gee Gosho/F&Z
- .....+..... Gee Gosho/Pan
- x--- Gee Liang&Zeger/F&Z

**7. 8. 2. unequal correlations on B (r = 0.7, 0.5, 0.4, 0.2)****7. 8. 2. 1 p = 0.5**

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.05	4.60	5.30	4.90	4.90	5.10	4.25	7.70	6.05	6.55	4.90	6.10	6.00	7.50
	par./ HF-corr.	2.60	3.70	4.65	4.20	4.50	4.25	4.00	6.40	5.25	5.05	4.00	5.20	5.00	6.50
	multivariate	0.20	2.05	3.55	4.35	4.05	4.70	4.80	3.90	3.95	5.95	5.05	4.95	5.00	5.00
	Puri & Sen	3.70	4.20	5.20	4.90	4.70	5.05	4.15	5.75	5.55	5.75	4.60	5.85	5.65	7.40
	ATS	4.80	4.45	4.95	4.35	4.60	4.40	4.05	4.05	3.50	4.50	3.80	4.45	4.30	4.80
	Koch	1.50	1.25	2.80	3.90	3.55	4.25	4.65	3.25	3.35	3.95	3.50	4.25	5.05	5.25
	Glmm Wald II	2.3	3.0	3.3	3.6	4.3	5.4	6.7	0.5	0.8	0.7	0.7	1.2	2.0	3.4
	Glmm Wald III	2.3	3.0	3.3	3.6	4.3	5.4	6.7	0.5	0.8	0.7	0.7	1.2	2.0	3.4
	Glmm Fan&Zhang	2.0	3.7	4.3	4.9	4.5	5.8	5.4	0.4	0.7	0.9	1.1	2.0	2.3	3.3
	Gee Gosho/Wald	0.0	0.4	1.9	3.3	2.8	3.3	3.7		0.2	0.1	0.6	1.2	3.1	2.9
	Gee Gosho/F&Z	0.0	0.4	2.0	2.4	2.5	2.9	3.5		0.2	0.7	1.5	2.8	2.7	4.2
	Gee Gosho/Pan	0.7	0.3	0.4	0.4	0.4	0.4	0.4		0.1	0.0	0.0	0.0	0.1	0.0
Gee Liang&Zeger	0.1	0.1	0.3	0.3	0.3	0.0	0.3	1.8	0.2	0.1	0.0	0.2	0.1	0.3	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.50	0.65	1.25	0.85	1.05	1.35	1.05	1.95	1.75	1.70	1.35	1.60	1.70	1.85
	par./ HF-corr.	0.15	0.40	0.85	0.70	0.90	0.85	0.95	1.00	1.25	1.25	0.85	1.20	1.20	1.10
	multivariate	0.05	0.05	0.40	0.70	0.55	0.85	0.95	1.00	0.80	1.15	0.95	0.80	0.75	0.75
	Puri & Sen	0.15	0.45	0.95	0.70	0.90	1.25	1.00	0.75	1.15	1.40	1.05	1.50	1.55	1.70
	ATS	1.40	0.55	1.15	0.80	1.05	1.10	0.95	1.30	1.10	1.00	0.75	1.05	0.95	1.25
	Koch	1.40	0.25	0.25	0.30	0.30	0.60	0.60	0.95	0.60	0.50	0.45	0.70	1.20	0.90
	Glmm Wald II	1.8	1.7	1.1	0.8	0.8	1.0	1.6	0.5	0.8	0.7	0.7	1.2	2.0	3.4
	Glmm Wald III	1.8	1.7	1.1	0.8	0.8	1.0	1.6	0.5	0.8	0.7	0.7	1.2	2.0	3.4
	Glmm Fan&Zhang	1.7	1.3	1.2	1.6	1.2	0.8	1.1	0.4	0.7	0.9	1.1	2.0	2.3	3.3
	Gee Gosho/Wald	0.0	0.0	0.2	0.3	0.4	0.7	0.7		0.0	0.0	0.0	0.1	0.7	0.4
	Gee Gosho/F&Z	0.0	0.0	0.3	0.4	0.4	0.3	0.6		0.0	0.1	0.2	1.2	0.4	1.5
	Gee Gosho/Pan	0.2	0.1	0.1	0.0	0.0	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	0.1	0.0	0.0	0.0	0.1	0.0	0.0	1.2	0.2	0.0	0.0	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :

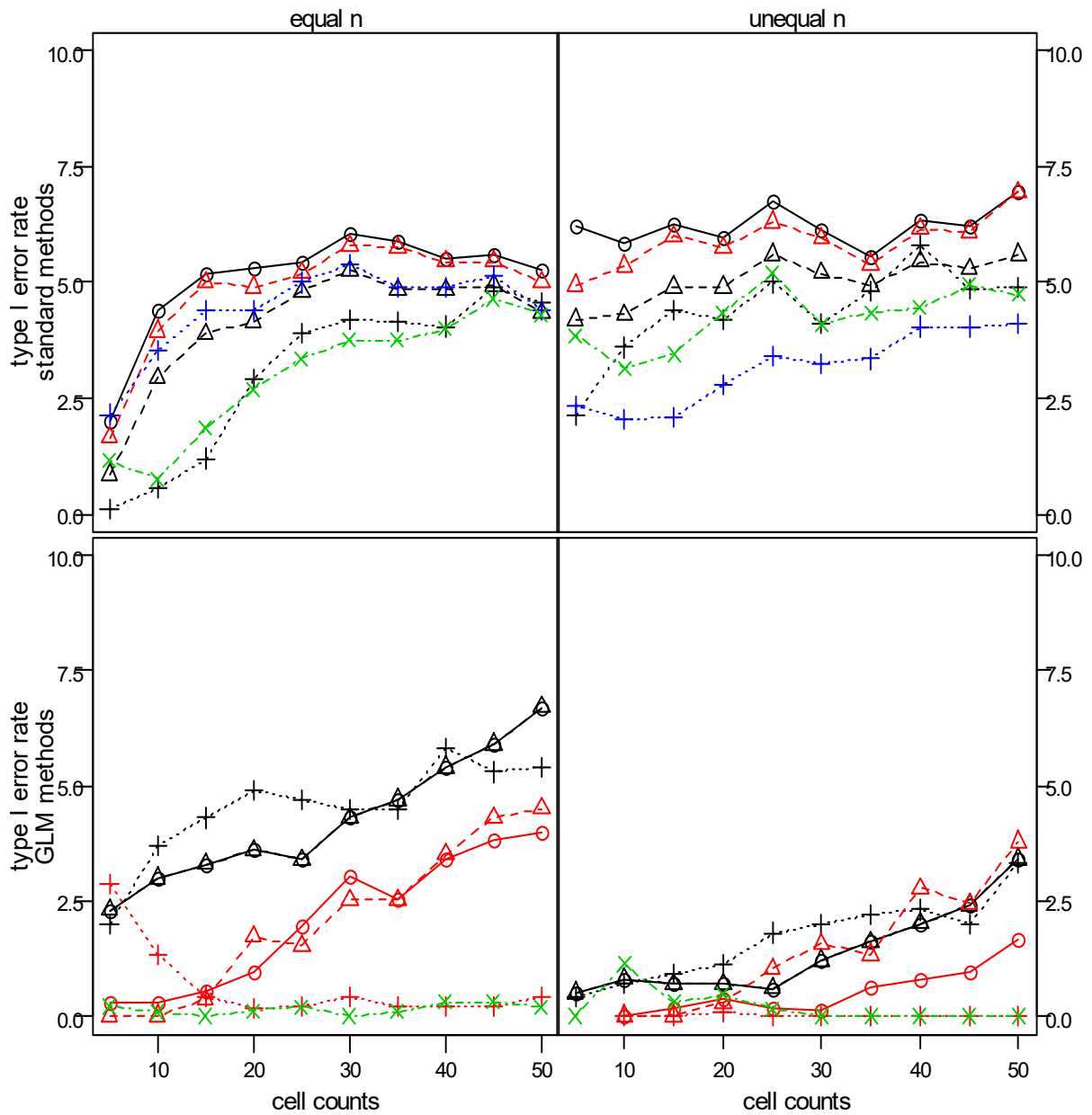




**7. 8. 2. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	2.00	4.40	5.20	5.30	6.05	5.50	5.25	6.20	5.85	6.25	5.95	6.15	6.35	6.95
	par./ HF-corr.	0.85	2.95	3.90	4.15	5.25	4.85	4.35	4.20	4.30	4.90	4.90	5.20	5.45	5.60
	multivariate	0.10	0.55	1.20	2.90	4.20	4.05	4.55	2.15	3.60	4.40	4.20	4.10	5.80	4.90
	Puri & Sen	1.65	3.95	5.00	4.90	5.80	5.45	5.00	4.95	5.35	6.00	5.75	5.95	6.15	6.95
	ATS	2.15	3.55	4.40	4.40	5.40	4.90	4.40	2.35	2.05	2.10	2.80	3.25	4.05	4.10
	Koch	1.15	0.75	1.85	2.70	3.75	4.00	4.30	3.85	3.15	3.45	4.35	4.10	4.45	4.75
	Glmm Wald II	2.5	1.9	2.1	3.5	4.6	5.3	5.5	0.2	0.7	1.9	2.7	4.0	4.0	4.6
	Glmm Wald III	2.5	1.9	2.1	3.5	4.6	5.3	5.5	0.2	0.7	1.9	2.7	4.0	4.0	4.6
	Glmm Fan&Zhang	5.4	3.4	2.3	3.1	3.0	3.1	4.1	0.1	2.0	5.4	6.5	6.6	6.1	6.8
	Gee Gosho/Wald	0.3	0.3	0.6	1.0	3.0	3.4	4.0		0.0	0.2	0.4	0.1	0.8	1.7
	Gee Gosho/F&Z	0.0	0.0	0.4	1.7	2.5	3.5	4.5		0.0	0.0	0.3	1.6	2.8	3.8
	Gee Gosho/Pan	2.9	1.3	0.4	0.2	0.4	0.2	0.4		0.0	0.0	0.1	0.0	0.0	0.0
Gee Liang&Zeger	0.2	0.1	0.0	0.1	0.0	0.3	0.2	0.0	1.1	0.3	0.5	0.0	0.0	0.0	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.15	0.80	0.80	0.80	1.20	1.25	1.15	2.35	1.85	1.55	1.65	1.60	1.40	1.75
	par./ HF-corr.	0.05	0.25	0.10	0.45	0.65	1.00	0.85	1.00	1.05	1.00	0.95	1.00	1.00	1.35
	multivariate	0.05	0.05	0.15	0.10	0.35	0.70	0.70	0.30	0.60	1.05	1.20	0.80	1.10	1.05
	Puri & Sen	0.05	0.55	0.45	0.70	1.20	1.15	1.05	1.40	1.25	1.40	1.45	1.45	1.35	1.70
	ATS	0.45	0.65	0.35	0.65	0.75	1.05	0.95	0.90	0.20	0.55	0.25	0.50	0.55	0.70
	Koch	1.10	0.40	0.90	0.45	0.25	0.55	0.50	3.00	0.90	0.60	0.75	0.35	0.85	0.85
	Glmm Wald II	0.7	0.9	0.6	1.4	1.8	2.0	1.9	0.2	0.4	1.2	0.7	0.7	0.9	1.1
	Glmm Wald III	0.7	0.9	0.6	1.4	1.8	2.0	1.9	0.2	0.4	1.2	0.7	0.7	0.9	1.1
	Glmm Fan&Zhang	1.8	1.2	0.7	1.1	1.4	1.4	2.0	0.0	0.6	2.4	1.9	1.9	1.7	2.0
	Gee Gosho/Wald	0.0	0.0	0.1	0.1	0.4	0.5	0.7		0.0	0.2	0.2	0.0	0.0	0.4
	Gee Gosho/F&Z	0.0	0.0	0.0	0.2	0.3	0.5	0.6		0.0	0.0	0.1	0.0	0.2	0.4
	Gee Gosho/Pan	2.0	0.2	0.1	0.0	0.0	0.0	0.1		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	0.2	0.1	0.0	0.0	0.0	0.0	0.0	0.0	1.1	0.3	0.5	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -×- - - Koch

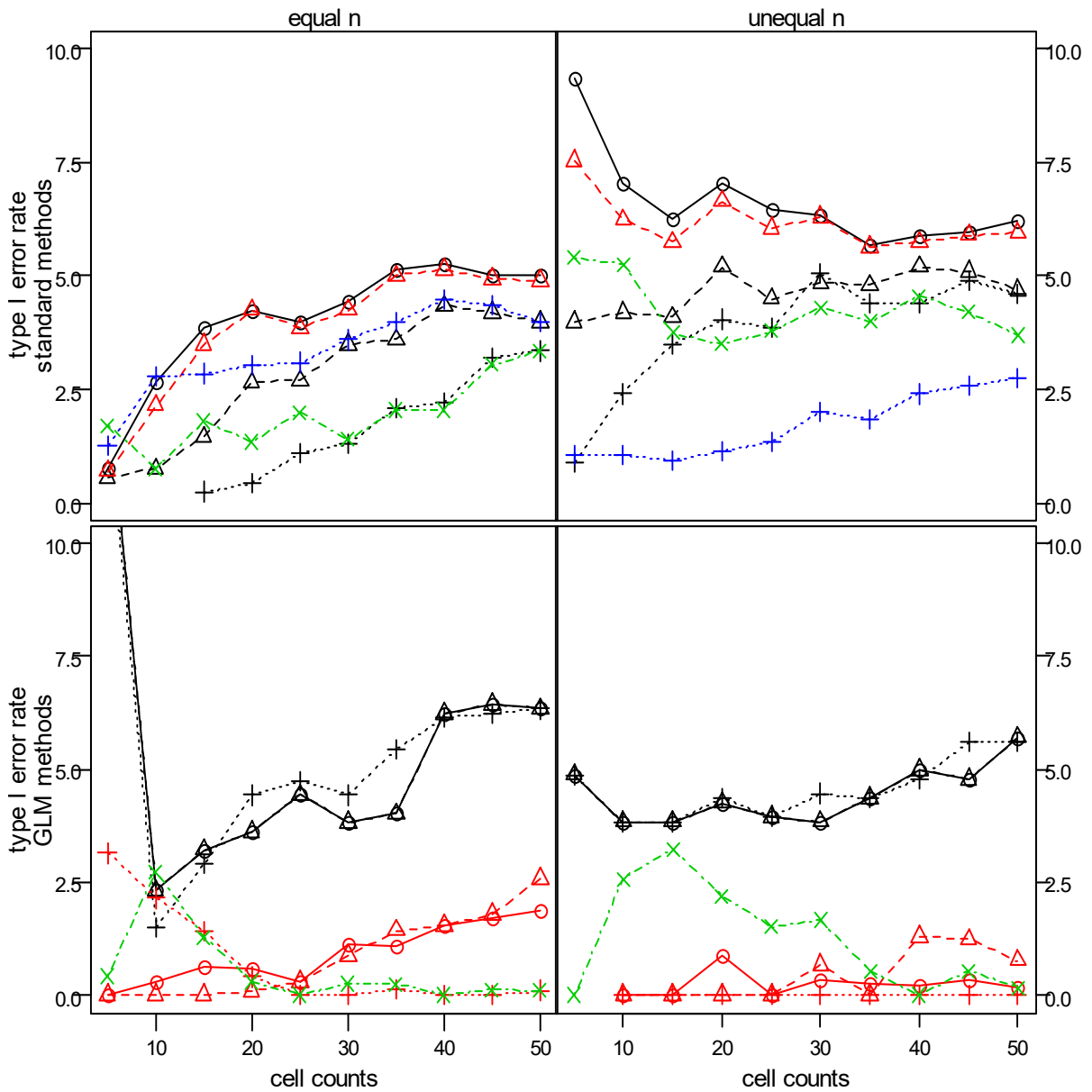
legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- - -○- - - Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -×- - - Gee Liang&Zeger/F&Z

**7. 8. 2. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	0.75	2.65	3.85	4.25	4.45	5.25	5.00	9.35	7.05	6.25	7.05	6.35	5.90	6.20
	par./ HF-corr.	0.55	0.75	1.45	2.65	3.50	4.35	4.00	4.00	4.20	4.10	5.20	4.85	5.20	4.70
	multivariate	0.05	0.05	0.25	0.45	1.30	2.20	3.35	0.90	2.40	3.50	4.05	5.05	4.40	4.60
	Puri & Sen	0.70	2.15	3.50	4.25	4.25	5.15	4.90	7.55	6.25	5.75	6.65	6.30	5.75	5.95
	ATS	1.25	2.80	2.85	3.05	3.60	4.50	4.00	1.05	1.05	0.95	1.15	2.00	2.40	2.75
	Koch	1.70	0.75	1.80	1.35	1.40	2.05	3.35	5.40	5.25	3.75	3.50	4.30	4.55	3.70
	Glmm Wald II	13.4	2.3	3.2	3.6	3.8	6.2	6.3	4.9	3.8	3.8	4.3	3.8	5.0	5.7
	Glmm Wald III	13.4	2.3	3.2	3.6	3.8	6.2	6.3	4.9	3.8	3.8	4.3	3.8	5.0	5.7
	Glmm Fan&Zhang	13.0	1.5	2.9	4.4	4.4	6.1	6.3	4.9	3.8	3.8	4.4	4.5	4.8	5.6
	Gee Gosho/Wald	0.0	0.3	0.6	0.6	1.1	1.5	1.9		0.0	0.0	0.9	0.3	0.2	0.2
	Gee Gosho/F&Z	0.0	0.0	0.0	0.1	0.9	1.5	2.6		0.0	0.0	0.0	0.7	1.3	0.8
	Gee Gosho/Pan	3.1	2.1	1.4	0.4	0.0	0.0	0.1		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	0.4	2.7	1.3	0.3	0.3	0.0	0.1	0.0	2.6	3.2	2.2	1.7	0.0	0.2	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.20	0.20	0.50	0.45	0.90	0.90	0.70	3.30	2.25	1.75	1.40	1.95	1.65	1.90
	par./ HF-corr.	0.05	0.05	0.15	0.15	0.40	0.45	0.30	0.65	1.15	1.00	0.85	1.30	1.00	1.25
	multivariate		0.05	0.05	0.05	0.05	0.10	0.20		0.30	0.45	0.45	0.70	1.00	0.80
	Puri & Sen	0.10	0.10	0.50	0.35	0.90	0.90	0.70	1.80	1.95	1.35	1.15	1.80	1.50	1.85
	ATS	0.65	1.40	0.75	0.30	0.40	0.55	0.35	0.65	0.05	0.15	0.05	0.05	0.35	0.35
	Koch	1.70	0.75	1.60	1.10	0.40	0.15	0.20	4.55	3.10	0.90	0.75	0.55	0.75	0.80
	Glmm Wald II	13.4	1.9	2.1	2.8	1.4	1.4	1.9	4.9	3.8	3.8	4.3	3.8	4.2	4.0
	Glmm Wald III	13.4	1.9	2.1	2.8	1.4	1.4	1.9	4.9	3.8	3.8	4.3	3.8	4.2	4.0
	Glmm Fan&Zhang	13.0	1.4	1.5	2.2	2.1	1.9	1.7	4.9	3.8	3.8	4.2	3.8	3.9	3.9
	Gee Gosho/Wald	0.0	0.3	0.3	0.2	0.0	0	0.1		0.0	0.0	0.4	0.3	0.2	0.0
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0	0.3		0.0	0.0	0.0	0.0	0.2	0.0
	Gee Gosho/Pan	3.1	1.8	0.6	0.2	0.0	0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	0.4	0.7	1.3	0.3	0.3	0	0.0	0.0	2.6	3.2	2.2	1.7	0.0	0.2	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param - HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- - -○- - - Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

