

Appendix A1: Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = VC$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
	ω_i	Σ									
	VC	None	483.68 484.97 483.71 0.93 250	484.19 486.11 484.27 0.94 250	484.28 486.30 484.37 0.94 250	485.18 488.42 485.36 0.95 250	486.99 490.35 487.18 1.20 158		487.08 490.44 487.27 1.19 159		486.17 490.61 486.48 0.95 250
Mean AIC		Int. only	482.92	435.91	436.54	440.47	437.49		437.50		437.36
Mean BIC			484.22	438.50	439.81	443.09	441.87		441.87		441.74
Mean AICc			482.96	436.03	436.72	440.59	437.79		437.79		437.67
Standard error			1.41	0.89	0.90	0.96	0.90		0.90		0.90
Data sets fitted			250	250	250	250	250		250		250
True Model		VC	486.26 487.55 486.30 1.47 250	436.16 438.76 436.28 0.94 250	435.94 439.45 436.14 0.92 250	437.98 440.68 438.11 0.94 250	436.91 441.42 437.23 0.92 250		436.91 441.42 437.23 0.92 250		436.70 441.13 437.01 0.92 250
		CS	484.09 485.39 484.13 1.33 250	443.18 445.78 443.30 0.95 250	439.05 442.34 439.23 0.91 250	439.01 442.27 439.19 0.92 250	439.87 444.24 440.17 0.92 250		439.87 444.24 440.17 0.92 250		439.76 444.15 440.07 0.93 250
		CSH	483.34 484.63 483.38 1.46 250	436.70 439.30 436.82 0.97 250	436.74 440.32 436.95 0.96 250	438.76 441.46 438.89 0.97 250	437.14 441.94 437.49 0.97 250		437.27 442.08 437.63 0.97 249		437.16 442.04 437.53 0.97 250
		AR(1)									
		ARH(1)	481.48 482.78 481.52 1.34 250	435.01 437.60 435.13 0.87 250	434.99 438.52 435.20 0.86 250	437.41 440.13 437.54 0.89 250	435.44 440.28 435.80 0.86 250		435.44 440.28 435.80 0.87 250		435.47 440.6 435.84 0.87 250
		TOEP									
		UN	482.40 483.69 482.43 1.45 250	436.16 438.75 436.28 0.89 250	436.40 439.89 436.60 0.90 250	439.10 441.80 439.23 0.94 250	437.04 441.88 437.40 0.90 250		437.04 441.88 437.40 0.90 250		437.00 441.85 437.36 0.91 250
	CS	None	483.75 485.04 483.79 1.45 250	435.52 438.12 435.64 0.99 250	435.88 439.02 436.05 0.99 250	440.43 443.05 440.55 1.05 250	436.90 441.29 437.21 0.99 246		436.90 441.28 437.20 0.99 246		436.84 441.24 437.15 0.99 250
		Int. only									
		VC									
		CS									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = VC$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	CS	CSH	484.61 485.90 484.65 1.40 250	435.65 438.24 435.77 0.95 250	435.72 439.22 435.92 0.94 250	438.68 441.36 438.81 0.93 250	436.21 441.06 436.58 0.94 250		436.22 441.06 436.58 0.94 250		436.19 441.04 436.55 0.93 250
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	CSH	None	482.33 483.62 482.37 1.35 250	436.05 438.65 436.17 0.92 250	436.49 439.61 436.66 0.92 250	441.41 444.02 441.53 0.94 250	437.36 441.75 437.67 0.94 249		437.36 441.75 437.67 0.94 249		437.26 441.63 437.56 0.93 250
		Int. only									
		VC									
		CS									
		CSH	484.29 485.59 484.33 1.48 250	436.76 439.35 436.88 1.03 250	436.59 440.20 436.81 1.03 250	438.75 441.48 438.88 1.04 250	436.65 441.59 437.03 1.03 249		436.65 441.59 437.03 1.03 249		436.60 441.57 436.98 1.03 250
		AR(1)									
		ARH(1)	485.18 486.48 485.22 1.35 250	436.94 439.53 437.06 0.97 250	436.27 439.86 436.48 0.97 250	438.05 440.85 438.19 0.98 250	436.63 441.56 437.00 0.96 250		436.63 441.56 437.00 0.96 250		436.61 441.55 436.99 0.95 250
		TOEP									
		UN	483.66 484.95 483.69 1.24 250	436.18 438.77 436.30 0.91 250	435.78 439.39 435.99 0.89 250	437.66 440.42 437.80 0.90 250	435.87 440.79 436.24 0.88 250		435.87 440.79 436.24 0.88 250		435.85 440.80 436.23 0.88 250
	AR(1)	None	480.96 482.26 481.00 1.14 250	455.40 457.99 455.51 1.02 250	455.43 458.83 455.62 1.02 250	457.41 460.28 457.55 1.05 250	450.03 454.99 450.41 0.96 249		450.04 454.99 450.41 0.96 249		449.75 454.91 450.15 0.96 250
		Int. only	484.74 486.04 484.78 1.40 250	437.46 440.06 437.58 0.93 250	437.86 441.01 438.03 0.93 250	442.55 445.18 442.68 1.00 250	438.87 443.23 439.17 0.94 248		438.87 443.23 439.17 0.94 248		438.83 443.17 439.13 0.94 250

