

Supplemental Figures for ‘Estimation in Covariate Adjusted Regression’

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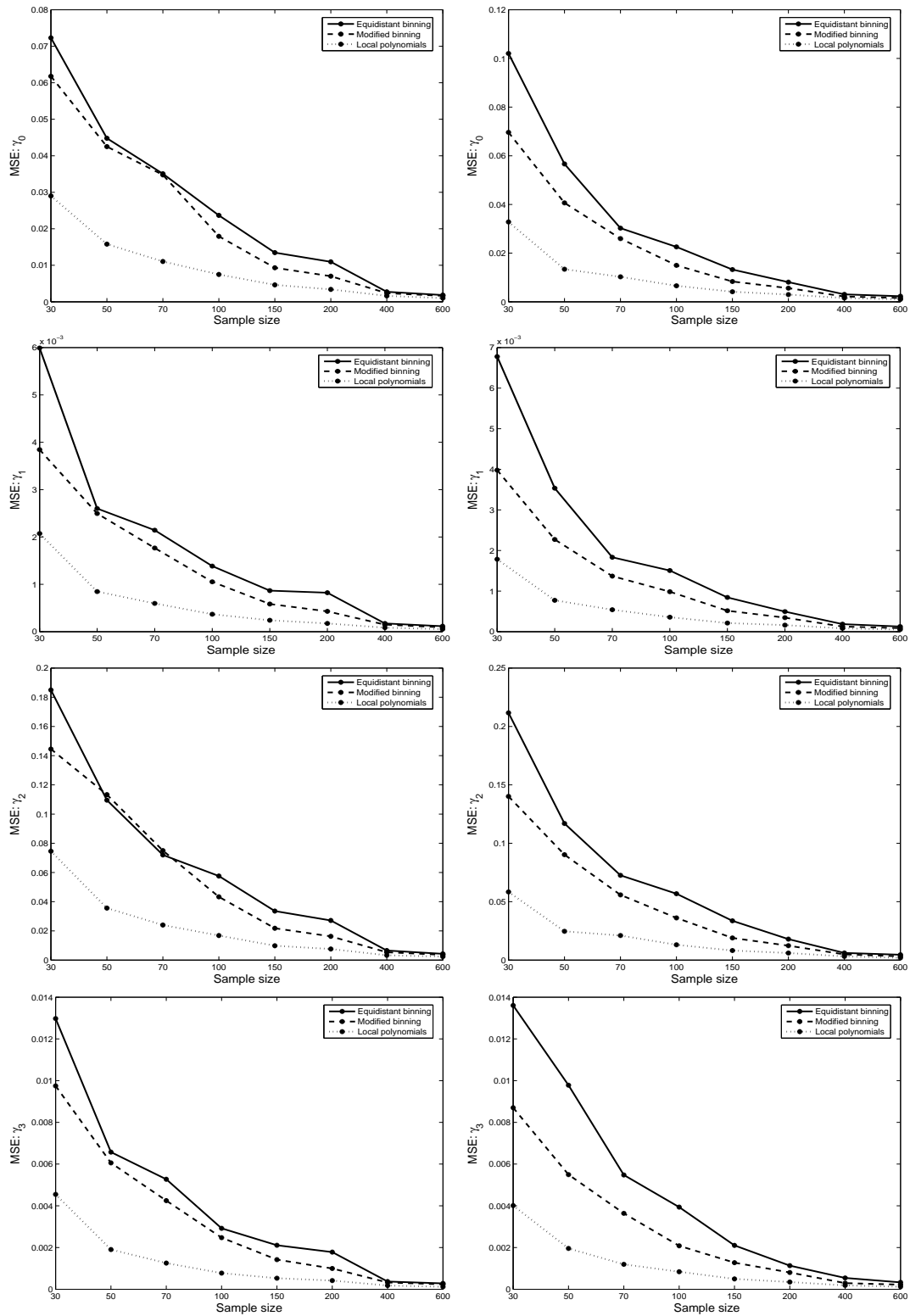


Figure 1: Estimated MSE of the estimators based on two binning algorithms: equidistant binning (NB), modified or nearest neighbor binning (NB), and local polynomial regression (LP) for uniformly distributed (left column) and normally distributed (right column) confounders corresponding to $\gamma_0, \dots, \gamma_3$.