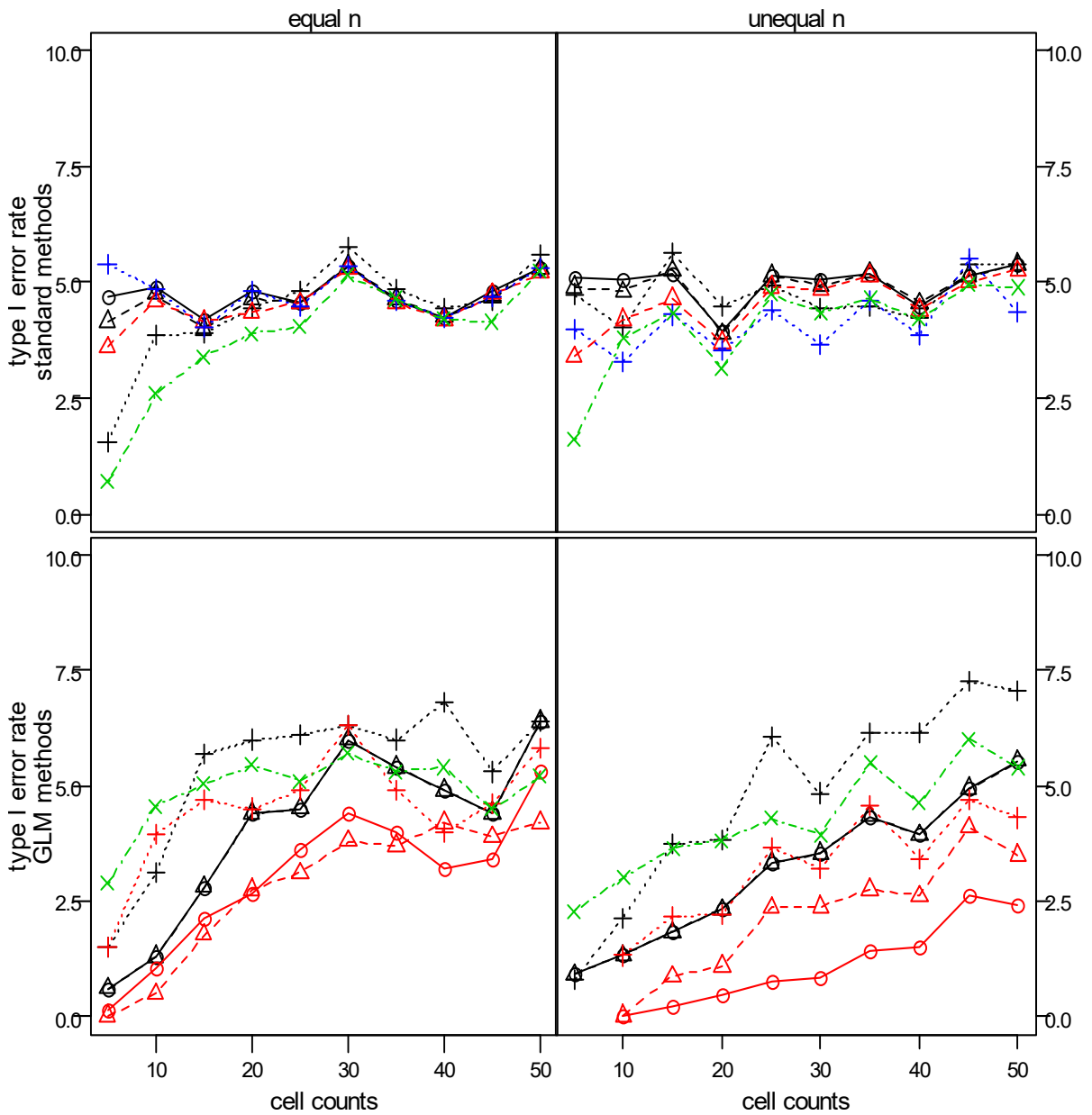
## 7. 9. Interaction AB - A significant (effects $a_i = 0.6*s$ ) $n_i$ and $p_i$ independent

### 7. 9. 1. equal correlations on B ( $r=0.3$ )

#### 7. 9. 1. 1 $p = 0.5$

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.70	4.90	4.20	4.80	5.35	4.25	5.30	5.10	5.05	5.20	3.95	5.05	4.50	5.40
	par./ HF-corr.	4.15	4.75	4.00	4.65	5.35	4.25	5.30	4.90	4.80	5.25	3.90	4.95	4.55	5.40
	multivariate	1.55	3.85	3.90	4.45	5.75	4.45	5.60	4.75	4.05	5.65	4.50	4.45	4.25	5.40
	Puri & Sen	3.60	4.60	4.15	4.35	5.30	4.20	5.20	3.40	4.20	4.65	3.70	4.85	4.40	5.25
	ATS	5.40	4.85	4.05	4.80	5.35	4.25	5.30	4.00	3.30	4.30	3.55	3.65	3.85	4.35
	Koch	0.70	2.60	3.40	3.90	5.15	4.20	5.25	1.60	3.80	4.35	3.15	4.35	4.20	4.90
	Glmm Wald II	0.6	1.3	2.8	4.4	6.0	4.9	6.4	0.9	1.3	1.8	2.3	3.5	3.9	5.5
	Glmm Wald III	0.6	1.3	2.8	4.4	6.0	4.9	6.4	0.9	1.3	1.8	2.3	3.5	3.9	5.5
	Glmm Fan&Zhang	1.5	3.1	5.7	6.0	6.3	6.8	6.4	0.8	2.1	3.7	3.8	4.8	6.1	7.1
	Gee Gosho/Wald	0.1	1.0	2.1	2.7	4.4	3.2	5.3		0.0	0.2	0.5	0.8	1.5	2.4
	Gee Gosho/F&Z	0.0	0.5	1.8	2.8	3.8	4.2	4.2		0.0	0.9	1.1	2.4	2.6	3.5
	Gee Gosho/Pan	1.5	4.0	4.7	4.5	6.3	4.0	5.8		1.3	2.1	2.2	3.2	3.4	4.3
Gee Liang&Zeger	2.9	4.6	5.0	5.5	5.7	5.4	5.2	2.3	3.0	3.6	3.8	3.9	4.6	5.4	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.75	0.80	0.85	0.75	1.30	0.65	1.50	0.65	1.40	1.00	0.65	0.85	0.85	1.00
	par./ HF-corr.	0.50	0.50	0.95	0.75	1.25	0.65	1.50	0.70	1.30	0.95	0.65	0.80	0.85	0.95
	multivariate	0.30	0.45	0.70	0.65	1.25	0.75	1.15	0.80	1.05	1.20	0.75	0.80	0.80	1.35
	Puri & Sen	0.35	0.50	0.70	0.70	1.30	0.60	1.45	0.25	1.00	0.80	0.65	0.75	0.80	0.90
	ATS	0.95	0.80	0.90	0.75	1.30	0.65	1.55	0.90	0.80	0.75	0.60	1.10	0.95	0.80
	Koch	0.35	0.05	0.40	0.25	0.85	0.60	0.95	0.10	0.50	0.70	0.65	0.70	0.75	0.80
	Glmm Wald II	0.4	0.6	0.5	1.0	2.0	2.0	2.4	0.9	1.1	1.1	1.3	1.3	1.8	2.4
	Glmm Wald III	0.4	0.6	0.5	1.0	2.0	2.0	2.4	0.9	1.1	1.1	1.3	1.3	1.8	2.4
	Glmm Fan&Zhang	0.6	0.6	1.3	2.1	2.6	2.4	3.1	0.8	1.1	1.9	1.6	2.4	2.1	3.3
	Gee Gosho/Wald	0.1	0.0	0.2	0.4	1.0	0.6	0.8		0.0	0.1	0.1	0.0	0.1	0.7
	Gee Gosho/F&Z	0.0	0.0	0.5	0.7	1.3	0.7	1.2		0.0	0.2	0.1	0.6	0.2	1.2
	Gee Gosho/Pan	0.4	0.6	0.6	0.6	1.8	0.7	0.8		0.0	0.3	0.4	0.3	0.7	0.9
Gee Liang&Zeger	0.9	0.9	1.2	1.5	1.7	0.8	1.4	2.3	0.9	1.2	0.5	1.3	0.8	1.8	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

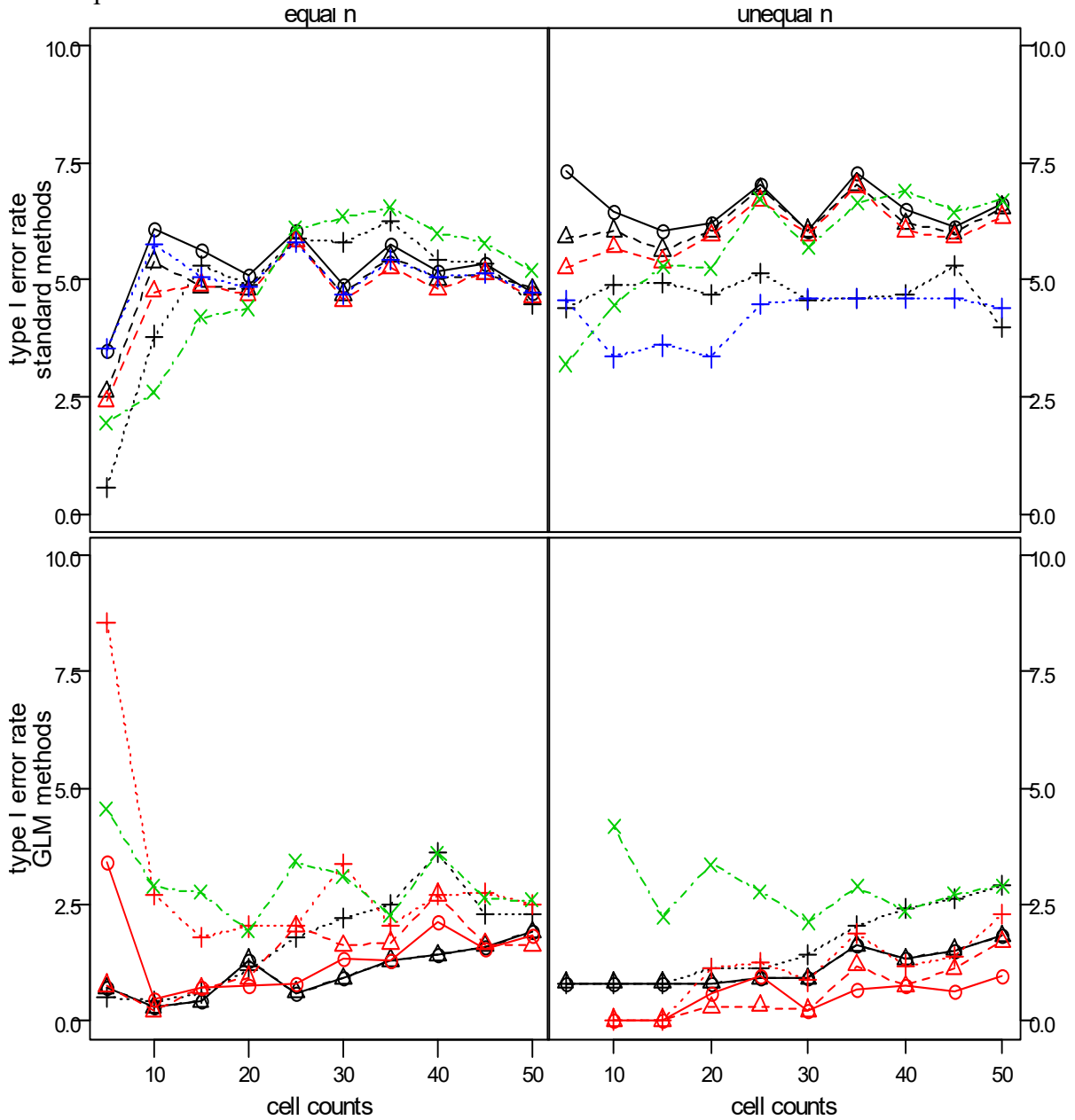
legend GLM methods

- Glrm Wald II
- △--- Glrm Wald III
- .....+..... Glrm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 9. 1. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.50	6.10	5.65	5.10	4.90	5.20	4.75	7.35	6.45	6.05	6.20	6.05	6.50	6.65
	par./ HF-corr.	2.60	5.40	4.85	4.80	4.70	5.00	4.80	5.90	6.05	5.65	6.05	6.05	6.20	6.55
	multivariate	0.55	3.80	5.30	4.90	5.80	5.45	4.50	4.40	4.90	4.95	4.70	4.55	4.70	4.00
	Puri & Sen	2.40	4.75	4.90	4.70	4.55	4.80	4.65	5.25	5.70	5.40	5.95	5.95	6.05	6.35
	ATS	3.55	5.75	5.05	4.85	4.70	5.05	4.75	4.55	3.35	3.60	3.35	4.60	4.60	4.40
	Koch	1.95	2.60	4.20	4.40	6.35	6.00	5.20	3.20	4.45	5.30	5.25	5.70	6.90	6.70
	Glmm Wald II	0.7	0.3	0.4	1.3	0.9	1.4	1.9	0.8	1.2	1.8	3.6	3.1	4.8	3.3
	Glmm Wald III	0.7	0.3	0.4	1.3	0.9	1.4	1.9	0.8	0.8	0.8	0.9	0.8	1.2	1.2
	Glmm Fan&Zhang	0.5	0.4	0.6	1.1	2.2	3.6	2.3	0.8	0.8	1.0	1.1	1.1	1.6	2.6
	Gee Gosho/Wald	3.4	0.5	0.7	0.7	1.3	2.1	1.8		0.0	0.0	0.6	0.2	0.7	1.0
	Gee Gosho/F&Z	0.8	0.2	0.7	0.9	1.6	2.7	1.6		0.0	0.0	0.3	0.2	0.7	1.7
	Gee Gosho/Pan	8.5	2.7	1.8	2.0	3.4	2.7	2.5		0.0	0.0	1.1	0.9	1.2	2.3
Gee Liang&Zeger	4.5	2.9	2.8	1.9	3.1	3.6	2.6		4.2	2.2	3.4	2.1	2.4	2.9	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.70	0.75	1.55	1.00	1.15	1.00	1.00	2.10	1.60	1.75	1.90	1.25	1.80	2.20
	par./ HF-corr.	0.50	0.35	1.00	0.75	0.95	0.95	0.95	1.40	1.35	1.50	1.60	1.10	1.75	2.15
	multivariate	0.35	0.40	0.55	0.75	0.95	0.95	0.90	0.50	0.95	1.05	0.85	0.40	0.90	0.55
	Puri & Sen	0.10	0.40	1.00	0.70	1.05	0.90	0.80	1.10	1.00	1.25	1.65	1.15	1.75	2.15
	ATS	0.95	0.55	1.25	0.85	1.05	1.00	1.00	1.25	0.60	0.90	0.65	1.00	0.85	0.95
	Koch	1.30	0.15	0.30	0.35	0.95	1.10	0.95	1.10	0.95	1.20	1.50	1.50	1.80	2.05
	Glmm Wald II	0.6	0.2	0.2	0.5	0.1	0.5	0.1	0.8	0.8	0.9	1.0	1.3	1.8	0.9
	Glmm Wald III	0.6	0.2	0.2	0.5	0.1	0.5	0.1	0.8	0.8	0.8	0.8	0.8	1.0	0.8
	Glmm Fan&Zhang	0.5	0.2	0.3	0.5	0.5	0.8	0.4	0.8	0.8	0.8	0.8	0.8	1.1	1.0
	Gee Gosho/Wald	3.4	0.2	0.1	0.3	0.1	0.3	0.0		0.0	0.0	0.6	0.0	0.3	0.2
	Gee Gosho/F&Z	0.8	0.2	0.3	0.1	0.4	0.2	0.2		0.0	0.0	0.0	0.2	0.1	0.4
	Gee Gosho/Pan	3.4	0.9	0.3	0.5	0.5	0.3	0.2		0.0	0.0	0.3	0.0	0.1	0.4
Gee Liang&Zeger	3.8	1.3	1.4	0.9	0.9	0.7	0.3		2.8	1.7	2.0	1.1	0.7	1.2	

Graphic for  $\alpha=0.05$ :