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = VC$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	AR(1)	VC	483.12 484.42 483.16 1.37 250	435.00 437.56 435.12 0.92 250	434.95 438.41 435.15 0.90 250	436.56 439.22 436.68 0.90 250	435.88 440.19 436.17 0.91 250		435.88 440.19 436.17 0.91 250		435.59 439.80 435.88 0.91 250
		CS									
		CSH	481.99 483.28 482.02 1.43 250	436.40 438.99 436.51 0.97 250	435.71 439.38 435.93 0.96 250	436.82 439.64 436.96 0.97 250	435.71 440.66 436.08 0.97 249		435.71 440.66 436.08 0.97 249		435.69 440.67 436.07 0.96 250
		AR(1)									
		ARH(1)	484.80 486.10 484.84 1.39 250	436.61 439.20 436.73 1.00 250	435.87 439.49 436.09 0.98 250	437.56 440.36 437.70 0.99 250	435.78 440.70 436.15 0.98 249		435.78 440.70 436.15 0.98 249		435.69 440.60 436.06 0.98 250
		TOEP									
		UN	484.92 486.22 484.96 1.40 250	437.48 440.07 437.59 0.95 250	436.83 442.21 437.05 0.94 250	438.50 441.28 438.64 0.92 250	437.21 440.26 437.59 0.94 249		437.21 442.21 437.59 0.94 249		437.12 442.15 437.52 0.94 250
	ARH(1)	None	483.78 485.08 483.82 1.27 250	455.16 457.76 455.28 1.02 250	455.48 458.81 455.67 1.03 250	458.38 461.12 458.15 1.07 250	450.45 455.53 450.84 0.97 247		450.58 455.67 450.98 0.97 246		450.38 455.55 450.78 0.96 250
		Int. only									
		VC	481.68 482.98 481.72 1.36 250	435.53 438.13 435.65 0.94 250	435.26 438.71 435.46 0.94 250	436.97 439.70 437.11 0.96 250	436.29 440.74 436.60 0.95 249		436.29 440.74 436.60 0.95 249		436.19 440.63 436.50 0.95 250
		CS									
		CSH	482.98 484.27 483.02 1.31 250	437.33 439.92 437.45 0.95 250	437.21 440.76 437.42 0.96 250	439.33 442.04 439.46 0.98 250	437.49 442.37 437.86 0.95 250		437.49 442.37 437.86 0.95 250		437.51 442.43 437.88 0.95 250
		AR(1)									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = VC$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	ARH(1)	ARH(1)	482.01 483.30 482.04 1.24 250	435.22 437.81 435.34 0.94 250	435.22 438.79 435.43 0.94 250	437.40 440.10 437.53 0.97 250	435.58 440.47 435.95 0.96 250		435.58 440.47 435.95 0.96 250		435.53 440.41 435.90 0.96 250
		TOEP									
		UN	481.97 483.27 482.01 1.36 250	435.78 438.37 435.90 0.97 250	435.71 439.24 435.92 0.96 250	438.02 440.72 438.15 0.97 250	436.03 440.93 436.40 0.96 250		436.03 440.93 436.40 0.96 250		436.09 441.04 436.47 0.96 250
	TOEP	None	482.60 483.89 482.64 1.33 250	435.06 437.65 435.18 0.95 250	435.60 439.03 435.80 0.96 250	439.52 442.2 439.65 0.97 250	435.57 440.56 435.95 0.96 250		435.60 440.56 435.94 0.96 250		435.54 440.53 435.92 0.97 250
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	UN	None	482.94 484.24 482.98 1.47 250	436.26 438.85 436.38 1.04 250	436.45 439.98 436.66 1.04 250	439.00 441.67 439.13 1.08 250	436.78 441.65 437.15 1.03 250		436.78 441.65 437.15 1.03 250		436.73 441.59 437.10 1.04 250
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = \text{CS}$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
	ω_i	Σ									
	VC	None	484.69 487.28 484.80 0.94 250				482.89 487.51 483.25 3.43 23			488.26 493.26 488.64 1.23 141	
Mean AIC Mean BIC Mean AICc Standard error Data sets fitted		Int. only	435.91 438.50 436.03 0.89 250				439.19 445.27 439.74 1.79 65			438.20 442.84 438.54 0.98 187	
True Model		VC	436.16 438.76 436.28 0.94 250				440.13 446.34 440.70 1.62 99			437.69 442.55 438.05 1.12 183	
		CS	443.18 445.78 443.30 0.95 250				441.71 447.70 442.25 1.32 114			439.44 444.54 439.83 1.21 137	
		CSH	436.70 439.30 436.82 0.97 250				441.80 447.92 442.36 1.32 114			439.44 443.20 438.56 1.21 137	
		AR(1)									
		ARH(1)	435.01 437.60 435.13 0.87 250				438.52 444.62 439.07 1.22 133			436.20 441.26 436.58 0.91 221	
		TOEP									
		UN	436.16 438.75 436.28 0.89 250				439.03 445.17 439.59 1.33 118			437.93 442.92 438.31 0.93 227	
	CS	None	435.52 438.12 435.64 0.99 250				438.25 444.17 438.78 2.34 49			437.20 441.84 437.54 1.11 189	
		Int. only									
		VC									
		CS									

Appendix A1 (cont.): Average AIC and BIC values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{CS}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	CS	CSH	435.65 438.24 435.77 0.95 250				439.64 445.77 440.20 1.18 135			436.50 441.51 436.89 0.95 225	