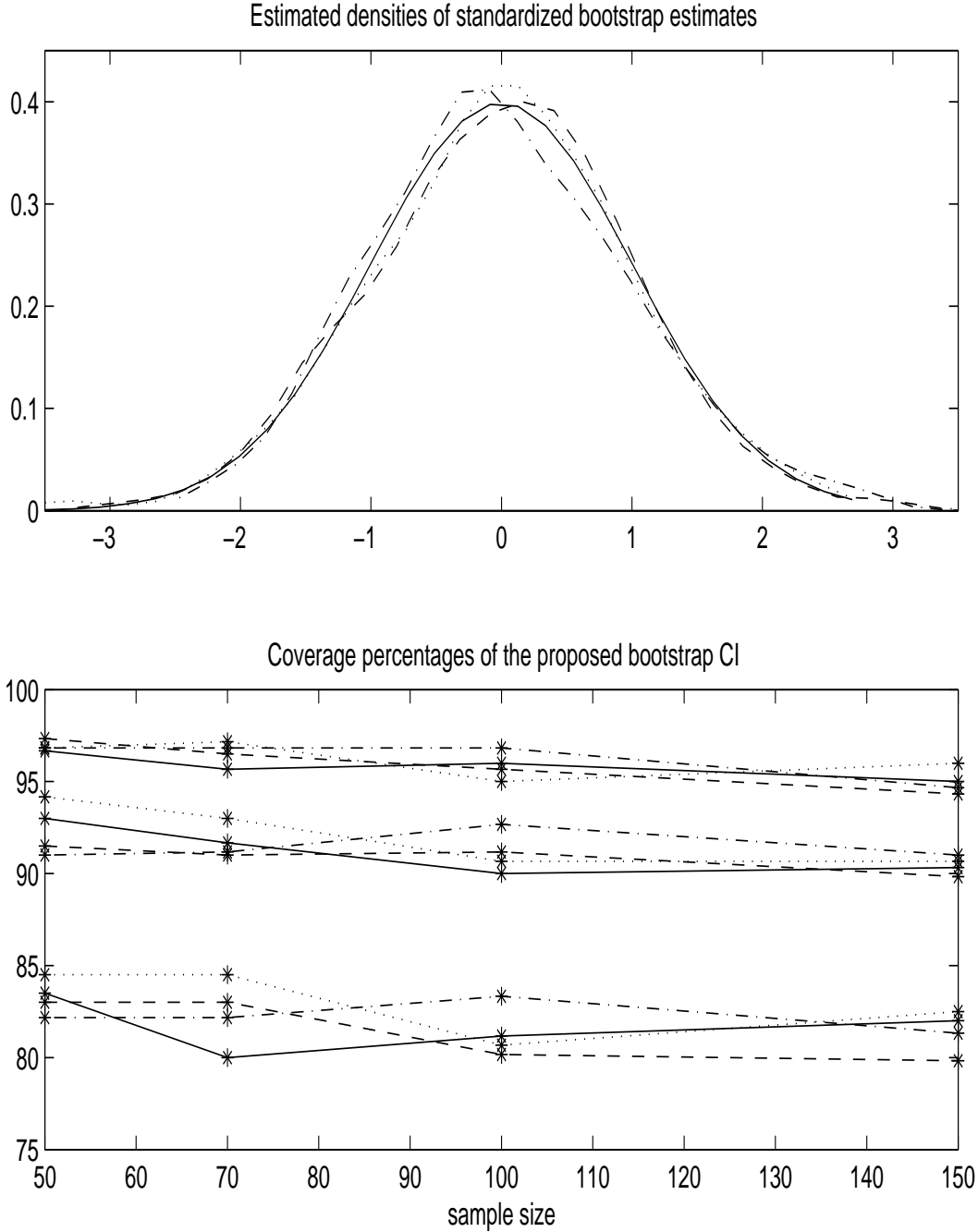


Figure 2: Plot of the estimated nonparametric densities of 1000 bootstrap estimates $\hat{\gamma}_{0,LP}^{(b)}$ (dashed), $\hat{\gamma}_{1,LP}^{(b)}$ (dash-dotted), $\hat{\gamma}_{2,LP}^{(b)}$ (dotted) used in forming 95% CI's of the regression parameters in the analysis of diabetes data, overlaying the standard normal density (solid), (panel 1). A fine binning procedure is followed by local least squares fits with cross validation bandwidth choices of 0.4 to obtain the nonparametric densities. The estimated coverage values of the proposed bootstrap CI's for γ_0 (solid), γ_1 (dash-dotted), γ_2 (dashed), γ_3 (dotted) are given in panel 2, corresponding to significance levels 0.95, 0.90, 0.80.