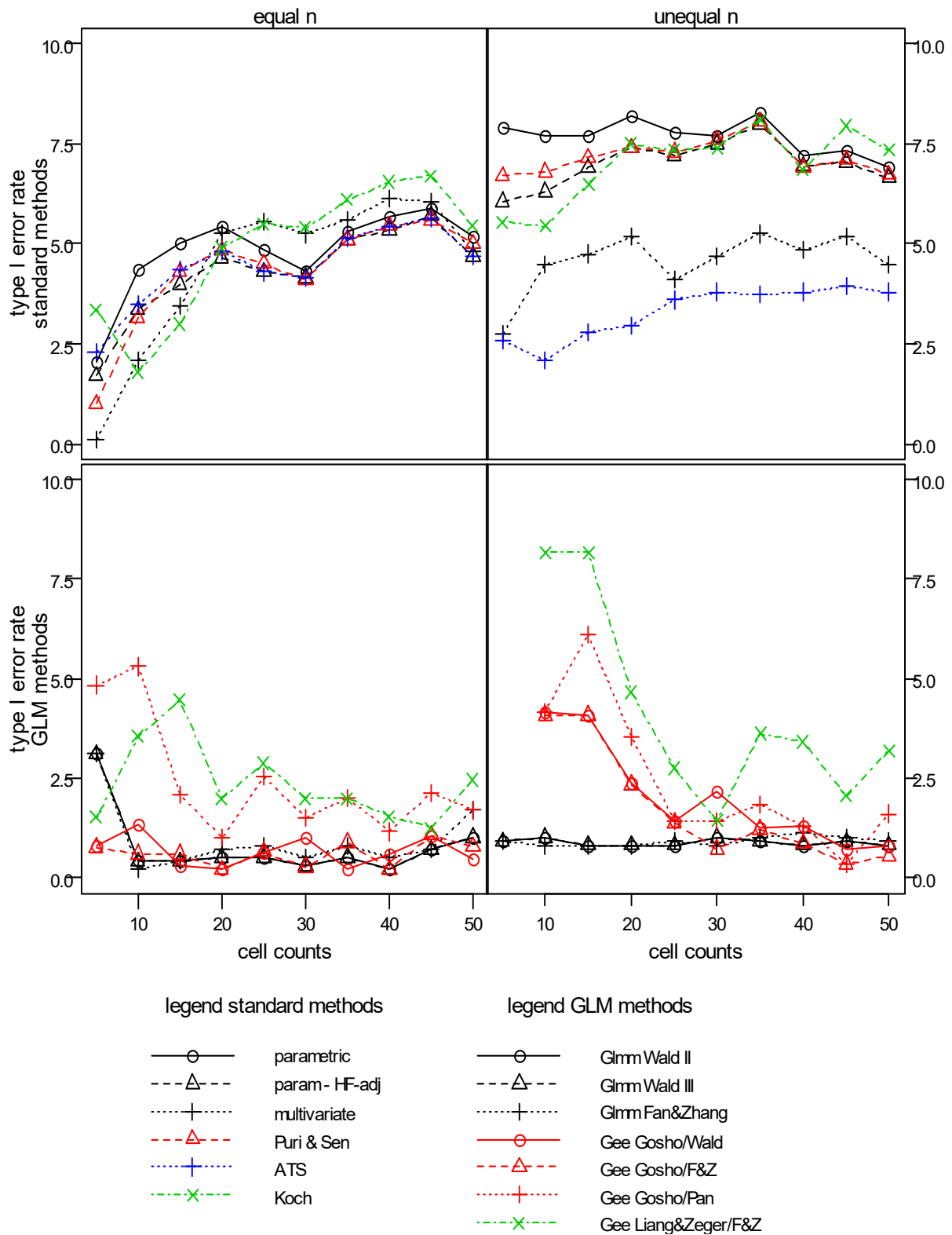




**7. 9. 1. 3     $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	2.05	4.35	5.00	5.45	4.30	5.70	5.20	7.90	7.70	7.70	8.20	7.7	7.20	6.90
	par./ HF-corr.	1.70	3.35	4.00	4.65	4.15	5.35	4.70	6.05	6.30	6.90	7.40	7.5	6.95	6.65
	multivariate	0.10	2.10	3.45	5.25	5.25	6.15	4.80	2.75	4.50	4.75	5.20	4.7	4.85	4.50
	Puri & Sen	1.00	3.15	4.30	4.85	4.10	5.45	5.00	6.70	6.80	7.15	7.40	7.6	6.90	6.75
	ATS	2.30	3.50	4.35	4.80	4.15	5.45	4.70	2.60	2.10	2.80	2.95	3.8	3.80	3.80
	Koch	3.35	1.80	3.00	4.90	5.40	6.55	5.45	5.55	5.45	6.50	7.50	7.4	6.85	7.35
	Glmm Wald II	3.1	0.4	0.4	0.5	0.3	0.2	1.0	0.9	1.0	0.8	0.8	1.0	0.8	0.8
	Glmm Wald III	3.1	0.4	0.4	0.5	0.3	0.2	1.0	0.9	1.0	0.8	0.8	1.0	0.8	0.8
	Glmm Fan&Zhang	3.1	0.2	0.4	0.7	0.5	0.5	1.7	0.9	0.8	0.8	0.8	0.8	1.1	0.9
	Gee Gosho/Wald	0.8	1.3	0.3	0.2	1.0	0.6	0.5		4.2	4.1	2.4	2.1	1.3	0.8
	Gee Gosho/F&Z	0.8	0.6	0.6	0.2	0.2	0.2	0.8		4.1	4.1	2.3	0.7	0.9	0.5
	Gee Gosho/Pan	4.8	5.3	2.1	1.0	1.5	1.1	1.7		4.2	6.1	3.5	1.4	1.3	1.6
Gee Liang&Zeger	1.5	3.6	4.5	2.0	2.0	1.5	2.5		8.2	8.2	4.7	1.4	3.4	3.2	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.5	0.55	0.90	1.10	0.65	0.90	0.75	3.45	2.40	2.60	2.75	2.65	2.10	2.35
	par./ HF-corr.	0.3	0.35	0.45	0.55	0.55	0.90	0.60	2.15	1.70	2.05	2.45	2.40	1.75	2.20
	multivariate	0.1	0.15	0.40	0.50	0.75	1.20	0.80	0.10	0.90	0.90	0.95	0.55	0.60	0.85
	Puri & Sen	0.1	0.25	0.55	0.50	0.55	0.90	0.55	2.40	1.70	2.20	2.30	2.20	1.65	2.20
	ATS	0.5	0.60	0.75	0.70	0.55	0.90	0.65	0.85	0.30	0.55	0.85	0.75	0.60	0.95
	Koch	3.1	0.30	0.35	0.35	0.70	1.15	1.00	3.15	0.75	1.75	1.80	2.30	1.50	2.25
	Glmm Wald II	3.1	0.3	0.4	0.4	0.2	0.1	0.7	0.9	1.0	0.8	0.8	1.0	0.8	0.8
	Glmm Wald III	3.1	0.3	0.4	0.4	0.2	0.1	0.7	0.9	1.0	0.8	0.8	1.0	0.8	0.8
	Glmm Fan&Zhang	3.0	0.1	0.4	0.4	0.2	0.2	0.7	0.9	0.8	0.8	0.8	0.8	0.8	0.8
	Gee Gosho/Wald	0.8	1.3	0.3	0.2	0.0	0.0	0.0		4.2	4.1	2.4	2.1	0.9	0.8
	Gee Gosho/F&Z	0.8	0.6	0.3	0.2	0.0	0.2	0.0		4.1	4.1	2.3	0.7	0.4	0.3
	Gee Gosho/Pan	0.8	2.0	0.3	0.2	0.2	0.2	0.0		4.2	4.1	2.4	0.7	0.4	0.3
Gee Liang&Zeger	1.5	3.6	1.8	0.6	0.7	0.4	0.6		6.1	6.1	4.7	1.4	2.6	2.4	

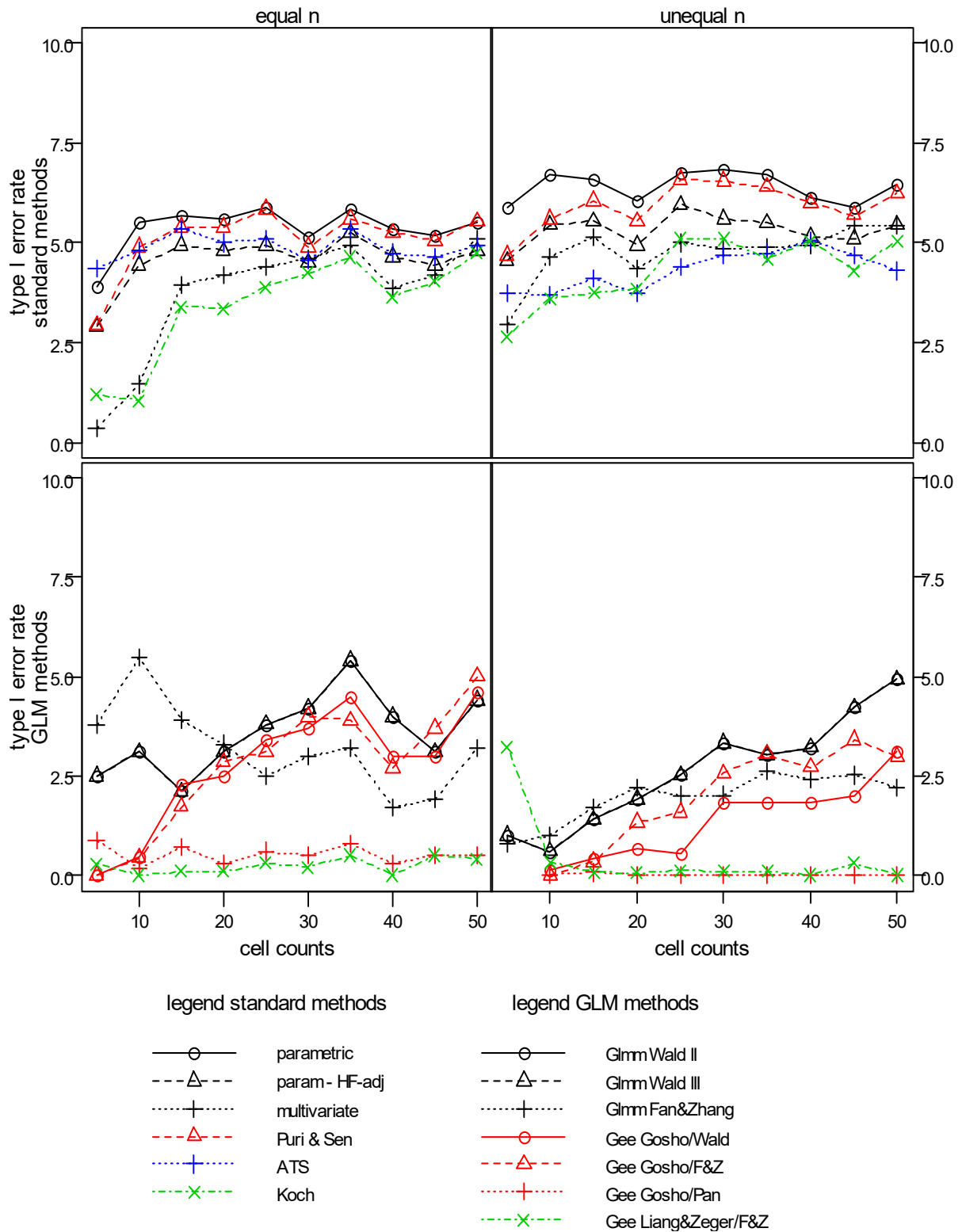
Graphic for  $\alpha=0.05$ :



**7. 9. 2. unequal correlations on B ( $r = 0.7, 0.5, 0.4, 0.2$ )****7. 9. 2. 1  $p = 0.5$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.90	5.50	5.70	5.60	5.15	5.35	5.50	5.90	6.70	6.60	6.05	6.85	6.15	6.45
	par./ HF-corr.	2.90	4.45	4.95	4.80	4.50	4.65	4.80	4.55	5.45	5.55	4.95	5.60	5.15	5.45
	multivariate	0.35	1.45	3.95	4.20	4.60	3.85	5.10	2.95	4.65	5.15	4.35	4.85	4.95	5.45
	Puri & Sen	2.95	4.90	5.40	5.40	4.90	5.25	5.55	4.70	5.60	6.05	5.55	6.55	6.00	6.25
	ATS	4.35	4.80	5.35	5.00	4.55	4.75	4.95	3.75	3.70	4.10	3.75	4.70	5.05	4.30
	Koch	1.20	1.05	3.40	3.35	4.25	3.65	4.75	2.65	3.60	3.75	3.85	5.10	5.05	5.05
	Glmm Wald II	2.5	3.1	2.1	3.1	4.2	4.0	4.4	1.0	0.6	1.4	1.9	3.3	3.2	4.9
	Glmm Wald III	2.5	3.1	2.1	3.1	4.2	4.0	4.4	1.0	0.6	1.4	1.9	3.3	3.2	4.9
	Glmm Fan&Zhang	3.8	5.5	3.9	3.3	3.0	1.7	3.2	0.8	1.0	1.7	2.2	2.0	2.4	2.2
	Gee Gosho/Wald	0.0	0.4	2.3	2.5	3.7	3.0	4.6		0.1	0.4	0.7	1.8	1.8	3.1
	Gee Gosho/F&Z	0.0	0.4	1.7	2.9	4.0	2.7	5.0		0.0	0.3	1.3	2.6	2.7	3.0
	Gee Gosho/Pan	0.9	0.2	0.7	0.3	0.5	0.3	0.5		0.0	0.1	0.0	0.0	0.0	0.0
	Gee Liang&Zeger	0.3	0.0	0.1	0.1	0.2	0.0	0.4	3.2	0.3	0.1	0.1	0.1	0.0	0.0
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.60	0.80	1.30	1.20	1.40	1.15	1.35	1.75	1.85	1.85	1.35	1.95	1.55	2.00
	par./ HF-corr.	0.30	0.50	1.05	0.80	1.20	1.00	0.90	0.75	1.05	1.35	0.80	1.30	1.30	1.40
	multivariate	0.10	0.10	0.15	0.35	0.60	0.60	1.00	0.60	1.00	0.95	1.10	0.70	1.05	1.10
	Puri & Sen	0.20	0.60	1.15	0.95	1.35	1.15	1.20	0.60	1.30	1.60	1.10	1.85	1.40	1.90
	ATS	0.75	0.75	1.15	0.85	1.25	1.05	1.00	1.60	0.65	1.20	0.70	0.80	1.45	1.35
	Koch	1.05	0.40	0.25	0.20	0.40	0.50	1.00	1.30	0.45	0.85	0.75	1.05	1.05	0.95
	Glmm Wald II	1.7	1.3	0.7	0.8	1.1	0.7	0.9	1.0	0.6	0.7	0.7	1.3	1.1	1.4
	Glmm Wald III	1.7	1.3	0.7	0.8	1.1	0.7	0.9	1.0	0.6	0.7	0.7	1.3	1.1	1.4
	Glmm Fan&Zhang	1.2	2.0	1.2	0.9	0.8	0.3	0.9	0.8	0.6	0.6	0.9	0.8	0.7	0.8
	Gee Gosho/Wald	0.0	0	0.3	0.2	0.5	0.4	0.6		0.1	0.1	0.0	0.2	0.3	0.2
	Gee Gosho/F&Z	0.0	0	0.1	0.2	0.7	0.3	1.3		0.0	0.0	0.2	0.4	0.8	1.1
	Gee Gosho/Pan	0.4	0	0.1	0.0	0.0	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Liang&Zeger	0.3	0	0.0	0.0	0.0	0.0	0.0	2.2	0.3	0.1	0.0	0.0	0.0	0.0

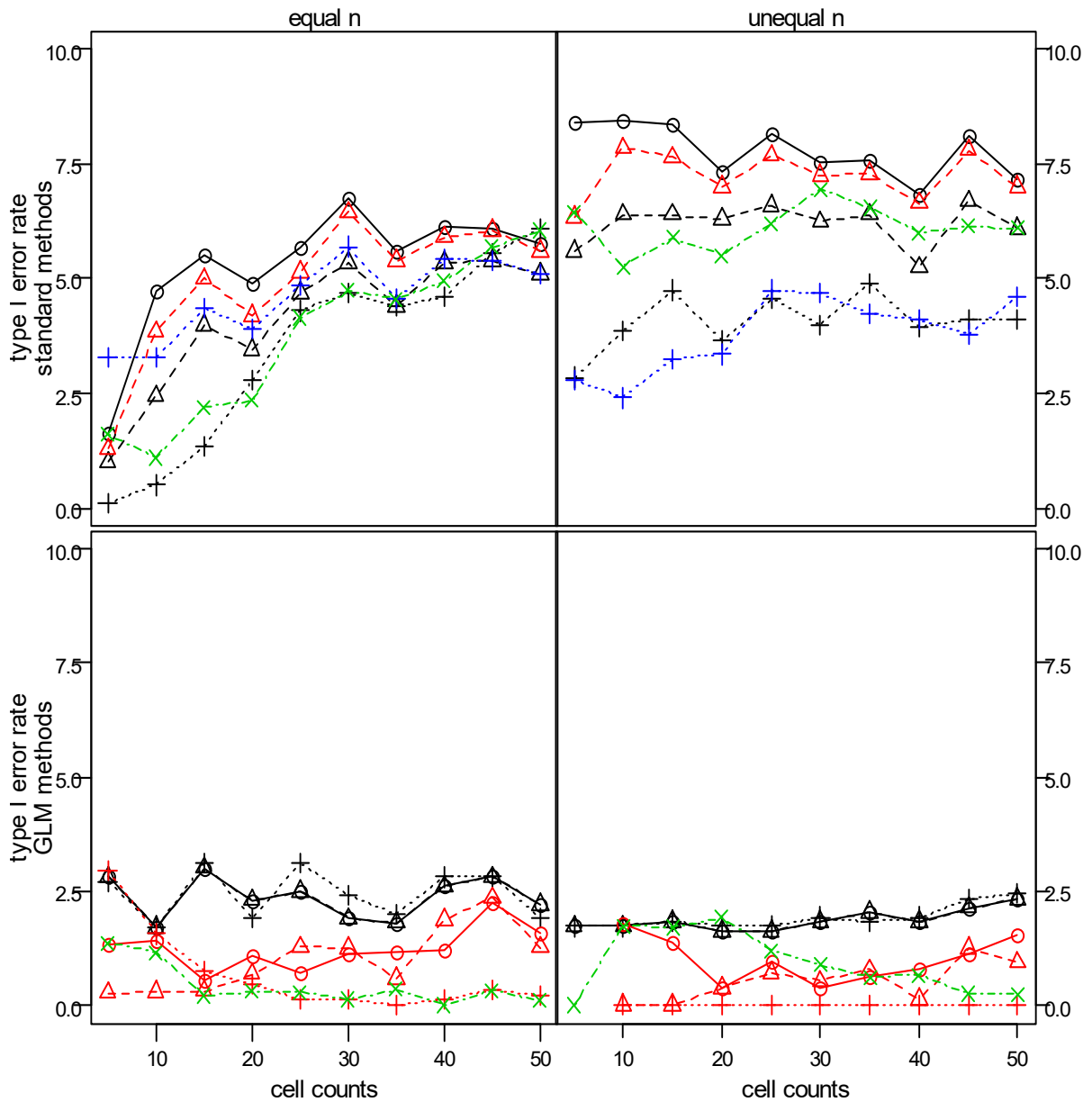
Graphic for  $\alpha=0.05$ :



**7. 9. 2. 2     $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	1.65	4.75	5.50	4.90	6.75	6.15	5.75	8.40	8.45	8.35	7.35	7.55	6.85	7.15
	par./ HF-corr.	1.00	2.45	4.00	3.45	5.35	5.35	5.10	5.60	6.40	6.40	6.30	6.25	5.25	6.10
	multivariate	0.10	0.50	1.35	2.80	4.70	4.60	6.10	2.85	3.85	4.75	3.65	4.00	3.95	4.10
	Puri & Sen	1.30	3.85	5.00	4.20	6.45	5.90	5.60	6.35	7.85	7.65	7.00	7.25	6.65	7.00
	ATS	3.30	3.30	4.35	3.90	5.70	5.45	5.10	2.80	2.40	3.25	3.35	4.70	4.10	4.60
	Koch	1.60	1.10	2.20	2.35	4.75	4.95	6.05	6.45	5.25	5.90	5.50	6.95	6.00	6.10
	Glmm Wald II	2.8	1.7	3.0	2.3	1.9	2.6	2.2	1.7	1.7	1.8	1.6	1.8	1.8	2.3
	Glmm Wald III	2.8	1.7	3.0	2.3	1.9	2.6	2.2	1.7	1.7	1.8	1.6	1.8	1.8	2.3
	Glmm Fan&Zhang	2.7	1.7	3.1	1.9	2.4	2.8	1.9	1.7	1.7	1.8	1.7	1.9	1.9	2.4
	Gee Gosho/Wald	1.3	1.4	0.5	1.1	1.1	1.2	1.6		1.8	1.4	0.4	0.4	0.8	1.5
	Gee Gosho/F&Z	0.3	0.3	0.3	0.7	1.3	1.9	1.3		0.0	0.0	0.4	0.5	0.1	0.9
	Gee Gosho/Pan	3.0	1.6	0.7	0.5	0.1	0.1	0.2		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	1.4	1.2	0.2	0.3	0.1	0.0	0.1	0.0	1.7	1.7	1.9	0.9	0.6	0.2	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.35	0.60	0.90	0.70	1.55	1.35	1.55	3.35	2.85	2.45	2.45	2.25	2.00	2.30
	par./ HF-corr.	0.15	0.25	0.35	0.40	1.10	0.85	0.95	1.90	1.60	1.65	1.50	1.40	1.80	1.80
	multivariate	0.10	0.05	0.25	0.15	0.50	0.60	0.80	0.20	0.45	0.75	0.35	0.60	0.60	0.90
	Puri & Sen	0.05	0.40	0.55	0.45	1.30	1.10	1.45	2.00	2.15	1.95	2.10	2.00	1.95	2.05
	ATS	2.10	0.35	0.55	0.45	1.10	0.80	1.10	1.45	0.60	0.45	0.80	1.10	1.20	1.05
	Koch	1.55	0.90	1.50	0.45	0.40	0.65	0.80	4.15	1.40	1.55	1.55	1.85	1.75	2.10
	Glmm Wald II	2.7	1.3	1.5	1.4	0.8	0.4	0.8	1.7	1.7	1.8	1.6	1.8	1.6	1.7
	Glmm Wald III	2.7	1.3	1.5	1.4	0.8	0.4	0.8	1.7	1.7	1.8	1.6	1.8	1.6	1.7
	Glmm Fan&Zhang	2.5	0.9	1.7	1.2	1.0	0.4	0.6	1.7	1.7	1.7	1.6	1.7	1.6	1.8
	Gee Gosho/Wald	1.3	0.8	0.1	0.2	0.0	0.1	0.1		1.8	1.0	0.4	0.2	0.3	0.7
	Gee Gosho/F&Z	0.3	0.1	0.1	0.1	0.3	0.0	0.1		0.0	0.0	0.0	0.0	0.0	0.1
	Gee Gosho/Pan	2.6	0.5	0.2	0.2	0.0	0.0	0.1		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	0.8	1.2	0.2	0.3	0.0	0.0	0.1	0.0	1.7	1.7	1.9	0.9	0.6	0.2	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- △--- Puri & Sen
- .....+..... ATS
- x--- Koch