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	CSH	None	436.05 438.65 436.17 0.92 250				437.53 443.52 438.07 2.38 45			436.67 441.28 437.00 1.05 194	
		Int. only									
		VC									
		CS									
		CSH	436.76 439.35 436.88 1.03 250				439.10 445.18 439.65 1.26 159			437.03 442.13 437.43 1.08 231	
		AR(1)									
		ARH(1)	436.94 439.53 437.06 0.97 250				439.55 445.65 440.10 1.12 165			436.91 442.00 437.31 0.96 231	
		TOEP									
		UN	436.18 438.77 436.30 0.91 250				438.56 444.60 439.10 1.12 160			436.24 441.34 436.64 0.93 227	
	AR(1)	None	455.40 457.99 455.51 1.02 250				450.61 456.05 451.06 1.33 143			449.88 455.07 450.29 0.96 248	
		Int. only	437.46 440.06 437.58 0.93 250				440.67 446.62 441.20 2.12 51			439.36 443.93 439.69 1.08 193	

Appendix A1 (cont.): Average AIC and BIC values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{CS}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	AR(1)	VC	435.00 437.59 435.12 0.92 250				439.69 445.82 440.25 1.92 69			437.62 442.35 437.96 1.19 153	
		CS									
		CSH	436.40 438.99 436.51 0.97 250				437.56 443.65 438.11 1.12 179			435.73 440.83 436.12 0.98 233	
		AR(1)									
		ARH(1)	436.61 439.20 436.73 1.00 250				437.94 443.97 438.48 1.25 167			435.97 441.04 436.36 1.02 225	
		TOEP									
		UN	437.48 440.0 437.59 0.95 250				439.53 445.70 440.10 1.05 169			437.41 442.55 437.81 0.97 233	
	ARH(1)	None	455.16 457.76 455.28 1.02 250				451.17 456.54 451.61 1.26 124			450.47 455.64 450.87 0.96 249	
		Int. only									
		VC	435.53 438.13 435.65 0.94 250				439.10 445.22 439.66 1.72 88			436.83 441.71 437.19 1.20 164	
		CS									
		CSH	437.33 439.92 437.45 0.95 250				439.15 445.16 439.69 1.30 141			437.87 442.91 438.26 0.98 230	
		AR(1)									

Appendix A1 (cont.): Average AIC and BIC values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{CS}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
		ARH(1)	435.22 437.81 435.34 0.94 250				436.09 442.19 436.64 1.27 143			435.10 440.14 435.49 1.02 227	
		TOEP									
		UN	435.78 438.37 435.90 0.97 250				438.02 444.02 438.55 1.50 140			435.96 441.03 436.35 1.02 230	
	TOEP	None	435.06 437.65 435.18 0.95 250				439.17 445.20 439.71 1.40 118			435.90 440.97 436.29 0.99 240	
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	UN	None	436.26 438.85 436.38 1.04 250				439.56 445.65 440.11 1.38 139			437.26 442.26 437.64 1.07 229	
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = \text{CSH}$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
	ω_i	Σ									
	VC	None	487.49 493.97 488.10 0.96 250				489.56 497.66 490.51 1.67 93		489.50 497.61 490.44 1.67 93		490.21 499.22 491.37 1.13 161
Mean AIC		Int. only	438.95				440.97		441.21		440.73
Mean BIC			445.43				449.66		449.90		449.53
Mean AICc			439.56				442.06		442.30		441.84
Standard error			0.89				1.21		1.20		1.11
Data sets fitted			250				152		152		166
True Model		VC	438.38 444.86 438.99 0.95 250				439.32 448.03 440.41 1.08 159		439.20 447.92 440.29 1.10 156		438.62 447.43 439.74 1.11 167
		CS	442.99 449.47 443.60 0.97 250				442.76 451.46 443.85 1.23 150		442.51 451.19 443.60 1.23 149		442.21 450.97 443.32 1.24 155
		CSH	439.48 445.96 440.09 0.98 250				439.52 448.49 440.68 1.38 129		439.73 448.74 440.90 1.38 127		438.71 447.76 439.88 1.32 140
		AR(1)									
		ARH(1)	437.64 444.12 438.25 0.88 250				437.70 446.67 438.85 1.25 128		437.92 446.90 439.08 1.26 126		437.94 447.24 439.18 1.22 139
		TOEP									
		UN	439.00 445.48 439.61 0.92 250				440.49 449.53 441.66 1.21 150		440.23 449.26 441.40 1.20 150		440.38 449.59 441.60 1.22 154
	CS	None	438.48 444.96 439.09 0.99 250				440.90 449.37 441.94 1.23 158		440.89 449.32 441.89 1.23 158		439.89 448.66 441.00 1.28 165
		Int. only									
		VC									
		CS									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{CSH}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	CS	CSH	438.20 444.68 438.81 0.96 250				438.04 447.03 439.20 1.38 138		438.30 447.27 439.45 1.37 138		437.97 447.16 439.18 1.27 153