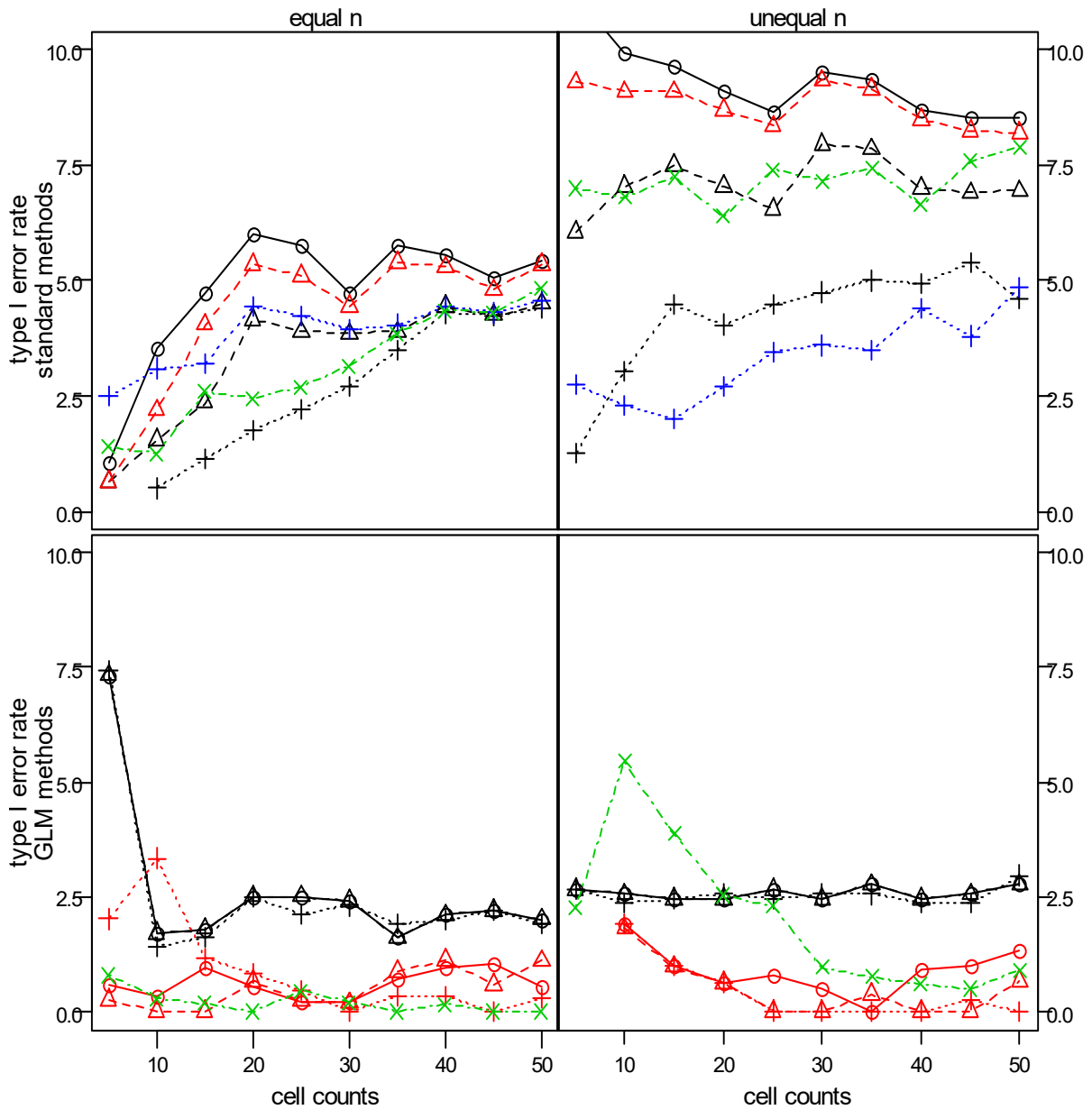
legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Goshu/Wald
- △--- Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- x--- Gee Liang&Zeger/F&Z

**7. 9. 2. 3      $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	1.05	3.55	4.75	6.00	4.75	5.55	5.45	11.20	9.95	9.65	9.10	9.50	8.70	8.55
	par./ HF-corr.	0.65	1.55	2.35	4.15	3.85	4.45	4.50	6.05	7.05	7.50	7.05	7.95	7.00	6.95
	multivariate	0.05	0.50	1.15	1.75	2.70	4.30	4.40	1.25	3.05	4.50	4.05	4.75	4.95	4.60
	Puri & Sen	0.65	2.20	4.05	5.35	4.45	5.30	5.35	9.30	9.10	9.10	8.70	9.35	8.50	8.20
	ATS	2.50	3.10	3.20	4.45	3.95	4.45	4.55	2.75	2.30	2.00	2.70	3.60	4.40	4.85
	Koch	1.40	1.25	2.60	2.45	3.15	4.35	4.85	7.00	6.80	7.25	6.40	7.15	6.65	7.90
	Glmm Wald II	7.3	1.7	1.8	2.5	2.4	2.1	2.0	2.7	2.6	2.5	2.5	2.5	2.5	2.8
	Glmm Wald III	7.3	1.7	1.8	2.5	2.4	2.1	2.0	2.7	2.6	2.5	2.5	2.5	2.5	2.8
	Glmm Fan&Zhang	7.4	1.4	1.6	2.5	2.3	2.0	1.9	2.7	2.4	2.5	2.6	2.6	2.4	3.0
	Gee Gosho/Wald	0.6	0.3	1.0	0.5	0.2	1.0	0.6		1.9	1.0	0.6	0.5	0.9	1.3
	Gee Gosho/F&Z	0.3	0.0	0.0	0.7	0.2	1.1	1.1		1.8	1.0	0.6	0.0	0.0	0.7
	Gee Gosho/Pan	2.0	3.3	1.1	0.8	0.0	0.3	0.3		1.9	1.0	0.6	0.0	0.0	0.0
	Gee Liang&Zeger	0.8	0.3	0.2	0.0	0.2	0.2	0.0	2.3	5.5	3.9	2.5	1.0	0.6	0.9
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.25	0.45	0.50	1.20	1.00	1.65	1.50	5.00	3.80	3.85	3.45	3.45	3.80	2.95
	par./ HF-corr.	0.05	0.05	0.10	0.25	0.30	1.05	0.85	2.90	2.30	2.50	2.05	2.60	2.60	2.40
	multivariate	0.05	0.05	0.05	0.15	0.15	0.25	0.30	0.05	0.50	0.80	0.55	0.90	1.20	0.90
	Puri & Sen	0.05	0.20	0.15	0.75	0.75	1.30	1.30	3.75	3.05	3.35	3.10	3.25	3.65	2.90
	ATS	1.50	1.25	0.20	0.50	0.40	1.10	0.90	1.10	0.40	0.60	0.20	0.60	0.70	1.00
	Koch	1.35	0.95	1.95	0.95	0.60	0.35	0.25	5.20	3.15	2.25	1.65	1.90	2.15	2.25
	Glmm Wald II	7.3	1.5	1.4	1.8	1.9	1.4	1.2	2.7	2.6	2.5	2.5	2.5	2.5	2.5
	Glmm Wald III	7.3	1.5	1.4	1.8	1.9	1.4	1.2	2.7	2.6	2.5	2.5	2.5	2.5	2.5
	Glmm Fan&Zhang	7.3	0.9	1.2	1.3	2.0	1.4	1.1	2.7	2.4	2.5	2.4	2.4	2.4	2.5
	Gee Gosho/Wald	0.6	0.3	0.4	0.1	0.0	0.3	0.1		1.9	1.0	0.6	0.5	0.0	0.4
	Gee Gosho/F&Z	0.3	0.0	0.0	0.0	0.0	0.0	0.1		1.8	1.0	0.6	0.0	0.0	0.0
	Gee Gosho/Pan	1.7	2.7	0.8	0.0	0.0	0.2	0.0		1.9	1.0	0.6	0.0	0.0	0.0
	Gee Liang&Zeger	0.8	0.3	0.2	0.0	0.2	0.2	0.0	2.3	3.6	3.9	2.5	1.0	0.6	0.9

Graphic for  $\alpha=0.05$ :





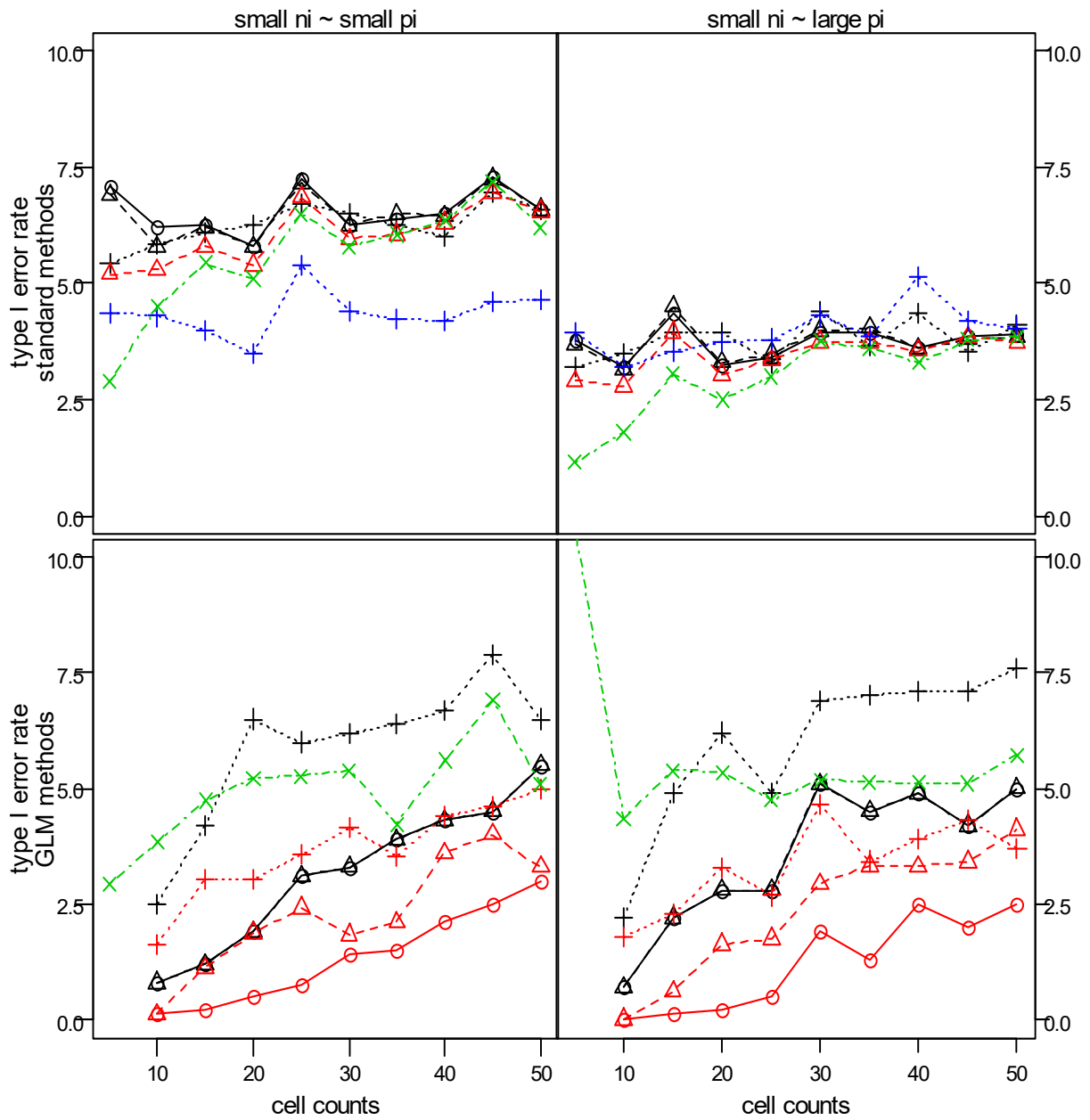
## 7. 10. Interaction AB - A significant (effects $a_i = 0.6*s$ ) small $n_i \sim$ small $p_i$ and small $n_i \sim$ large $p_i$

### 7. 10. 1. equal correlations on B ( $r=0.3$ )

#### 7. 10. 1. 1 $p = 0.6$

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	7.10	6.20	6.25	5.80	6.25	6.50	6.60	3.80	3.20	4.35	3.25	3.95	3.60	3.90
	par./ HF-corr.	6.90	5.80	6.20	5.80	6.25	6.45	6.60	3.70	3.15	4.50	3.30	4.00	3.60	3.85
	multivariate	5.45	5.85	6.10	6.25	6.50	6.00	6.60	3.20	3.50	3.95	3.95	4.40	4.35	4.10
	Puri & Sen	5.20	5.30	5.80	5.40	5.95	6.30	6.55	2.90	2.80	3.95	3.05	3.75	3.55	3.75
	ATS	4.35	4.30	4.00	3.50	4.40	4.20	4.65	3.95	3.20	3.55	3.75	4.30	5.15	4.05
	Koch	2.90	4.50	5.45	5.10	5.80	6.35	6.20	1.15	1.80	3.05	2.50	3.75	3.30	3.85
	Glmm Wald II	0.05	0.8	1.2	1.9	3.3	4.3	5.5		0.7	2.2	2.8	5.1	4.9	5.0
	Glmm Wald III	0.05	0.8	1.2	1.9	3.3	4.3	5.5		0.7	2.2	2.8	5.1	4.9	5.0
	Glmm Fan&Zhang	0.05	2.5	4.2	6.5	6.2	6.7	6.5		2.2	4.9	6.2	6.9	7.1	7.6
	Gee Gosho/Wald	0.05	0.1	0.2	0.5	1.4	2.1	3.0		0.0	0.1	0.2	1.9	2.5	2.5
	Gee Gosho/F&Z	0.05	0.1	1.1	1.9	1.8	3.6	3.3		0.0	0.6	1.6	2.9	3.3	4.1
	Gee Gosho/Pan	0.05	1.6	3.0	3.0	4.2	4.4	5.0		1.8	2.3	3.3	4.7	3.9	3.7
Gee Liang&Zeger	2.9	3.8	4.7	5.2	5.4	5.6	5.1	10.6	4.4	5.4	5.3	5.2	5.1	5.7	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.20	1.50	1.25	1.10	1.80	1.25	1.45	0.90	0.40	0.95	0.40	0.30	1.20	0.55
	par./ HF-corr.	0.95	1.45	1.20	1.15	1.65	1.20	1.40	0.80	0.45	0.95	0.40	0.30	1.20	0.55
	multivariate	0.85	1.25	1.35	1.35	1.90	1.15	1.25	0.55	0.80	0.85	0.45	0.75	0.45	0.55
	Puri & Sen	0.50	1.10	0.95	0.90	1.50	1.05	1.40	0.20	0.15	0.70	0.30	0.25	1.05	0.55
	ATS	1.15	1.15	1.30	0.75	1.05	0.70	1.00	1.25	0.40	0.80	0.55	0.70	0.95	0.75
	Koch	0.15	0.50	0.80	0.70	1.45	1.00	1.05	0.10	0.15	0.35	0.15	0.35	1.00	0.45
	Glmm Wald II	0.05	0.6	0.5	0.8	1.7	1.5	1.8		0.7	1.1	1.4	2.9	2.3	1.5
	Glmm Wald III	0.05	0.6	0.5	0.8	1.7	1.5	1.8		0.7	1.1	1.4	2.9	2.3	1.5
	Glmm Fan&Zhang	0.05	0.8	1.2	2.0	2.1	2.7	2.7		0.6	1.9	2.7	3.6	3.2	2.6
	Gee Gosho/Wald	0.05	0.1	0.1	0.1	0.1	0.2	0.9		0.0	0.1	0.0	0.2	0.6	0.1
	Gee Gosho/F&Z	0.05	0.1	0.1	0.3	0.5	0.8	1.2		0.0	0.1	0.3	0.4	0.5	1.1
	Gee Gosho/Pan	0.05	0.1	0.3	0.4	0.4	0.8	1.1		0.0	0.4	0.2	1.0	0.9	0.5
Gee Liang&Zeger	1.5	1.1	1.3	1.3	0.8	2.0	1.2	6.1	0.9	1.1	1.3	1.0	1.2	1.8	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param-HF-adj
- .....+..... multivariate
- . - . △ - . . Puri & Sen
- .....+..... ATS
- - - \* - - - Koch

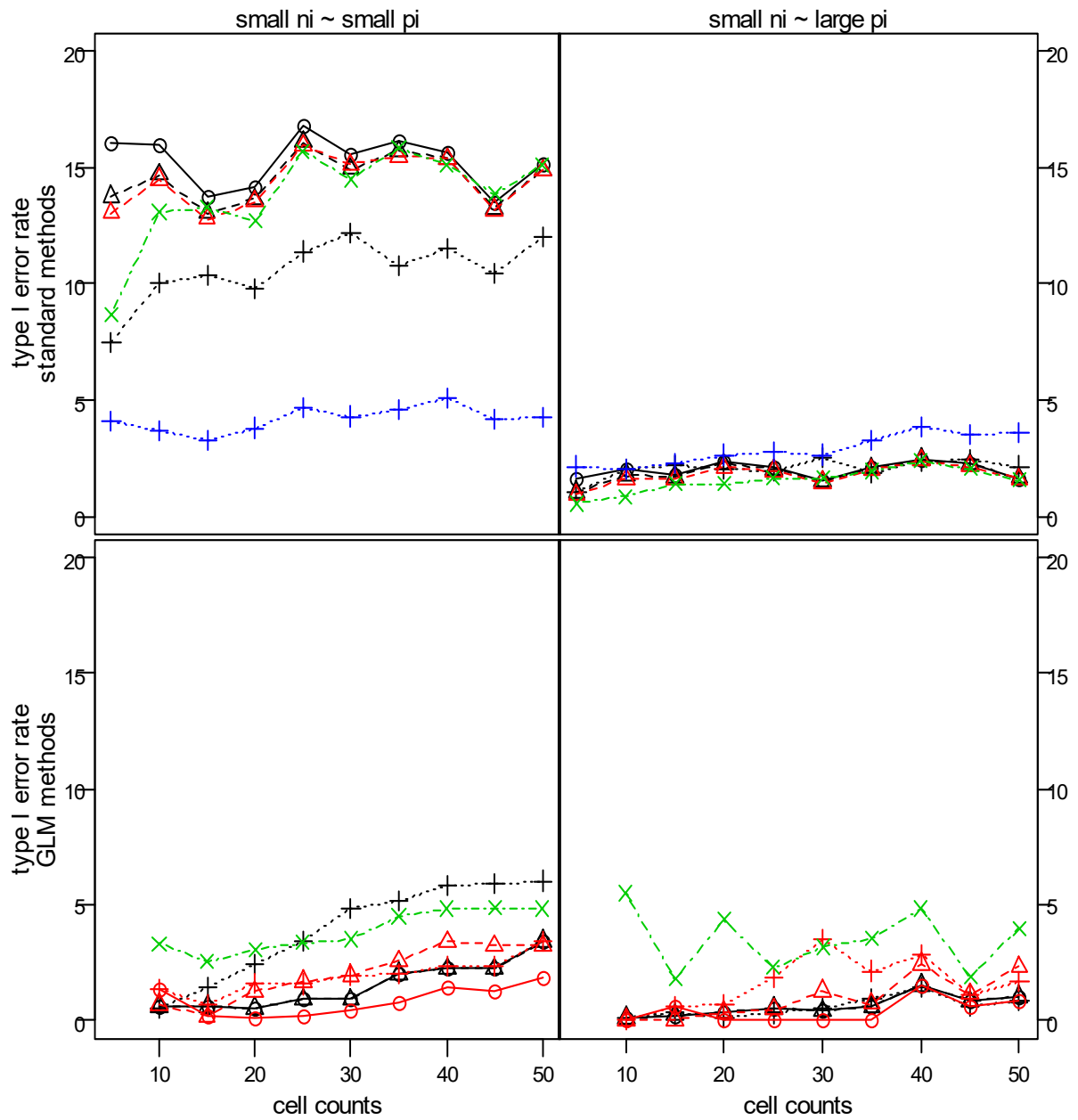
legend GLM methods

- Glmm Wald II
- - -△- - - Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - - \* - - - Gee Liang&Zeger/F&Z

**7. 10. 1. 2  $p = 0.8$** 

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	16.10	15.95	13.75	14.15	15.60	15.65	15.20	1.65	2.05	1.8	2.35	1.50	2.45	1.60
	par./ HF-corr.	13.75	14.70	13.05	13.65	14.95	15.40	14.90	1.05	1.80	1.7	2.25	1.50	2.45	1.65
	multivariate	7.45	10.05	10.35	9.80	12.20	11.55	12.05	1.00	2.00	2.2	2.00	2.50	2.35	2.15
	Puri & Sen	13.05	14.50	12.80	13.55	15.15	15.40	14.90	0.95	1.60	1.6	2.10	1.45	2.40	1.60
	ATS	4.10	3.70	3.30	3.80	4.30	5.10	4.25	2.15	2.00	2.3	2.65	2.65	3.85	3.60
	Koch	8.65	13.10	13.30	12.70	14.50	15.15	15.15	0.55	0.85	1.4	1.40	1.65	2.40	1.55
	Glmm Wald II	0.05	0.6	0.6	0.5	0.9	2.2	3.4		0.1	0.2	0.3	0.4	1.5	1.0
	Glmm Wald III	0.05	0.6	0.6	0.5	0.9	2.2	3.4		0.1	0.2	0.3	0.4	1.5	1.0
	Glmm Fan&Zhang	0.05	0.5	1.4	2.4	4.8	5.8	6.0		0.1	0.3	0.1	0.5	1.4	0.8
	Gee Gosho/Wald	0.05	1.3	0.2	0.1	0.4	1.4	1.8		0.0	0.6	0.0	0.0	1.5	0.8
	Gee Gosho/F&Z	0.05	0.7	0.2	1.2	1.9	3.4	3.2		0.0	0.0	0.3	1.3	2.4	2.3
	Gee Gosho/Pan	0.05	1.3	0.6	1.6	1.9	2.4	3.4		0.0	0.6	0.7	3.5	2.8	1.7
Gee Liang&Zeger	0.05	3.3	2.5	3.0	3.5	4.8	4.8		5.5	1.8	4.3	3.2	4.8	4.0	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	6.50	6.25	5.15	4.70	5.65	5.35	4.80	0.30	0.40	0.30	0.35	0.2	0.5	0.45
	par./ HF-corr.	4.45	5.25	4.65	4.35	5.45	5.30	4.65	0.15	0.30	0.30	0.30	0.2	0.5	0.45
	multivariate	1.10	2.90	3.30	3.20	3.05	3.75	2.95	0.15	0.25	0.35	0.25	0.4	0.4	0.20
	Puri & Sen	4.00	4.85	4.50	4.30	5.25	5.20	4.65	0.10	0.20	0.25	0.30	0.2	0.5	0.40
	ATS	0.95	0.60	0.90	0.75	1.10	1.15	1.05	0.45	0.35	0.15	0.30	0.4	0.5	0.50
	Koch	2.35	2.75	3.80	3.10	4.45	4.85	4.80	0.25	0.05	0.10	0.20	0.1	0.4	0.40
	Glmm Wald II	0.05	0.6	0.6	0.5	0.5	0.6	1.1		0.1	0.2	0.1	0.2	0.2	0.4
	Glmm Wald III	0.05	0.6	0.6	0.5	0.5	0.6	1.1		0.1	0.2	0.1	0.2	0.2	0.4
	Glmm Fan&Zhang	0.05	0.4	0.7	1.0	1.5	1.4	1.9		0.1	0.1	0.1	0.3	0.3	0.2
	Gee Gosho/Wald	0.05	0.7	0.2	0.1	0.0	0.0	0.5		0.0	0.6	0.0	0.0	0.0	0.2
	Gee Gosho/F&Z	0.05	0.7	0.2	0.3	0.3	0.7	0.9		0.0	0.0	0.0	0.6	0.2	0.3
	Gee Gosho/Pan	0.05	1.3	0.2	0.1	0.2	0.3	0.5		0.0	0.0	0.0	0.0	0.9	0.2
Gee Liang&Zeger	0.05	1.3	1.3	1.3	0.7	1.1	1.3	0.05	1.4	0.6	2.0	0.9	1.1	0.8	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

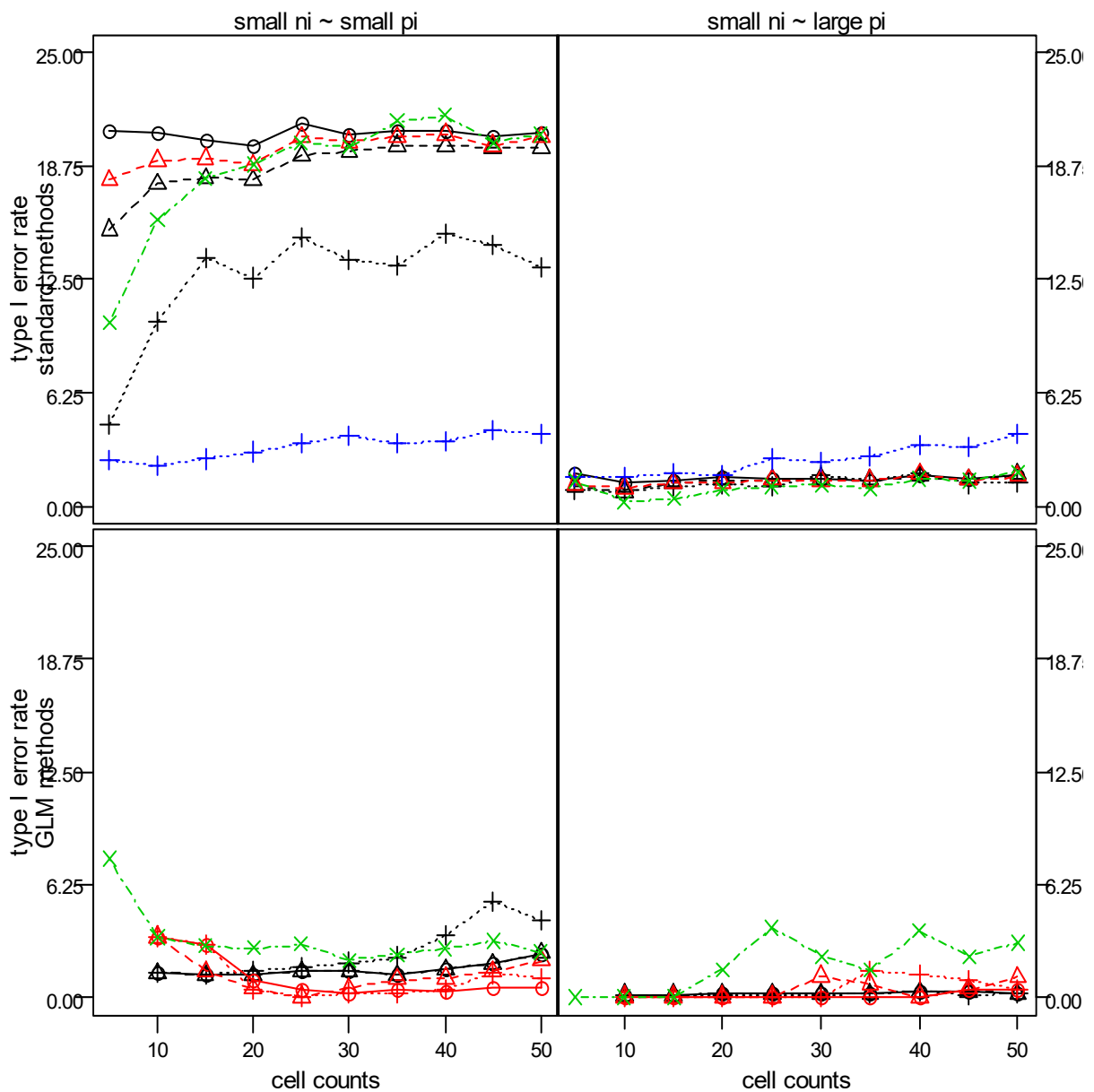
legend GLM methods

- Glmm Wald II
- △--- Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 10. 1. 3  $p = 0.9$** 

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	20.70	20.65	20.15	19.85	20.50	20.70	20.65	1.85	1.25	1.40	1.60	1.55	1.75	1.75
	par./ HF-corr.	15.25	17.80	18.10	18.00	19.55	19.85	19.80	1.10	0.80	1.30	1.45	1.50	1.65	1.75
	multivariate	4.50	10.20	13.65	12.60	13.55	15.05	13.20	0.90	0.80	1.10	1.20	1.70	1.80	1.30
	Puri & Sen	18.00	19.05	19.15	18.80	20.10	20.50	20.35	1.20	1.00	1.25	1.30	1.40	1.75	1.65
	ATS	2.55	2.25	2.60	3.00	3.85	3.55	3.95	1.60	1.65	1.85	1.70	2.45	3.40	4.00
	Koch	10.10	15.80	18.10	18.85	19.80	21.55	20.50	1.40	0.25	0.40	0.90	1.15	1.50	1.90
	Glmm Wald II		1.3	1.2	1.2	1.4	1.5	2.4		0.1	0.1	0.2	0.2	0.3	0.2
	Glmm Wald III		1.3	1.2	1.2	1.4	1.5	2.4		0.1	0.1	0.2	0.2	0.3	0.2
	Glmm Fan&Zhang		1.3	1.2	1.4	1.9	3.4	4.3		0.1	0.1	0.1	0.1	0.3	0.2
	Gee Gosho/Wald		3.3	2.9	0.9	0.3	0.3	0.5		0.0	0.0	0.0	0.0	0.0	0.4
	Gee Gosho/F&Z		3.3	1.4	0.5	0.5	1.1	2.0		0.0	0.0	0.0	1.1	0.0	1.1
	Gee Gosho/Pan		3.3	2.9	0.5	0.3	0.5	1.1		0.0	0.0	0.0	0.0	1.2	0.4
Gee Liang&Zeger	7.7	3.3	2.9	2.7	2.0	2.7	2.5	0	0.0	0.0	1.5	2.3	3.7	3.0	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	9.65	8.60	8.30	7.45	8.40	8.15	8.20	0.35	0.15	0.05	0.20	0.10	0.20	0.15
	par./ HF-corr.	6.45	6.90	7.15	6.65	7.50	7.95	7.95	0.25	0.05	0.05	0.15	0.05	0.20	0.10
	multivariate	0.70	0.45	0.45	0.80	0.75	0.55	0.65	0.45	0.05	0.10	0.30	0.20	0.50	0.45
	Puri & Sen	5.05	6.45	6.80	6.50	7.10	7.70	7.80	0.25	0.10	0.05	0.15	0.05	0.25	0.15
	ATS	0.45	2.40	3.55	3.40	4.35	5.20	4.55	0.05	0.10	0.05	0.15	0.15	0.25	0.15
	Koch	4.00	4.60	6.55	6.00	6.45	6.90	8.00	1.15	0.05	0.10	0.05	0.05	0.15	0.20
	Glmm Wald II		1.3	1.2	1.2	1.4	1.5	1.4		0.1	0.1	0.2	0.2	0.2	0.1
	Glmm Wald III		1.3	1.2	1.2	1.4	1.5	1.4		0.1	0.1	0.2	0.2	0.2	0.1
	Glmm Fan&Zhang		1.2	1.2	1.3	1.5	2.0	2.2		0.1	0.1	0.1	0.1	0.1	0.2
	Gee Gosho/Wald		3.3	2.9	0.9	0.0	0.2	0.0		0.0	0.0	0.0	0.0	0.0	0.4
	Gee Gosho/F&Z		3.3	1.4	0.5	0.3	0.3	0.4		0.0	0.0	0.0	0.0	0.0	0.0
	Gee Gosho/Pan		3.3	1.4	0.5	0.0	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	7.7	3.3	2.9	1.8	1.5	0.8	0.6	0	0.0	0.0	1.5	0.0	2.5	1.1	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param- HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -x- - - Koch

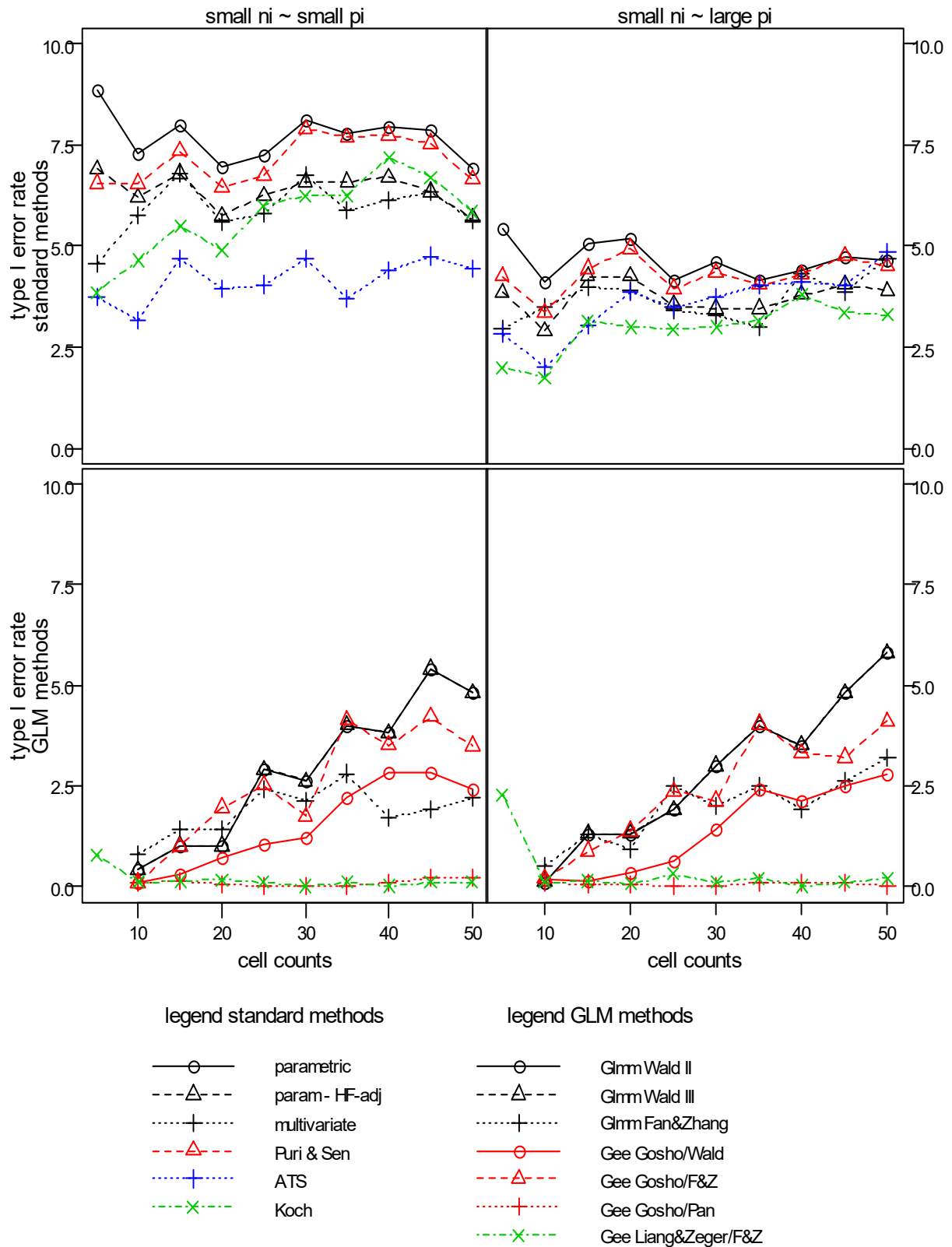
legend GLM methods

- Glmm Wald II
- - -△- - - Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -x- - - Gee Liang&Zeger/F&Z

**7. 10. 2. unequal correlations on B ( $r = 0.7, 0.5, 0.4, 0.2$ )****7. 10. 2. 1  $p = 0.6$** 

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	8.85	7.30	8.00	6.95	8.10	7.95	6.90	5.45	4.10	5.05	5.20	4.60	4.4	4.65
	par./ HF-corr.	6.90	6.20	6.80	5.75	6.60	6.70	5.70	3.85	2.90	4.25	4.25	3.45	3.8	3.90
	multivariate	4.55	5.75	6.80	5.60	6.75	6.15	5.65	2.95	3.50	4.00	3.90	3.30	4.3	4.70
	Puri & Sen	6.55	6.55	7.35	6.45	7.90	7.75	6.65	4.25	3.35	4.45	4.95	4.35	4.3	4.50
	ATS	3.75	3.15	4.70	3.95	4.70	4.40	4.45	2.85	2.00	3.05	3.85	3.75	4.1	4.85
	Koch	3.85	4.65	5.50	4.90	6.25	7.20	5.85	2.00	1.75	3.15	3.00	3.00	3.8	3.30
	Glmm Wald II	0.05	0.4	1.0	1.0	2.6	3.8	4.8		0.1	1.3	1.3	3.0	3.5	5.8
	Glmm Wald III	0.05	0.4	1.0	1.0	2.6	3.8	4.8		0.1	1.3	1.3	3.0	3.5	5.8
	Glmm Fan&Zhang	0.05	0.8	1.4	1.4	2.1	1.7	2.2		0.5	1.3	0.9	2.0	1.9	3.2
	Gee Gosho/Wald	0.05	0.1	0.3	0.7	1.2	2.8	2.4		0.2	0.1	0.3	1.4	2.1	2.8
	Gee Gosho/F&Z	0.05	0.1	1.0	2.0	1.7	3.5	3.5		0.2	0.9	1.4	2.1	3.3	4.1
	Gee Gosho/Pan	0.05	0.1	0.1	0.1	0.0	0.1	0.2		0.1	0.1	0.1	0.0	0.1	0.0
Gee Liang&Zeger	0.8	0.1	0.1	0.2	0.0	0.0	0.1	2.3	0.1	0.1	0.1	0.1	0.0	0.2	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	2.45	2.40	2.15	2.00	2.60	2.85	1.90	1.30	0.60	1.10	1.40	1.35	1.20	1.25
	par./ HF-corr.	1.50	1.70	1.65	1.50	1.75	2.25	1.45	0.70	0.35	0.85	1.10	0.90	0.85	0.90
	multivariate	1.00	1.20	1.50	0.85	1.40	1.55	1.20	0.20	0.30	0.65	0.85	0.80	0.80	0.60
	Puri & Sen	1.45	1.90	1.90	1.80	2.45	2.70	1.80	0.55	0.45	1.00	1.25	1.20	1.10	1.15
	ATS	0.75	0.65	0.95	0.85	1.05	1.10	1.10	1.05	0.50	0.70	0.85	0.90	0.85	0.90
	Koch	1.60	0.70	0.85	0.80	1.15	1.55	0.80	0.90	0.15	0.30	0.60	0.30	0.65	0.75
	Glmm Wald II	0.05	0.3	0.5	0.3	0.6	1.1	1.1		0.1	0.2	0.3	0.8	1.1	1.8
	Glmm Wald III	0.05	0.3	0.5	0.3	0.6	1.1	1.1		0.1	0.2	0.3	0.8	1.1	1.8
	Glmm Fan&Zhang	0.05	0.4	0.5	0.3	0.7	0.7	0.7		0.2	0.3	0.3	0.8	1.0	1.5
	Gee Gosho/Wald	0.05	0.1	0.1	0.1	0.1	0.5	0.6		0.1	0.1	0.1	0.1	0.8	0.6
	Gee Gosho/F&Z	0.05	0.1	0.1	0.4	0.4	0.3	0.7		0.1	0.1	0.2	0.3	0.5	1.1
	Gee Gosho/Pan	0.05	0.1	0.1	0.1	0.0	0.0	0.0		0.1	0.1	0.1	0.0	0.0	0.0
Gee Liang&Zeger	0.8	0.1	0.1	0.1	0.0	0.0	0.0	2.3	0.1	0.1	0.1	0.0	0.0	0.0	

Graphic for  $\alpha=0.05$ :