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	CSH	None	437.10 443.58 437.71 0.92 250				438.91 447.51 439.97 1.14 165		438.83 447.46 439.90 1.13 168		438.29 447.24 439.44 1.07 190
		Int. only									
		VC									
		CS									
		CSH	437.83 444.31 438.44 1.03 250				437.67 446.80 438.87 1.50 124		437.50 446.61 438.69 1.48 125		436.41 445.74 437.65 1.49 132
		AR(1)									
		ARH(1)	437.91 444.38 438.52 0.98 250				434.57 443.68 435.77 1.36 134		434.62 443.74 435.82 1.36 133		435.42 444.83 436.68 1.35 140
		TOEP									
		UN	437.22 443.70 437.83 0.90 250				434.63 443.76 435.83 1.18 129		434.88 443.98 436.07 1.17 132		434.71 444.00 435.95 1.03 159
	AR(1)	None	458.36 464.84 458.97 1.04 250				449.87 458.80 451.02 1.75 65		449.82 458.74 450.96 1.78 64		451.61 461.27 452.94 140 103
		Int. only	440.42 446.90 441.03 0.95 250				442.13 450.57 443.15 1.24 157		441.91 450.35 442.94 1.24 158		440.74 449.53 441.85 1.17 169

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{CSH}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	AR(1)	VC	437.35 443.83 437.97 0.91 250				439.03 447.71 440.11 1.10 166		439.07 447.75 440.16 1.09 170		439.31 448.02 440.41 1.10 169
		CS									
		CSH	438.25 444.73 438.86 0.97 250				439.37 448.26 440.51 1.38 126		439.51 448.41 440.65 1.40 123		437.92 446.91 439.08 1.48 120
		AR(1)									
		ARH(1)	438.41 444.89 439.02 0.99 250				437.53 446.49 438.68 1.42 117		437.67 446.60 438.82 1.38 121		438.56 447.65 439.74 1.23 134
		TOEP									
		UN	439.62 446.10 440.23 0.94 250				439.12 448.03 440.26 1.36 128		439.32 448.23 440.46 1.35 125		438.13 447.23 439.32 1.32 128
	ARH(1)	None	456.90 463.38 448.36 1.03 250				453.34 462.39 454.51 1.69 83		453.47 462.55 454.65 1.73 80		449.14 458.80 450.47 1.34 129
		Int. only									
		VC	437.80 444.28 438.41 0.96 250				436.51 445.18 437.59 1.23 133		436.39 445.05 437.46 1.27 134		435.36 443.94 436.42 1.21 150
		CS									
		CSH	439.60 446.08 439.14 0.94 250				437.88 447.06 439.09 1.40 118		437.64 446.79 438.84 1.38 119		436.70 446.16 437.98 1.41 113
		AR(1)									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{CSH}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	ARH(1)	ARH(1)	437.67 444.15 436.79 0.95 250				436.92 445.94 438.09 1.64 96		436.98 446.00 438.14 1.64 97		436.73 445.99 437.96 1.53 109
		TOEP									
		UN	438.17 444.65 437.36 0.99 250				435.64 444.69 436.81 1.49 103		435.71 444.71 436.88 1.48 103		435.79 445.21 437.06 1.61 93
	TOEP	None	438.16 444.64 438.76 0.98 250				435.75 444.66 436.89 1.46 116		435.84 444.73 436.97 1.45 118		434.97 444.07 436.16 1.33 138
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	UN	None	437.45 443.93 438.06 1.04 250				434.64 443.87 435.86 1.48 120		434.64 443.87 435.86 1.48 120		435.33 444.85 436.62 1.42 129
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = \text{AR}(1)$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
	ω_i	Σ									
	VC	None	484.67 487.26 484.79 0.94 250	485.1 488.29 485.28 0.95 250	485.18 488.48 485.36 0.95 250		487.53 492.46 487.90 1.55 85		487.52 492.46 487.90 1.55 85		486.94 492.66 487.43 0.97 250
Mean AIC		Int. only	446.07	436.88	437.5		438.19		438.19		438.44
Mean BIC			448.66	440.76	442.06		443.88		443.88		444.20
Mean AICc			446.19	437.12	437.82		438.67		438.67		438.93
Standard error			0.99	0.89	0.89		0.89		0.89		0.89
Data sets fitted			250	250	250		24.5		245		250
True Model		VC	445.06 447.66 445.18 0.99 250	437.18 441.06 437.42 0.94 250	437.04 441.83 437.40 0.92 250		437.68 443.32 438.16 0.94 247		437.68 443.31 438.16 0.93 245		437.7 443.35 438.19 0.93 250
		CS	449.16 451.76 449.28 1.02 250	443.69 447.57 443.93 0.96 250	439.91 444.46 440.23 0.91 250		440.44 445.96 440.90 0.93 244		440.44 445.96 440.90 0.93 244		440.74 446.41 441.22 0.93 250
		CSH	441.80 444.39 441.92 1.03 250	436.88 440.74 437.11 0.98 250	436.99 441.71 437.33 0.97 250		437.94 443.77 438.45 0.98 244		437.96 443.77 438.46 0.98 245		437.92 443.89 438.45 0.97 250