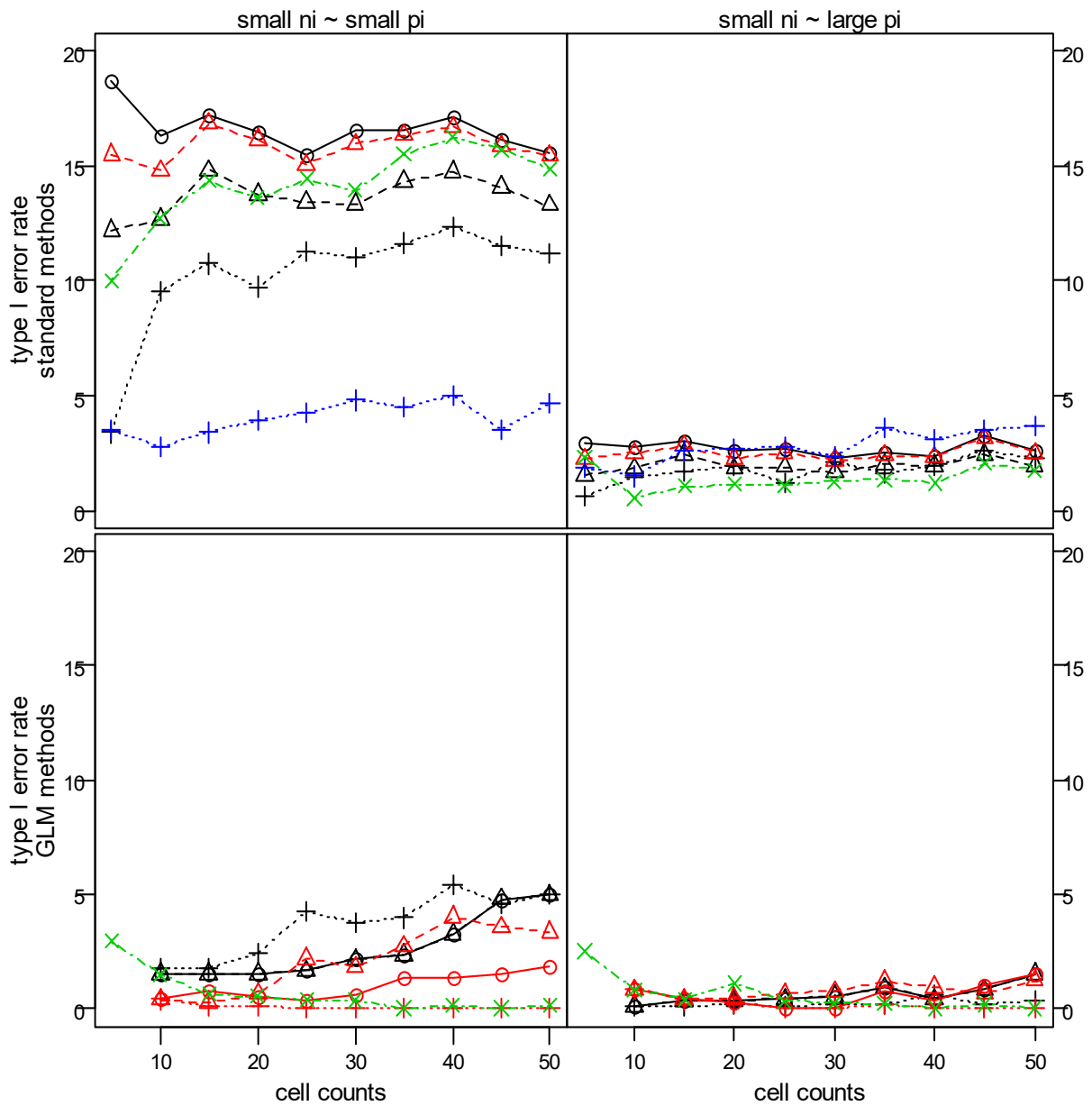




**7. 10. 2. 2  $p = 0.8$** 

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	18.7	16.30	17.25	16.50	16.55	17.15	15.60	2.90	2.75	3.05	2.60	2.30	2.40	2.60
	par./ HF-corr.	12.2	12.70	14.80	13.75	13.35	14.75	13.30	1.55	1.85	2.45	1.85	1.65	1.95	1.95
	multivariate	3.4	9.55	10.75	9.75	11.00	12.35	11.20	0.60	1.45	1.70	1.95	2.10	1.95	2.25
	Puri & Sen	15.5	14.80	16.85	16.15	15.95	16.70	15.45	2.25	2.50	2.80	2.30	2.20	2.35	2.50
	ATS	3.5	2.75	3.40	3.90	4.80	5.00	4.70	1.90	1.50	2.60	2.70	2.35	3.10	3.65
	Koch	10.0	12.75	14.35	13.60	13.95	16.25	14.90	2.35	0.55	1.05	1.15	1.25	1.20	1.75
	Glmm Wald II		1.5	1.5	1.5	2.1	3.2	5.0		0.1	0.3	0.3	0.5	0.4	1.5
	Glmm Wald III		1.5	1.5	1.5	2.1	3.2	5.0		0.1	0.3	0.3	0.5	0.4	1.5
	Glmm Fan&Zhang		1.7	1.7	2.4	3.8	5.4	5.0		0.1	0.1	0.2	0.2	0.6	0.3
	Gee Gosho/Wald		0.4	0.8	0.5	0.6	1.3	1.8		0.8	0.4	0.2	0.0	0.4	1.5
	Gee Gosho/F&Z		0.4	0.2	0.6	1.8	4.0	3.3		0.8	0.4	0.4	0.7	0.9	1.2
	Gee Gosho/Pan		0.4	0.1	0.1	0.0	0.0	0.0		0.8	0.4	0.2	0.0	0.0	0.0
Gee Liang&Zeger	2.9	1.5	0.6	0.5	0.3	0.1	0.1	2.5	0.8	0.4	1.1	0.2	0.0	0.0	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	8.55	6.35	7.00	6.45	5.90	7.15	6.40	0.75	0.65	0.60	0.60	0.50	0.45	0.55
	par./ HF-corr.	4.15	3.70	4.40	4.60	4.55	5.50	4.70	0.35	0.25	0.40	0.30	0.30	0.25	0.35
	multivariate	0.45	2.00	3.25	2.60	3.05	3.40	3.10	0.05	0.05	0.20	0.25	0.10	0.30	0.30
	Puri & Sen	5.45	4.90	5.90	5.85	5.55	6.80	6.10	0.30	0.40	0.55	0.50	0.40	0.45	0.55
	ATS	1.35	0.45	0.55	0.55	1.05	1.50	1.05	0.25	0.15	0.20	0.45	0.25	0.45	0.90
	Koch	5.25	2.85	4.10	3.00	4.50	5.85	4.95	2.25	0.15	0.15	0.05	0.05	0.20	0.25
	Glmm Wald II		1.5	1.5	1.5	1.5	1.5	1.7		0.1	0.1	0.1	0.1	0.2	0.4
	Glmm Wald III		1.5	1.5	1.5	1.5	1.5	1.7		0.1	0.1	0.1	0.1	0.2	0.4
	Glmm Fan&Zhang		1.5	1.6	1.5	1.9	2.2	1.8		0.1	0.1	0.1	0.2	0.1	0.2
	Gee Gosho/Wald		0.4	0.5	0.2	0.1	0.3	0.2		0.8	0.4	0.2	0.0	0.2	0.0
	Gee Gosho/F&Z		0.4	0.2	0.2	0.3	1.1	0.9		0.8	0.4	0.4	0.2	0.4	0.0
	Gee Gosho/Pan		0.4	0.1	0.1	0.0	0.0	0.0		0.8	0.4	0.2	0.0	0.0	0.0
Gee Liang&Zeger	2.9	1.5	0.5	0.5	0.1	0.0	0.0	2.5	0.8	0.4	1.1	0.2	0.0	0.0	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- △--- param- HF-adj
- .....+..... multivariate
- △--- Puri & Sen
- .....+..... ATS
- x--- Koch

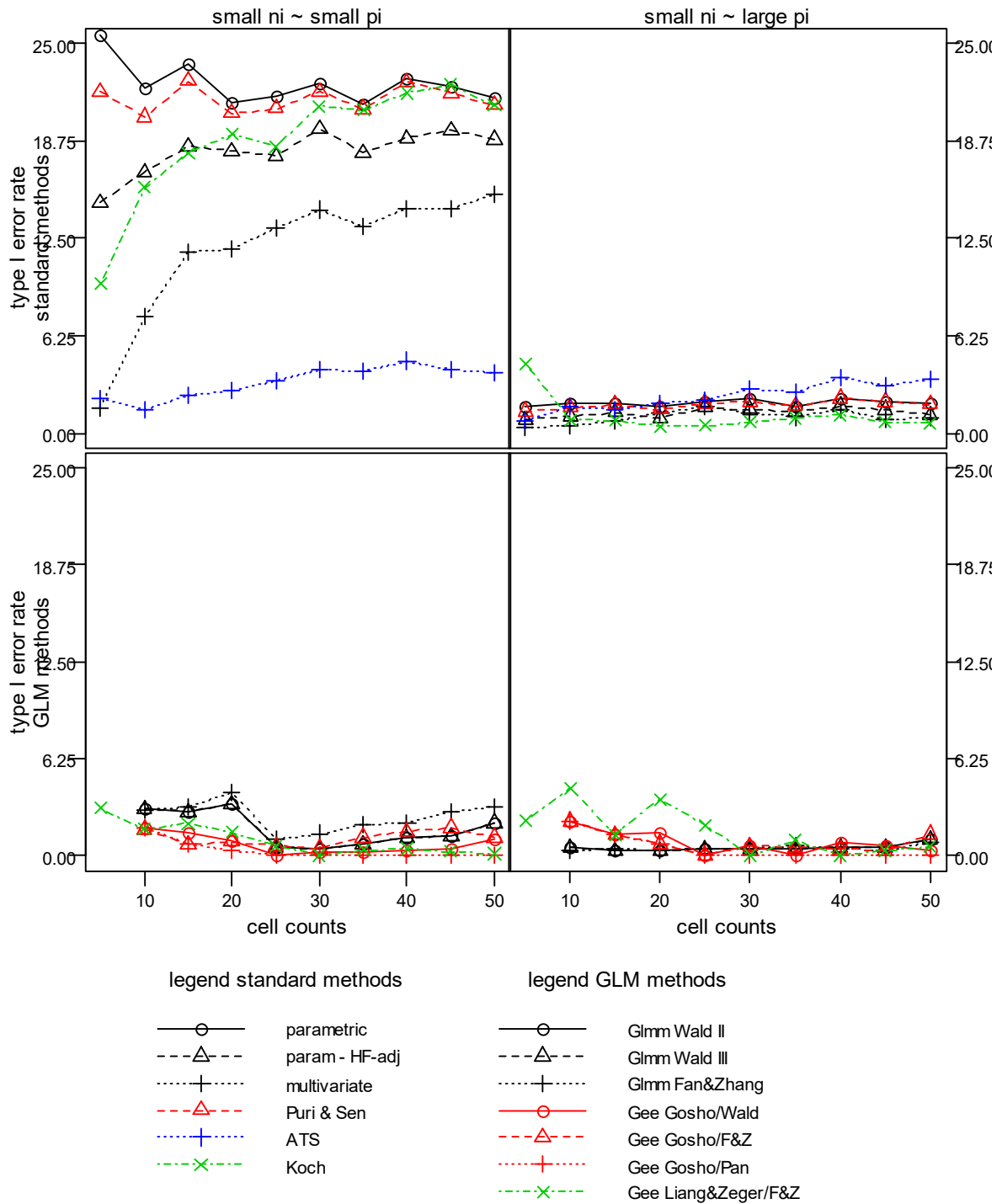
legend GLM methods

- Glrm Wald II
- △--- Glrm Wald III
- .....+..... Glrm Fan&Zhang
- Gee Gosho/Wald
- △--- Gee Gosho/F&Z
- .....+..... Gee Gosho/Pan
- x--- Gee Liang&Zeger/F&Z

**7. 10. 2. 3  $p = 0.9$** 

$\alpha$	method	small $n_i \sim$ small $p_i$ (levels = 4*5)							small $n_i \sim$ large $p_i$ (levels = 4*5)						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	25.55	22.10	23.70	21.25	22.45	22.75	21.50	1.75	1.90	1.95	1.70	2.20	2.25	1.90
	par./ HF-corr.	14.80	16.75	18.40	18.10	19.55	18.90	18.85	0.85	1.10	1.35	0.95	1.50	1.75	1.15
	multivariate	1.65	7.50	11.65	11.80	14.35	14.45	15.35	0.35	0.50	0.80	1.35	1.25	1.50	1.00
	Puri & Sen	21.90	20.30	22.60	20.55	21.90	22.55	21.05	1.40	1.65	1.85	1.55	2.05	2.25	1.85
	ATS	2.20	1.50	2.45	2.75	4.05	4.65	3.90	0.80	1.70	1.55	1.90	2.80	3.55	3.45
	Koch	9.60	15.80	18.00	19.20	21.00	21.85	21.05	4.45	0.85	0.80	0.45	0.70	1.15	0.65
	Glmm Wald II		3.0	2.8	3.3	0.4	1.1	2.1		0.5	0.3	0.3	0.4	0.5	1.0
	Glmm Wald III		3.0	2.8	3.3	0.4	1.1	2.1		0.5	0.3	0.3	0.4	0.5	1.0
	Glmm Fan&Zhang		2.9	3.1	4.0	1.4	2.1	3.1		0.3	0.4	0.3	0.4	0.4	0.8
	Gee Gosho/Wald		1.8	1.4	0.9	0.2	0.3	1.0		2.2	1.4	1.5	0.6	0.8	0.3
	Gee Gosho/F&Z		1.7	0.7	0.9	0.4	1.5	1.2		2.2	1.3	0.7	0.6	0.4	1.4
	Gee Gosho/Pan		1.8	0.7	0.3	0.0	0.0	0.0		2.2	1.4	0.7	0.0	0.0	0.0
Gee Liang&Zeger	3	1.7	2.1	1.5	0.0	0.4	0.1	2.2	4.3	1.3	3.6	0.0	0.0	0.6	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	12.05	10.60	10.65	10.45	10.50	10.60	9.55	0.50	0.35	0.50	0.20	0.30	0.45	0.40
	par./ HF-corr.	4.70	6.25	6.30	7.05	7.65	7.60	7.15	0.05	0.20	0.15	0.10	0.25	0.30	0.20
	multivariate	0.30	1.05	2.35	3.50	4.00	4.85	4.55	0.05	0.05	0.05	0.30	0.30	0.20	0.10
	Puri & Sen	8.50	9.00	9.00	9.95	10.00	10.15	9.45	0.25	0.25	0.45	0.20	0.30	0.40	0.30
	ATS	1.25	0.30	0.45	0.25	0.85	0.90	0.90	0.05	0.25	0.25	0.15	0.15	0.70	0.40
	Koch	6.45	7.00	7.00	6.55	7.80	8.10	8.50	4.35	0.70	0.25	0.05	0.05	0.15	0.05
	Glmm Wald II		3.0	2.8	3.3	0.3	0.2	0.3		0.5	0.3	0.3	0.3	0.3	0.6
	Glmm Wald III		3.0	2.8	3.3	0.3	0.2	0.3		0.5	0.3	0.3	0.3	0.3	0.6
	Glmm Fan&Zhang		2.9	2.9	3.2	0.5	0.5	0.3		0.3	0.3	0.3	0.3	0.3	0.4
	Gee Gosho/Wald		1.8	1.4	0.9	0.0	0.0	0.3		2.2	1.4	1.5	0.0	0.0	0.0
	Gee Gosho/F&Z		1.7	0.7	0.6	0.0	0.1	0.1		2.2	1.3	0.7	0.0	0.0	0.0
	Gee Gosho/Pan		1.8	0.7	0.3	0.0	0.0	0.0		2.2	1.4	0.7	0.0	0.0	0.0
Gee Liang&Zeger	3	1.7	1.4	1.2	0.0	0.4	0.1	2.2	4.3	1.3	3.6	0.0	0.0	0.6	

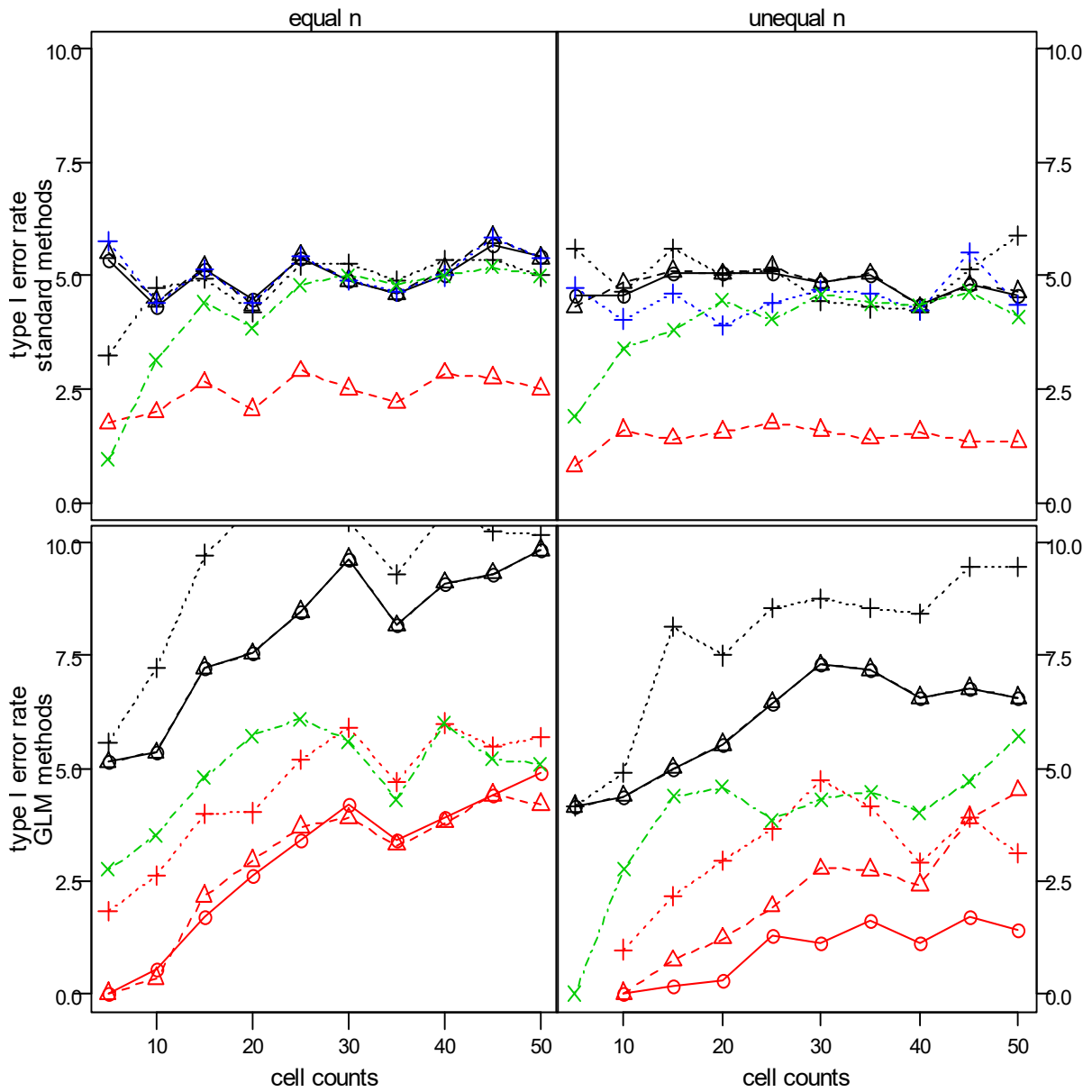
Graphic for  $\alpha=0.05$ :