		AR(1)									
		ARH(1)	440.80 443.40 440.92 0.90 250	435.25 439.12 435.49 0.86 250	435.26 439.97 435.61 0.86 250		435.85 441.72 436.37 0.87 243		435.85 441.72 436.37 0.87 243		435.85 441.76 436.37 0.86 250
		TOEP									
		UN	441.70 444.29 441.82 0.96 250	436.53 440.40 436.76 0.90 250	436.77 441.42 437.10 0.92 250		437.63 443.51 438.15 0.93 243		437.63 443.51 438.15 0.93 243		437.70 443.63 438.23 0.92 250
	CS	None	445.96 448.56 446.08 1.06 250	436.48 440.37 436.72 1.00 250	436.82 441.27 437.13 0.99 250		437.95 443.64 438.44 1.00 248		437.95 443.64 438.44 1.00 248		437.85 443.58 438.34 0.99 250
		Int. only									
		VC									
		CS									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{AR}(1)$									
	ω_i	Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	CS	CSH	441.22 443.81 441.33 0.97 250	436.03 439.92 436.27 0.95 250	436.28 440.98 436.62 0.94 250		436.89 442.77 437.41 0.95 247		436.89 442.77 437.41 0.95 247		436.98 442.91 437.50 0.95 250
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	CSH	None	446.33 448.92 446.45 1.03 250	437.04 440.92 437.28 0.92 250	437.36 441.76 437.67 0.92 250		438.38 444.08 438.87 0.94 247		438.39 444.09 438.88 0.94 247		438.22 443.97 438.72 0.93 250
		Int. only									
		VC									
		CS									
		CSH	439.97 442.56 440.09 1.07 250	436.34 440.21 436.58 1.03 250	436.65 441.42 437.00 1.04 250		437.40 443.35 437.93 1.05 244		437.40 443.35 437.93 1.05 244		437.15 443.26 437.71 1.04 250
		AR(1)									
		ARH(1)	441.16 443.75 441.28 0.97 250	436.81 440.67 437.05 0.96 250	436.67 441.46 437.02 0.97 250		436.92 442.97 437.47 0.98 245		436.92 442.95 437.46 0.98 245		437.18 443.36 437.75 0.96 250
		TOEP									
		UN	440.12 442.71 440.24 0.90 250	436.14 439.99 436.37 0.89 250	436.07 440.82 436.42 0.89 250		436.26 442.25 436.80 0.92 241		436.26 442.25 436.80 0.92 241		436.39 442.51 436.95 0.89 250
	AR(1)	None	445.45 448.04 445.57 0.91 250	445.93 449.16 438.90 0.92 250	446.18 449.82 446.41 0.92 250		447.25 452.67 447.69 1.17 153		447.17 452.57 447.61 1.15 155		447.69 453.47 448.20 0.93 250
		Int. only	447.77 450.36 447.88 1.02 250	438.66 442.55 446.11 0.93 250	439.07 443.53 439.38 0.93 250		440.29 445.99 440.78 0.94 246		436.74 446.00 440.79 0.92 246		436.46 445.81 440.59 0.92 250

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{AR}(1)$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	AR(1)	VC	446.61 449.20 446.73 0.98 250	435.80 439.69 436.04 0.93 250	435.70 440.57 436.07 0.91 250		436.72 442.51 437.22 0.92 246		436.74 442.54 437.24 0.92 246		436.46 442.21 436.96 0.92 250
		CS									
		CSH	445.22 447.81 445.34 1.06 250	436.60 440.49 436.84 0.95 250	435.54 440.50 435.92 0.95 250		432.37 438.76 432.97 0.95 246		432.37 438.76 432.97 0.95 246		432.42 438.88 433.03 0.94 250
		AR(1)									
		ARH(1)	445.79 448.38 445.91 1.07 250	436.87 440.76 437.11 1.01 250	435.85 440.79 436.23 0.99 250		433.07 439.49 433.67 0.96 248		433.07 439.49 433.67 0.96 248		432.98 439.44 433.59 0.96 250
		TOEP									
		UN	446.91 449.50 447.03 1.03 250	437.84 441.72 438.08 0.94 250	437.01 441.97 437.39 0.93 250		433.85 440.26 434.45 0.91 248		433.85 440.26 434.45 0.91 248		433.91 440.37 434.52 0.90 250
	ARH(1)	None	445.73 448.33 445.85 0.93 250	446.17 449.41 446.35 0.93 250	446.46 449.99 446.68 0.93 250		446.85 452.26 447.29 1.23 146		446.65 452.07 447.11 1.24 146		447.87 453.52 448.35 0.94 250
		Int. only									
		VC	445.52 448.11 445.64 0.99 250	436.47 440.35 436.71 0.95 250	436.12 440.92 436.48 0.95 250		437.09 442.93 437.60 0.97 246		437.09 442.93 437.60 0.97 246		437.08 443.00 437.60 0.95 250
		CS									
		CSH	446.88 449.47 447.00 0.96 250	437.95 441.84 438.19 0.96 250	437.68 442.56 438.04 0.97 250		434.84 441.23 435.44 0.97 246		434.83 441.21 435.43 0.97 246		434.72 441.18 435.33 0.96 250
		AR(1)									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{AR}(1)$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