**7. 11. Interaction AB - B significant (effects  $b_i = 0.6*s$ )****7. 11. 1. equal correlations on B ( $r=0.3$ )****7. 11. 1. 1  $p = 0.5$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	5.35	4.30	5.15	4.50	4.90	5.00	5.45	4.55	4.55	5.05	5.05	4.85	4.35	4.55
	par./ HF-corr.	5.50	4.45	5.20	4.35	4.90	5.15	5.40	4.30	4.85	5.10	5.05	4.85	4.30	4.65
	multivariate	3.25	4.75	4.95	4.20	5.25	5.35	5.00	5.60	4.65	5.60	5.00	4.45	4.25	5.90
	Puri & Sen	1.75	2.00	2.65	2.05	2.50	2.85	2.50	0.80	1.60	1.40	1.55	1.60	1.55	1.35
	ATS	5.75	4.40	5.15	4.40	4.90	5.00	5.40	4.75	4.05	4.60	3.90	4.70	4.25	4.35
	Koch	0.95	3.15	4.40	3.85	5.00	5.00	5.00	1.90	3.40	3.80	4.45	4.60	4.35	4.10
	Glmm Wald II	5.1	5.3	7.2	7.5	9.6	9.1	9.8	4.2	4.4	5.0	5.5	7.3	6.6	6.6
	Glmm Wald III	5.1	5.3	7.2	7.5	9.6	9.1	9.8	4.2	4.4	5.0	5.5	7.3	6.6	6.6
	Glmm Fan&Zhang	5.5	7.2	9.7	10.8	10.5	10.7	10.2	4.2	4.9	8.1	7.5	8.8	8.4	9.5
	Gee Gosho/Wald	0.0	0.6	1.7	2.6	4.2	3.9	4.9		0.0	0.1	0.3	1.1	1.1	1.4
	Gee Gosho/F&Z	0.0	0.3	2.2	3.0	3.9	3.8	4.2		0.0	0.7	1.2	2.8	2.4	4.5
	Gee Gosho/Pan	1.8	2.6	4.0	4.0	5.9	6.0	5.7		1.0	2.2	3.0	4.7	2.9	3.1
Gee Liang&Zeger	2.8	3.5	4.8	5.7	5.6	6.0	5.1	0.0	2.8	4.4	4.6	4.3	4.0	5.7	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.75	0.65	1.05	1.05	0.80	1.25	0.85	0.75	1.00	0.80	1.00	1.10	0.55	0.70
	par./ HF-corr.	0.80	0.70	1.10	1.05	0.85	1.30	0.85	0.85	0.95	0.85	1.00	1.05	0.60	0.75
	multivariate	0.45	0.75	1.40	0.95	1.05	1.50	0.90	1.05	0.80	1.00	1.25	0.95	0.85	1.00
	Puri & Sen	0.10	0.25	0.55	0.45	0.25	0.55	0.35		0.15	0.30	0.15	0.25	0.05	0.15
	ATS	1.05	0.80	1.20	1.10	0.90	1.30	0.85	1.70	1.20	1.10	0.80	1.25	0.90	0.95
	Koch	0.25	0.25	0.60	0.55	0.70	0.95	0.80	0.05	0.45	0.65	0.60	0.55	0.45	0.50
	Glmm Wald II	4.9	4.8	4.9	5.1	5.4	6.0	5.7	4.2	4.2	4.3	4.3	4.5	4.2	4.4
	Glmm Wald III	4.9	4.8	4.9	5.1	5.4	6.0	5.7	4.2	4.2	4.3	4.3	4.5	4.2	4.4
	Glmm Fan&Zhang	4.9	5.1	5.9	5.5	6.1	6.1	6.4	4.2	4.2	4.9	4.7	5.4	5.2	5.6
	Gee Gosho/Wald	0.0	0.6	1.7	2.6	4.2	3.9	4.9		0.0	0.1	0.1	0.1	0.0	0.2
	Gee Gosho/F&Z	0.0	0.3	2.2	3.0	3.9	3.8	4.2		0.0	0.1	0.1	0.6	0.8	1.2
	Gee Gosho/Pan	1.8	2.6	4.0	4.0	5.9	6.0	5.7		0.0	0.2	0.3	0.5	0.1	0.2
Gee Liang&Zeger	2.8	3.5	4.8	5.7	5.6	6.0	5.1	0.0	0.6	1.2	0.6	1.2	1.2	1.4	

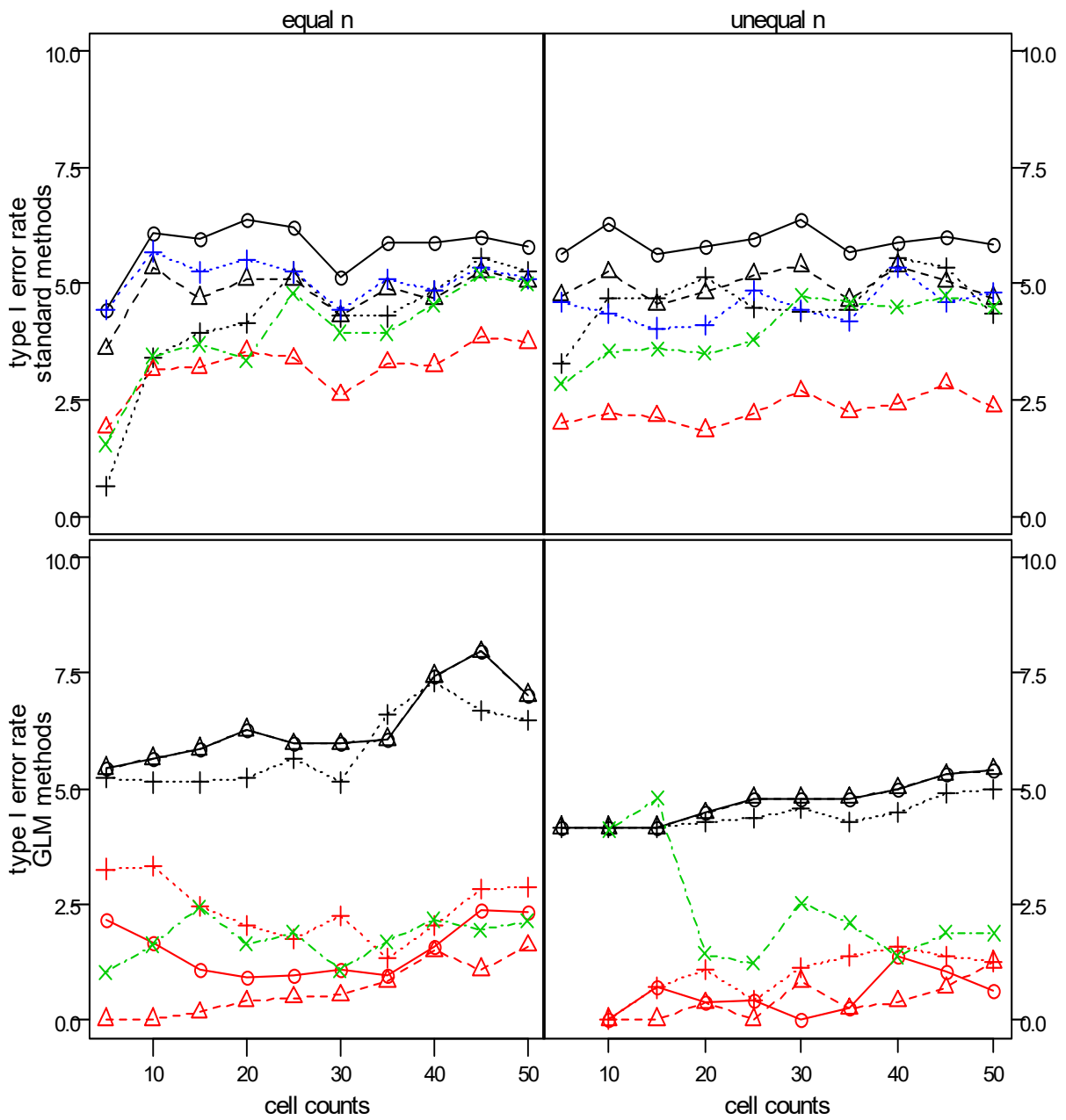
Graphic for  $\alpha=0.05$ :



**7. 11. 1. 2  $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.45	6.10	5.95	6.40	5.15	5.90	5.80	5.65	6.30	5.65	5.80	6.40	5.90	5.85
	par./ HF-corr.	3.60	5.35	4.70	5.10	4.30	4.70	5.05	4.75	5.25	4.55	4.80	5.40	5.40	4.70
	multivariate	0.65	3.40	3.95	4.15	4.30	4.85	5.25	3.30	4.70	4.70	5.15	4.40	5.55	4.35
	Puri & Sen	1.90	3.15	3.20	3.55	2.60	3.25	3.75	2.00	2.20	2.15	1.85	2.70	2.40	2.35
	ATS	4.45	5.70	5.25	5.50	4.45	4.85	5.10	4.60	4.35	4.05	4.10	4.45	5.35	4.80
	Koch	1.55	3.45	3.70	3.35	3.95	4.55	5.00	2.85	3.55	3.60	3.50	4.75	4.50	4.50
	Glmm Wald II	5.4	5.7	5.9	6.3	6.0	7.4	7.0	4.2	4.2	4.2	4.5	4.8	5.0	5.4
	Glmm Wald III	5.4	5.7	5.9	6.3	6.0	7.4	7.0	4.2	4.2	4.2	4.5	4.8	5.0	5.4
	Glmm Fan&Zhang	5.2	5.1	5.1	5.2	5.1	7.3	6.5	4.2	4.2	4.2	4.3	4.6	4.5	5.0
	Gee Gosho/Wald	2.2	1.7	1.1	0.9	1.1	1.6	2.3		0.0	0.7	0.4	0.0	1.4	0.6
	Gee Gosho/F&Z	0.0	0.0	0.2	0.4	0.5	1.5	1.6		0.0	0.0	0.4	0.8	0.4	1.2
	Gee Gosho/Pan	3.3	3.3	2.5	2.0	2.3	2.0	2.9		0.0	0.7	1.1	1.1	1.6	1.2
	Gee Liang&Zeger	1.0	1.6	2.4	1.6	1.1	2.2	2.1		4.1	4.8	1.4	2.5	1.4	1.9
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.25	1.45	1.85	1.75	1.05	1.05	1.80	1.70	1.70	1.60	1.05	1.65	1.45	1.30
	par./ HF-corr.	0.55	0.95	1.15	1.20	0.85	0.85	1.10	1.05	1.25	1.00	0.85	1.35	1.10	1.05
	multivariate	0.15	0.55	0.75	0.60	0.70	0.75	1.10	0.80	1.10	0.85	1.10	1.05	1.10	0.90
	Puri & Sen	0.20	0.40	0.60	0.65	0.50	0.60	0.85	0.35	0.50	0.50	0.15	0.45	0.45	0.55
	ATS	1.10	1.55	1.40	1.30	1.00	0.90	1.15	2.60	0.80	1.05	0.50	1.30	1.20	1.10
	Koch	1.35	1.45	0.80	0.30	0.50	0.70	0.90	1.35	0.75	0.55	0.40	0.55	0.55	1.05
	Glmm Wald II	5.3	5.1	5.3	5.3	4.9	5.5	5.1	4.2	4.2	4.2	4.2	4.3	4.3	4.5
	Glmm Wald III	5.3	5.1	5.3	5.3	4.9	5.5	5.1	4.2	4.2	4.2	4.2	4.3	4.3	4.5
	Glmm Fan&Zhang	5.2	5.0	4.9	5.1	4.7	5.3	5.1	4.2	4.2	4.2	4.2	4.4	4.2	4.4
	Gee Gosho/Wald	2.2	1.7	1.1	0.9	1.1	1.6	2.3		0.0	0.7	0.4	0.0	0.4	0.0
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	1.5	0.0		0.0	0.0	0.0	0.3	0.0	0.3
	Gee Gosho/Pan	3.3	3.3	2.5	2.0	2.3	2.0	2.9		0.0	0.0	0.0	0.0	0.8	0.3
	Gee Liang&Zeger	1.0	1.6	2.4	1.6	1.1	2.2	2.1		2.7	4.8	1.4	1.7	0.6	0.3

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- -△- - param- HF-adj
- .....+..... multivariate
- -△- - Furi & Sen
- .....+..... ATS
- -×- - Koch

legend GLM methods

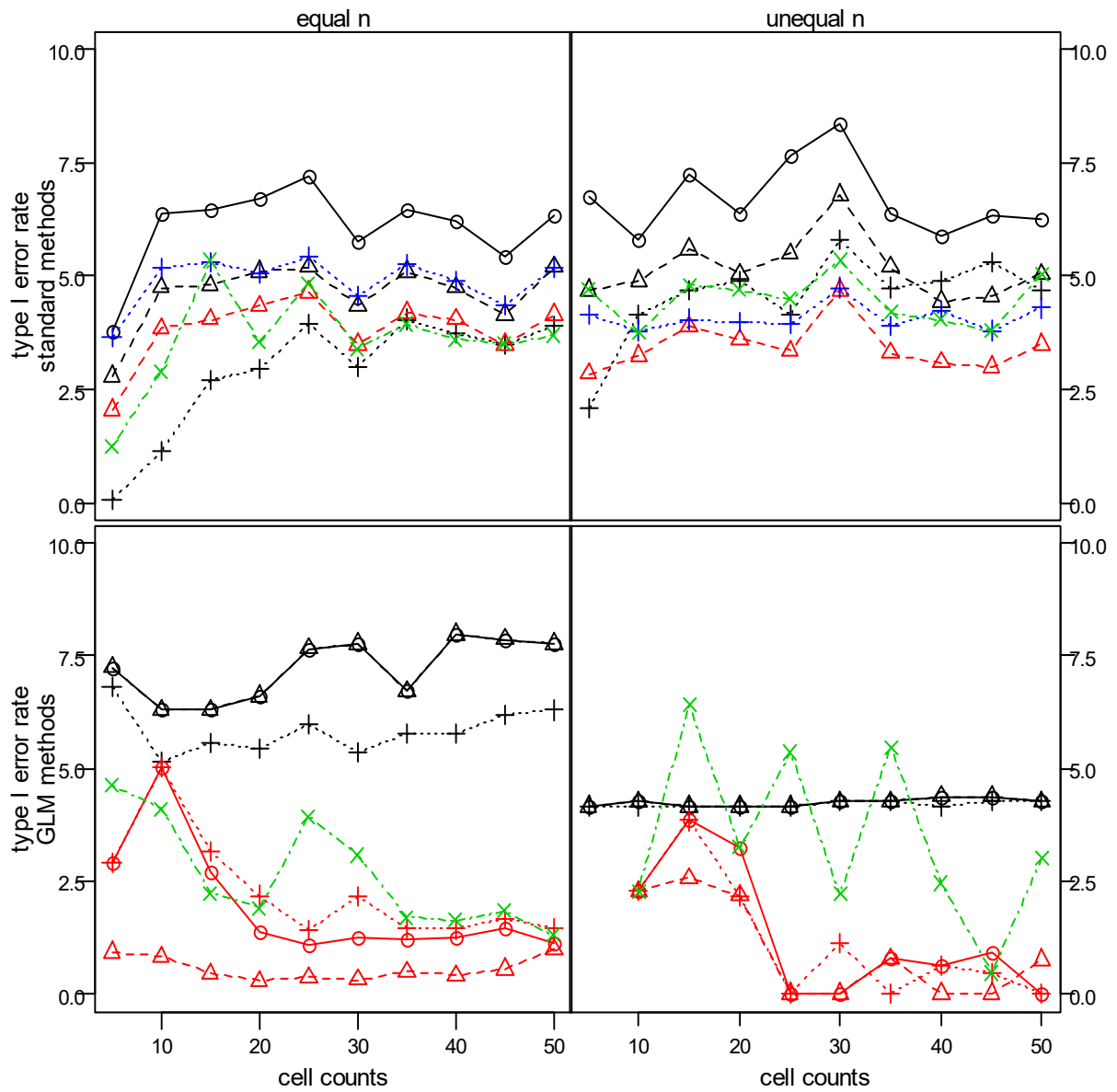
- GmmWald II
- -△- - GmmWald III
- .....+..... GmmFan&Zhang
- Gee Goshu/Wald
- -△- - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- -×- - Gee Liang&Zeger/F&Z



**7. 11. 1. 3  $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.80	6.40	6.45	6.70	5.75	6.20	6.35	6.75	5.80	7.25	6.40	8.35	5.90	6.25
	par./ HF-corr.	2.80	4.75	4.80	5.10	4.35	4.75	5.20	4.70	4.90	5.60	5.05	6.80	4.45	5.05
	multivariate	0.05	1.15	2.70	2.95	3.00	3.75	3.90	2.10	4.15	4.70	4.90	5.80	4.90	4.70
	Puri & Sen	2.05	3.85	4.05	4.35	3.50	4.05	4.15	2.85	3.25	3.90	3.60	4.70	3.10	3.50
	ATS	3.65	5.20	5.30	5.05	4.55	4.90	5.20	4.15	3.80	4.05	4.00	4.75	4.25	4.30
	Koch	1.25	2.90	5.35	3.55	3.40	3.60	3.70	4.70	3.75	4.80	4.70	5.35	4.05	5.05
	Glmm Wald II	7.2	6.3	6.3	6.6	7.8	8.0	7.8	4.2	4.3	4.2	4.2	4.3	4.4	4.3
	Glmm Wald III	7.2	6.3	6.3	6.6	7.8	8.0	7.8	4.2	4.3	4.2	4.2	4.3	4.4	4.3
	Glmm Fan&Zhang	6.8	5.1	5.6	5.5	5.4	5.8	6.3	4.2	4.2	4.2	4.2	4.3	4.2	4.3
	Gee Gosho/Wald	2.9	5.0	2.7	1.4	1.2	1.2	1.1		2.3	3.8	3.3	0.0	0.6	0.0
	Gee Gosho/F&Z	0.9	0.8	0.4	0.3	0.3	0.4	1.0		2.3	2.6	2.2	0.0	0.0	0.8
	Gee Gosho/Pan	2.9	5.0	3.2	2.2	2.2	1.4	1.5		2.3	3.8	2.2	1.1	0.6	0.0
	Gee Liang&Zeger	4.6	4.1	2.2	1.9	3.1	1.6	1.3		2.3	6.4	3.3	2.2	2.5	3.0
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.65	1.35	2.15	1.95	1.45	1.35	1.70	2.20	1.90	2.15	1.75	2.35	1.45	1.4
	par./ HF-corr.	0.55	0.50	1.25	0.90	0.80	0.70	1.00	1.35	1.00	1.10	1.20	1.40	0.95	0.9
	multivariate	0.05	0.15	0.20	0.30	0.50	0.35	0.45	0.35	0.65	0.90	0.55	1.15	1.00	1.1
	Puri & Sen	0.05	0.45	1.00	0.85	0.75	0.75	0.95	0.65	0.45	0.90	1.00	0.95	0.60	0.6
	ATS	0.95	0.65	1.55	1.20	0.90	0.80	1.20	2.25	0.85	0.75	0.45	0.80	0.50	0.7
	Koch	1.25	2.10	3.25	1.20	0.85	0.50	0.50	3.45	1.45	1.35	1.20	1.25	0.55	0.9
	Glmm Wald II	7.1	5.6	5.7	5.5	5.9	6.2	5.9	4.2	4.3	4.2	4.2	4.2	4.2	4.2
	Glmm Wald III	7.1	5.6	5.7	5.5	5.9	6.2	5.9	4.2	4.3	4.2	4.2	4.2	4.2	4.2
	Glmm Fan&Zhang	6.8	5.1	5.4	5.2	5.1	5.4	5.8	4.2	4.2	4.2	4.2	4.2	4.2	4.2
	Gee Gosho/Wald	1.0	4.2	1.8	1.1	0.6	0.2	0.5		2.3	3.8	3.3	0.0	0.6	0.0
	Gee Gosho/F&Z	0.9	0.8	0.4	0.3	0.3	0.2	0.2		2.3	2.6	2.2	0.0	0.0	0.0
	Gee Gosho/Pan	2.9	4.2	1.4	1.1	0.6	0.2	0.5		2.3	3.8	2.2	0.0	0.0	0.0
	Gee Liang&Zeger	1.9	4.1	1.8	1.9	2.5	1.2	0.5		2.3	5.1	3.3	1.1	2.5	2.6