		ARH(1)	445.13 447.72 445.25 1.06 250	435.52 439.41 435.76 0.95 250	435.41 440.34 435.78 0.95 250		433.20 439.55 433.79 0.94 249		433.17 439.53 433.76 0.94 248		432.94 439.38 433.54 0.93 250
		TOEP									
		UN	445.07 447.66 445.19 1.07 250	436.40 440.29 436.64 0.96 250	436.04 440.86 436.40 0.95 250		433.59 439.93 434.18 0.92 244		433.64 439.99 434.23 0.92 245		433.83 440.29 434.44 0.92 250
	TOEP	None	443.33 445.92 443.45 1.03 250	435.38 439.27 435.62 0.97 250	435.83 440.55 436.17 0.98 250		433.32 439.71 433.92 0.94 247		433.32 439.71 433.92 0.94 247		433.55 439.99 434.15 0.94 250
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	UN	None	446.26 448.85 446.38 1.10 250	436.98 440.87 437.22 1.05 250	436.88 441.76 437.25 1.05 250		434.42 440.80 435.02 1.01 250		434.42 440.80 435.02 1.02 250		434.30 440.72 434.90 1.00 250
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = \text{ARH}(1)$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
	ω_i	Σ									
	VC	None	487.49 493.96 488.10 0.95 250		488.01 495.23 488.77 0.96 250		489.50 498.25 490.60 1.28 153		489.49 498.23 490.58 1.28 153		490.25 499.87 491.57 1.02 231
Mean AIC		Int. only	449.15		440.30		441.05		441.05		441.43
Mean BIC			455.63		448.79		450.56		450.57		451.10
Mean AICc			449.76		441.33		442.34		442.34		442.76
Standard error			1.00		0.92		0.98		0.99		0.94
Data sets fitted			250		246		226		224		238
True Model		VC	447.04 453.92 448.06 1.03 250		439.71 448.34 440.77 0.94 244		441.08 450.63 442.38 0.94 230		441.08 450.63 442.38 0.94 230		441.23 450.82 442.54 0.95 224
		CS	450.48 456.96 451.09 1.05 250		442.51 450.89 443.52 0.95 246		443.71 453.03 444.95 1.00 228		443.70 453.01 444.94 1.00 228		444.56 454.14 445.87 0.97 227
		CSH	444.62 451.10 445.23 1.05 250		439.48 447.99 440.52 1.00 249		440.19 449.74 441.49 1.02 223		440.34 449.87 441.64 1.02 224		440.98 450.82 442.36 0.99 231
		AR(1)									
		ARH(1)	443.62 450.08 444.21 0.91 250		438.09 446.62 439.13 0.87 247		438.75 448.44 440.08 0.93 228		438.69 448.38 440.03 0.93 230		438.74 448.58 440.11 0.90 237
		TOEP									
		UN	444.61 451.08 445.22 0.99 250		439.60 448.12 440.64 0.94 248		440.80 450.40 442.12 0.95 228		440.64 450.24 441.96 0.96 229		441.45 451.22 442.81 0.96 229
	CS	None	448.97 455.45 449.58 1.06 250		439.74 448.15 440.75 1.00 247		440.49 449.99 441.77 1.05 231		440.39 449.89 441.67 1.04 231		440.60 450.23 441.92 1.03 239
		Int. only									
		VC									
		CS									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = \text{ARH}(1)$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	CS	CSH	443.90 450.38 444.52 0.98 250		438.82 447.38 439.87 0.97 247		439.60 449.18 440.91 1.03 222		439.68 449.26 440.99 1.03 224		440.14 449.90 441.50 0.99 235
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	CSH	None	447.10 453.58 447.71 1.04 250		438.91 447.27 439.91 0.96 243		439.81 449.34 441.11 0.99 225		439.92 449.46 441.21 0.99 224		439.83 449.44 441.15 0.96 229
		Int. only									
		VC									
		CS									
		CSH	441.00 447.48 441.61 1.07 250		434.87 443.42 435.92 1.04 238		435.26 444.85 436.58 1.11 194		435.25 444.82 436.56 1.11 196		434.71 444.50 436.07 1.16 192
		AR(1)									
		ARH(1)	442.30 448.78 442.91 0.98 250		435.32 443.84 436.36 0.99 240		435.46 445.11 436.79 1.08 200		435.53 445.18 436.86 1.07 201		435.50 445.37 436.89 1.10 195
		TOEP									
		UN	441.31 447.79 441.92 0.90 250		434.92 443.50 435.97 0.88 224		434.77 444.29 436.07 0.94 195		434.72 444.23 436.01 0.94 196		435.05 444.75 436.39 0.94 196
	AR(1)	None	448.62 455.10 449.23 0.94 250		449.22 456.64 450.03 0.94 249		451.10 459.94 452.23 1.06 186		450.88 459.71 452.00 1.05 187		450.36 459.94 451.66 0.97 231
		Int. only	450.77 457.25 451.39 1.03 250		442.09 450.45 443.09 0.96 246		443.56 453.11 444.86 0.98 229		443.41 452.95 444.70 0.99 230		442.93 452.55 444.25 0.98 236

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{ARH}(1)$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	AR(1)	VC	449.27 455.75 449.88 0.98 250		438.22 446.90 439.30 0.92 248		439.08 448.75 440.41 0.96 235		439.07 448.72 440.39 0.96 236		439.22 449.00 440.58 0.95 231