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param - HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -×- - - Koch

legend GLM methods

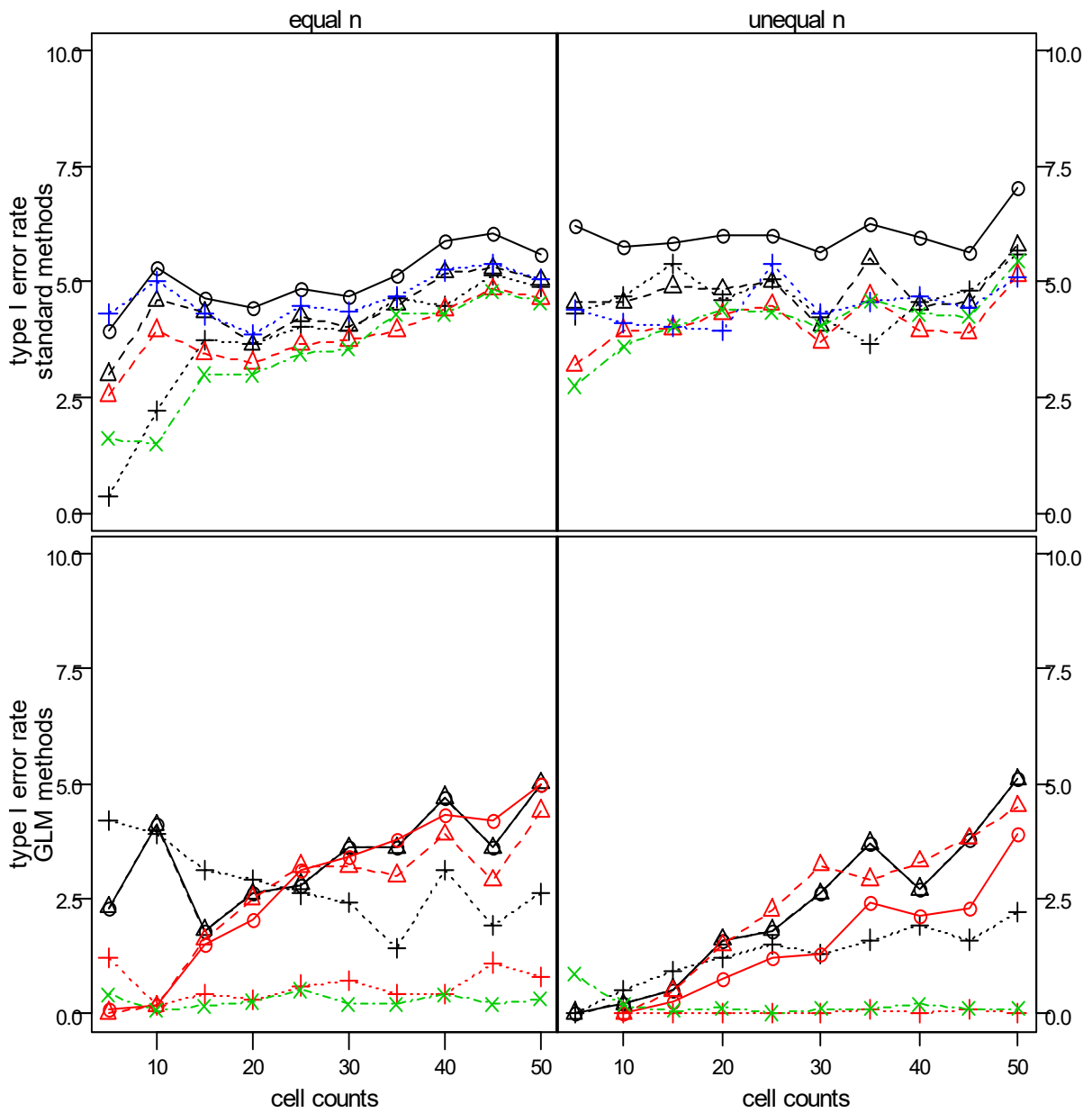
- Glmm Wald II
- - -△- - - Glmm Wald III
- .....+..... Glmm Fan&Zhang
- Gee Gosho/Wald
- - -△- - - Gee Gosho/F&Z
- .....+..... Gee Gosho/Pan
- - -×- - - Gee Liang&Zeger/F&Z

## 7. 11. 2. unequal correlations on B ( $r = 0.7, 0.5, 0.4, 0.2$ ) (effects $b_i = 0.3*s$ )

### 7. 11. 2. 1 $p = 0.5$

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	4.10	6.35	4.15	5.10	5.25	5.20	5.65	6.40	5.70	5.60	6.15	5.50	5.55	6.30
	par./ HF-corr.	3.45	5.50	3.90	4.45	4.80	4.65	5.40	5.20	4.60	4.55	5.30	4.70	4.90	5.30
	multivariate	0.50	2.90	3.35	4.05	3.90	4.50	4.95	4.00	4.80	5.40	5.40	4.30	4.40	5.40
	Puri & Sen	1.90	3.95	2.35	3.00	3.50	3.25	3.80	2.90	3.15	3.05	3.75	3.95	3.25	4.15
	ATS	4.80	5.95	4.10	4.55	4.95	4.75	5.40	4.55	4.35	4.15	4.10	4.40	4.70	5.35
	Koch	1.35	2.75	2.65	3.20	3.45	4.40	4.80	2.95	2.95	4.00	3.50	3.70	3.45	4.80
	Glmm Wald II	2.1	5.7	1.9	2.4	3.9	3.7	4.3	0.1	0.4	0.9	1.0	2.9	2.4	4.5
	Glmm Wald III	2.1	5.7	1.9	2.4	3.9	3.7	4.3	0.1	0.4	0.9	1.0	2.9	2.4	4.5
	Glmm Fan&Zhang	3.5	6.7	2.4	1.8	2.1	1.5	2.3	0.0	0.3	0.5	1.4	1.2	1.1	1.1
	Gee Gosho/Wald	0.1	0.2	1.5	2.1	3.4	4.3	5.0		0.0	0.2	0.7	1.3	2.1	3.9
	Gee Gosho/F&Z	0.0	0.2	1.6	2.5	3.2	3.9	4.4		0.0	0.5	1.5	3.2	3.3	4.5
	Gee Gosho/Pan	1.2	0.2	0.4	0.3	0.7	0.4	0.8		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	0.4	0.1	0.2	0.3	0.2	0.4	0.3	0.8	0.2	0.1	0.1	0.1	0.2	0.1	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.90	1.30	0.95	1.10	0.95	1.20	1.05	1.60	1.85	1.50	1.45	1.45	1.3	2.15
	par./ HF-corr.	0.45	0.90	0.65	0.70	0.65	0.90	0.85	1.15	1.30	1.05	1.00	1.05	0.8	1.55
	multivariate	0.10	0.25	0.25	0.45	0.55	0.60	0.55	0.45	1.00	1.00	0.80	0.65	0.8	1.25
	Puri & Sen	0.25	0.55	0.35	0.50	0.45	0.55	0.50	0.30	0.95	0.65	0.75	0.90	0.6	1.20
	ATS	1.10	1.30	0.85	0.90	0.80	0.90	0.90	1.85	0.65	1.10	1.05	1.10	0.8	1.65
	Koch	1.15	0.85	0.20	0.30	0.50	0.40	0.55	0.95	0.60	0.60	0.50	0.95	0.6	1.05
	Glmm Wald II	0.7	2.5	0.9	0.4	0.3	0.5	0.7	0.1	0.0	0.1	0.0	0.5	0.5	0.1
	Glmm Wald III	0.7	2.5	0.9	0.4	0.3	0.5	0.7	0.1	0.0	0.1	0.0	0.5	0.5	0.1
	Glmm Fan&Zhang	0.9	2.8	0.8	0.3	0.4	0.2	0.5	0.0	0.0	0.0	0.0	0.2	0.1	0.0
	Gee Gosho/Wald	0.1	0.0	0.3	0.1	0.7	0.8	0.8		0.0	0.0	0.2	0.1	0.4	0.2
	Gee Gosho/F&Z	0.0	0.0	0.2	0.3	0.4	1.2	1.0		0.0	0.1	0.3	0.3	0.8	1.2
	Gee Gosho/Pan	0.4	0.1	0.0	0.0	0.0	0.0	0.1		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.8	0.2	0.1	0.0	0.0	0.0	0.0	

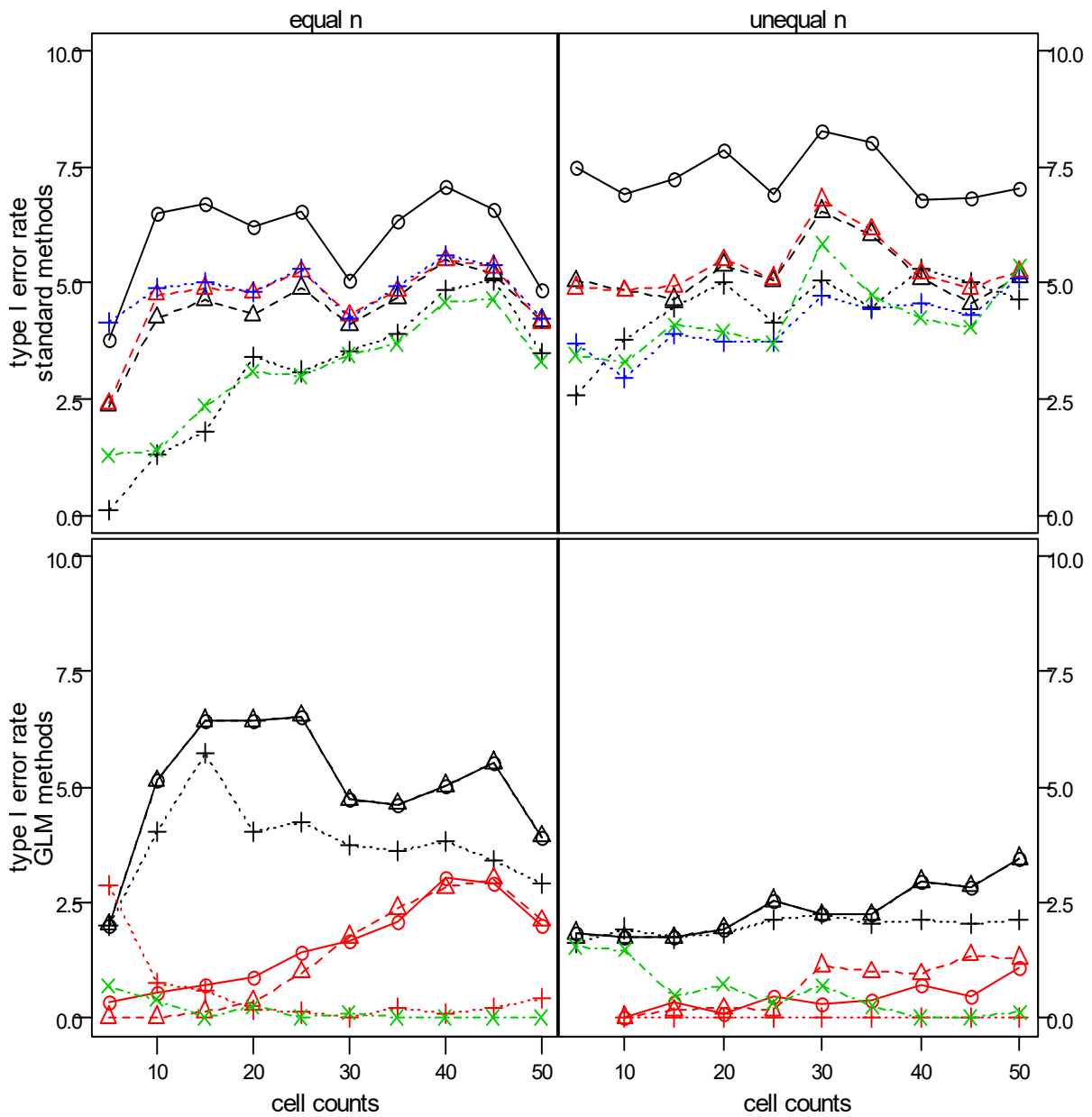
Graphic for  $\alpha=0.05$ :



**7. 11. 2. 2  $p = 0.8$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	3.80	6.15	6.55	5.85	5.90	6.65	4.55	7.60	6.60	7.55	7.70	7.65	6.75	7.00
	par./ HF-corr.	2.40	3.80	4.55	4.20	4.60	5.50	3.70	5.35	4.70	5.05	5.55	5.55	5.10	5.20
	multivariate	0.05	1.00	2.20	2.60	3.85	5.15	3.60	2.30	4.20	4.85	4.85	4.15	4.80	4.90
	Puri & Sen	2.30	4.25	4.70	4.00	4.30	5.35	3.55	4.75	4.35	4.75	5.55	5.60	5.10	4.90
	ATS	3.95	4.95	5.20	4.50	4.80	5.70	3.70	4.30	3.00	4.00	3.95	4.10	4.45	4.55
	Koch	0.95	1.60	3.50	2.80	3.25	4.90	3.45	3.65	3.20	4.05	4.00	5.30	5.05	4.70
	Glmm Wald II	2.0	5.1	6.4	6.4	4.7	5.0	3.9	1.8	1.7	1.7	1.9	2.2	2.9	3.5
	Glmm Wald III	2.0	5.1	6.4	6.4	4.7	5.0	3.9	1.8	1.7	1.7	1.9	2.2	2.9	3.5
	Glmm Fan&Zhang	2.0	4.0	5.7	4.0	3.7	3.8	2.9	1.6	1.9	1.7	1.8	2.2	2.1	2.1
	Gee Gosho/Wald	0.3	0.5	0.7	0.9	1.7	3.0	2.0		0.0	0.3	0.1	0.3	0.7	1.1
	Gee Gosho/F&Z	0.0	0.0	0.1	0.3	1.8	2.8	2.1		0.0	0.2	0.2	1.1	0.9	1.3
	Gee Gosho/Pan	2.9	0.7	0.6	0.2	0.0	0.1	0.4		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	0.7	0.4	0.0	0.2	0.1	0.0	0.0	1.5	1.5	0.5	0.7	0.7	0.0	0.1	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	1.10	1.40	1.90	1.05	1.35	1.95	1.70	3.00	2.05	2.45	2.30	2.00	2.20	2.00
	par./ HF-corr.	0.35	0.35	0.85	0.65	0.65	1.15	1.00	1.35	1.05	1.15	0.95	1.05	1.50	1.05
	multivariate	0.05	0.10	0.20	0.45	0.35	0.75	0.75	0.35	1.00	1.00	0.95	0.85	0.65	1.00
	Puri & Sen	0.25	0.60	0.90	0.75	0.85	1.10	1.00	1.10	1.15	1.20	0.95	1.10	1.50	1.20
	ATS	1.00	0.90	1.30	0.85	0.75	1.30	1.05	2.25	0.45	0.65	0.50	0.85	0.85	1.05
	Koch	0.95	1.05	1.75	0.90	0.30	0.65	0.70	2.05	0.70	0.90	0.70	0.75	0.95	0.85
	Glmm Wald II	1.7	2.9	3.0	1.9	1.8	1.4	1.7	1.7	1.6	1.7	1.6	1.7	2.1	2.1
	Glmm Wald III	1.7	2.9	3.0	1.9	1.8	1.4	1.7	1.7	1.6	1.7	1.6	1.7	2.1	2.1
	Glmm Fan&Zhang	1.6	2.1	2.6	1.7	1.3	1.2	1.3	1.6	1.6	1.7	1.7	1.7	1.8	1.9
	Gee Gosho/Wald	0.3	0.2	0.1	0.0	0.1	0.1	0.4		0.0	0.3	0.1	0.0	0.0	0.2
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.1	0.1	0.3		0.0	0.0	0.0	0.1	0.1	0.0
	Gee Gosho/Pan	2.2	0.3	0.4	0.1	0.0	0.0	0.0		0.0	0.0	0.0	0.0	0.0	0.0
Gee Liang&Zeger	0.7	0.4	0.0	0.2	0.1	0.0	0.0	1.5	1.5	0.5	0.6	0.7	0.0	0.1	

Graphic for  $\alpha=0.05$ :



legend standard methods

- parametric
- - -△- - - param-HF-adj
- .....+..... multivariate
- - -△- - - Puri & Sen
- .....+..... ATS
- - -×- - - Koch

legend GLM methods

- Glim Wald II
- - -△- - - Glim Wald III
- .....+..... Glim Fan&Zhang
- Gee Goshu/Wald
- - -△- - - Gee Goshu/F&Z
- .....+..... Gee Goshu/Pan
- - -×- - - Gee Liang&Zeger/F&Z

**7. 11. 2. 3  $p = 0.9$** 

$\alpha$	method	equal cell counts							unequal cell counts						
		5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.05	parametric	2.20	5.35	6.90	6.85	5.60	6.10	5.20	8.10	7.50	8.50	7.70	9.10	7.00	7.25
	par./ HF-corr.	1.30	3.00	4.25	4.60	4.05	4.80	4.15	4.65	4.85	5.85	5.15	6.90	4.90	5.20
	multivariate	0.05	0.55	1.05	1.55	2.35	3.55	3.50	1.05	2.85	3.75	4.90	5.15	3.55	4.80
	Puri & Sen	1.50	3.85	5.45	5.25	4.65	5.15	4.50	5.75	5.65	6.10	5.90	7.65	5.30	5.65
	ATS	2.70	3.65	5.15	4.75	4.50	4.85	4.25	2.75	2.75	3.35	2.50	4.25	3.15	4.15
	Koch	0.75	0.85	4.15	2.20	3.15	3.75	3.35	3.60	3.85	4.75	4.65	5.15	4.20	4.50
	Glmm Wald II	6.4	3.2	5.0	7.2	8.2	10.1	8.0	3.3	3.3	3.4	3.3	3.8	3.7	4.3
	Glmm Wald III	6.4	3.2	5.0	7.2	8.2	10.1	8.0	3.3	3.3	3.4	3.3	3.8	3.7	4.3
	Glmm Fan&Zhang	6.3	2.4	4.1	4.5	4.7	5.2	4.3	3.3	3.4	3.4	3.3	3.5	3.4	3.5
	Gee Gosho/Wald	2.5	0.9	0.7	1.2	1.1	1.1	2.3		1.8	0.9	0.5	0.2	0.0	0.4
	Gee Gosho/F&Z	0.0	0.0	0.0	0.2	0.6	0.8	1.8		0.8	0.4	0.3	0.9	0.3	0.8
	Gee Gosho/Pan	6.6	1.1	0.9	0.8	0.4	0.1	0.1		0.9	0.4	0.3	0.0	0.0	0.0
Gee Liang&Zeger	1.0	1.1	0.5	0.2	0.1	0.0	0.0	1.9	2.3	1.2	1.5	0.9	0.3	0.5	
$\alpha$	method	5	10	15	20	30	40	50	5	10	15	20	30	40	50
0.01	parametric	0.85	0.90	1.25	1.55	1.25	1.85	1.55	2.90	2.35	3.25	2.50	3.10	2.10	2.40
	par./ HF-corr.	0.05	0.15	0.60	0.60	0.70	0.85	0.80	1.35	1.25	1.35	1.10	1.70	0.90	1.15
	multivariate	0.05	0.05	0.15	0.05	0.35	0.35	0.40	0.05	0.55	0.50	0.75	0.70	0.75	0.95
	Puri & Sen	0.05	0.35	0.70	1.05	0.90	1.30	1.20	1.45	1.50	1.85	1.50	2.30	1.40	1.50
	ATS	0.65	0.60	0.80	0.80	0.75	1.05	0.95	1.50	0.35	0.50	0.10	0.75	0.60	0.30
	Koch	0.75	0.60	3.55	1.25	1.15	0.95	0.40	3.15	1.60	1.25	1.25	1.20	0.75	0.75
	Glmm Wald II	6.3	2.5	2.8	3.9	3.7	4.4	4.3	3.3	3.3	3.3	3.3	3.3	3.3	3.4
	Glmm Wald III	6.3	2.5	2.8	3.9	3.7	4.4	4.3	3.3	3.3	3.3	3.3	3.3	3.3	3.4
	Glmm Fan&Zhang	6.1	1.9	2.4	3.1	2.7	2.6	2.6	3.3	3.3	3.3	3.3	3.3	3.2	3.3
	Gee Gosho/Wald	1.9	0.9	0.4	0.2	0.1	0.0	0.1		1.8	0.9	0.3	0.0	0.0	0.1
	Gee Gosho/F&Z	0.0	0.0	0.0	0.0	0.0	0.0	0.1		0.8	0.4	0.3	0.0	0.0	0.1
	Gee Gosho/Pan	6.6	0.4	0.2	0.3	0.0	0.0	0.0		0.9	0.4	0.3	0.0	0.0	0.0
Gee Liang&Zeger	1.0	0.7	0.5	0.2	0.1	0.0	0.0	1.9	2.3	1.2	1.5	0.9	0.3	0.5	

Graphic for  $\alpha=0.05$ :