		CS									
		CSH	447.72 454.20 448.33 1.08 250		437.26 446.04 438.36 0.98 247		435.42 445.54 436.88 0.99 232		435.42 445.54 436.88 0.99 232		435.05 445.36 436.55 0.97 235
		AR(1)									
		ARH(1)	448.23 454.71 448.85 1.09 250		437.35 446.15 438.45 1.00 245		435.87 446.06 437.34 1.01 232		435.76 445.92 437.23 1.00 234		435.45 445.77 436.95 0.99 244
		TOEP									
		UN	449.56 456.04 450.17 1.02 250		439.02 447.80 440.12 0.95 247		436.79 447.00 438.27 0.94 240		436.83 447.03 438.30 0.93 241		436.86 447.21 438.37 0.94 237
	ARH(1)	None	446.95 453.43 447.56 0.95 250		447.56 454.97 448.36 0.95 249		449.17 458.07 450.30 1.11 183		449.06 457.97 450.20 1.11 183		449.21 458.72 450.50 1.01 234
		Int. only									
		VC	448.15 454.63 448.76 0.99 250		435.48 444.12 436.55 0.96 237		436.27 445.87 437.58 1.01 216		436.27 445.89 437.59 1.01 216		436.94 446.61 438.27 1.00 221
		CS									
		CSH	449.27 455.75 449.88 0.96 250		438.04 446.82 439.14 0.99 244		434.90 445.00 436.35 1.07 198		434.90 445.00 436.35 1.07 198		435.05 445.38 436.56 1.10 187
		AR(1)									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{ARH}(1)$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
		ARH(1)	447.79 454.3 448.41 1.06 250		435.68 444.50 436.79 0.95 243		432.53 442.73 434.00 0.99 200		432.53 442.73 434.00 0.99 200		432.57 442.90 436.07 1.00 195
		TOEP									
		UN	447.70 454.18 448.31 1.10 250		436.26 445.04 437.36 0.99 246		434.40 444.49 435.85 1.05 194		434.40 444.49 435.85 1.05 194		434.08 444.42 435.59 1.05 192
	TOEP	None	446.42 452.90 447.03 1.05 250		437.84 446.40 438.89 1.01 250		436.05 446.22 437.52 0.97 232		436.05 446.22 437.52 0.97 232		435.81 446.12 437.31 1.00 234
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	UN	None	447.40 453.88 448.01 1.11 250		436.63 445.38 437.72 1.05 245		434.24 444.46 435.72 1.16 180		434.15 444.36 435.63 1.16 181		434.12 444.45 435.62 1.08 191
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = \text{TOEP}$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
	ω_i	Σ									
	VC	None	486.48 491.66 486.88 0.97 250			487.84 494.98 488.58 1.01 241				487.56 495.01 488.60 1.00 244	
Mean AIC		Int. only	437.83			439.48				439.07	
Mean BIC			443.01			446.41				445.99	
Mean AICc			438.23			440.18				439.77	
Standard error			0.89			0.92				0.92	
Data sets fitted			250			230				243	
True Model		VC	438.16 443.34 438.56 0.94 250			439.02 445.93 439.72 0.96 233				438.68 445.60 439.38 0.95 241	
		CS	444.48 449.66 444.88 0.97 250			441.49 448.37 442.18 1.00 218				441.24 448.14 441.94 0.97 230	
		CSH	437.74 442.92 438.14 0.97 250			438.65 445.64 439.36 1.00 232				438.41 445.38 439.12 0.97 243	
		AR(1)									
		ARH(1)	436.01 441.20 436.42 0.87 250			437.13 444.11 437.84 0.90 230				436.60 443.53 437.31 0.89 244	
		TOEP									
		UN	437.41 442.60 437.82 0.91 250			438.29 445.22 438.99 0.97 237				438.40 445.31 439.10 0.94 248	
	CS	None	437.53 442.7 437.93 1.00 250			438.22 445.07 438.91 1.04 227				438.31 445.12 438.98 0.99 246	
		Int. only									
		VC									
		CS									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = \text{TOEP}$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	CS	CSH	436.91 442.09 437.31 0.96 250			437.87 444.80 438.57 0.99 224				437.58 444.50 438.26 0.98 239	
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	CSH	None	437.92 443.11 438.33 0.93 250			438.90 445.79 439.60 0.99 230				438.69 445.53 439.37 0.95 244	
		Int. only									
		VC									
		CS									
		CSH	436.66 441.85 437.07 1.02 250			437.52 444.44 438.21 1.05 243				436.76 443.70 437.46 1.08 230	
		AR(1)									
		ARH(1)	436.91 442.09 437.31 0.95 250			437.68 444.58 438.37 0.97 245				437.36 444.26 438.05 0.99 236	
		TOEP									
		UN	435.89 441.07 436.29 0.90 250			437.03 443.92 437.72 0.91 243				436.54 443.43 437.24 0.92 240	
	AR(1)	None	447.34 452.53 447.75 0.93 25			448.68 455.80 449.42 0.95 249				449.11 456.23 449.85 0.98 230	
		Int. only	439.60 444.79 440.01 0.93 250			440.83 447.64 441.51 0.94 230				440.45 447.24 441.12 0.95 246	

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = \text{TOEP}$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	AR(1)	VC	436.72 441.91 437.13 0.97 250			437.14 444.05 437.84 0.94 234				437.29 444.18 437.98 0.90 244	
		CS									
		CSH	432.85 438.03 433.26 0.95 250			432.91 440.08 433.66 1.05 221				432.60 439.74 433.34 0.97 245	
		AR(1)									
		ARH(1)	433.45 438.64 433.86 0.97 250			433.50 440.74 434.26 1.05 211				433.15 440.29 433.89 0.96 248	
		TOEP									
		UN	433.95 439.14 434.36 0.92 250			434.60 441.79 435.35 0.92 235				434.06 441.21 434.81 0.92 249	
	ARH(1)	None	447.73 452.61 448.13 0.93 250			448.73 455.76 0.96 245				448.36 455.37 449.45 1.00 232	
		Int. only									
		VC	437.35 442.53 437.75 0.96 250			437.81 444.74 438.51 1.01 231				437.84 444.73 435.53 0.97 244	
		CS									
		CSH	434.41 439.60 434.82 0.96 250			435.03 442.13 435.77 1.01 234				434.86 441.97 435.60 0.99 241	
		AR(1)									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{TOEP}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	ARH(1)	ARH(1)	432.58 437.77 432.99 0.94 250			433.17 440.31 0.95 239				433.02 440.13 433.75 0.94 244	
		TOEP									
		UN	433.44 438.62 433.84 0.93 250			434.18 441.42 0.93 241				434.27 441.49 435.02 0.93 248	
	TOEP	None	432.12 437.30 432.52 0.93 250			433.41 440.48 434.14 0.96 245				432.95 440.01 433.67 0.97 238	
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	UN	None	433.91 439.09 434.32 0.99 250			434.48 441.64 435.23 1.02 243				434.52 441.68 435.27 1.01 247	
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

Assumed Model: $\omega_i = \text{UN}$											
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
	ω_i	Σ									
	VC	None	492.05 505.00 494.41 1.00 250								
Mean AIC Mean BIC Mean AICc Standard error Data sets fitted		Int. only	443.59 456.55 445.96 0.93 250								
True Model		VC	443.03 455.99 445.39 0.95 250								
		CS	445.63 458.89 447.99 0.99 250								
		CSH	442.66 455.62 445.03 1.01 250								
		AR(1)									
		ARH(1)	441.09 454.05 443.46 0.88 250								
		TOEP									
		UN	443.04 456.00 445.41 0.97 250								
	CS	None	442.97 455.93 445.34 1.02 250								
		Int. only									
		VC									
		CS									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{UN}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	CS	CSH	442.23 455.2 444.60 0.98 250								
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	CSH	None	441.52 454.48 443.88 0.95 250								
		Int. only									
		VC									
		CS									
		CSH	437.46 450.42 439.83 1.02 250								
		AR(1)									
		ARH(1)	437.31 450.26 439.67 0.96 250								
		TOEP									
		UN	436.48 449.43 438.84 0.87 250								
	AR(1)	None	452.90 465.86 455.27 0.97 250								
		Int. only	445.52 458.47 447.88 0.97 250								

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{UN}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	AR(1)	VC	441.66 454.62 444.02 0.91 250								
		CS									
		CSH	436.80 449.76 439.16 0.97 250								
		AR(1)									
		ARH(1)	437.27 450.23 439.64 0.97 250								
		TOEP									
		UN	438.32 451.28 440.68 0.93 250								
	ARH(1)	None	451.28 464.24 453.64 0.98 250								
		Int. only									
		VC	438.64 451.60 441.00 0.95 250								
		CS									
		CSH	435.46 448.42 437.83 0.98 250								
		AR(1)									

Appendix A1 (cont.): Average AIC, BIC and AICc values for the fitted model to the simulated model

		Assumed Model: $\omega_i = \text{UN}$									
		Σ	None	Int. only	VC	CS	CSH	AR(1)	ARH(1)	TOEP	UN
True Model	ω_i	Σ									
	ARH(1)	ARH(1)	433.94 446.90 436.31 0.93 250								
		TOEP									
		UN	434.90 447.86 437.26 0.94 250								
	TOEP	None	437.81 450.77 440.17 0.94 250								
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									
	UN	None	434.89 447.85 437.26 0.98 250								
		Int. only									
		VC									
		CS									
		CSH									
		AR(1)									
		ARH(1)									
		TOEP									
		UN									