

Legends for Supplementary Figures

Figure 1a

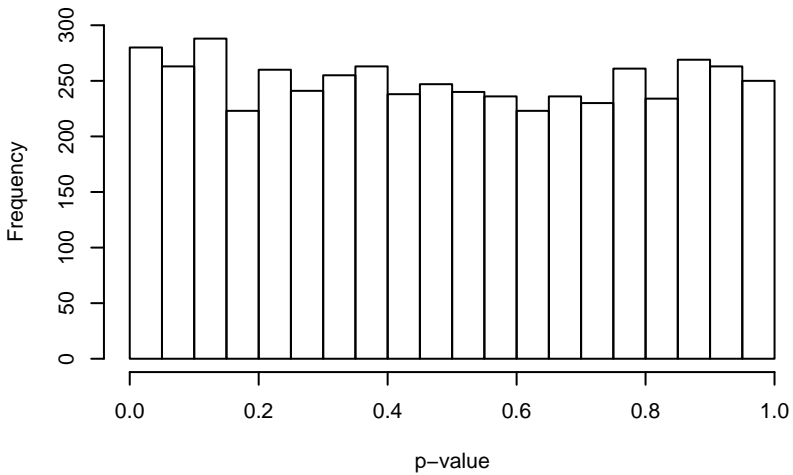
Distribution of p-values $[0,1]$ from the variable-specific component of the Combined multivariate approach under the null. Results are shown for simulation scenarios a-i.

Figure 1b

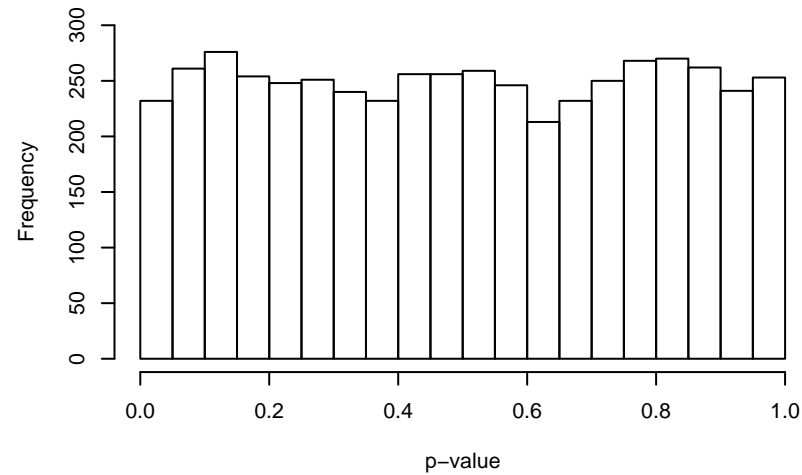
Distribution of p-values $[0,1]$ from the factor-level component of the Combined multivariate approach under the null. Results are shown for simulation scenarios a-i.

Distribution of p-values [0,1] under the null hypothesis: Variable specific test

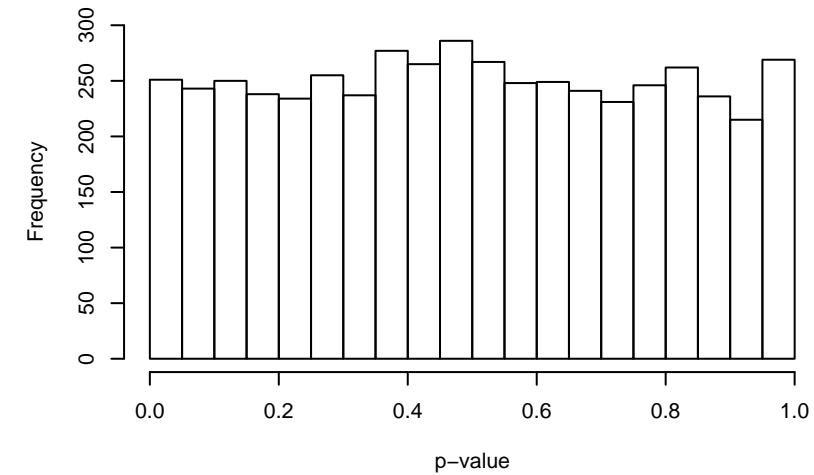
Unrelateds 3 variables – High factor loadings



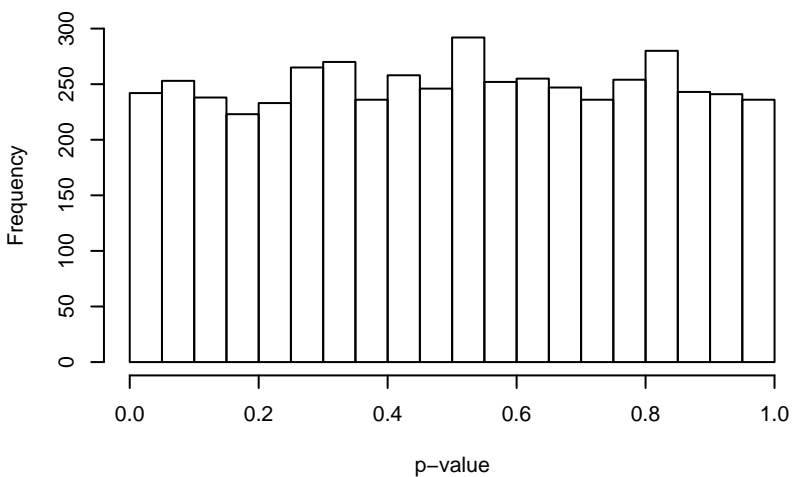
Unrelateds 3 variables – Mixed factor loadings



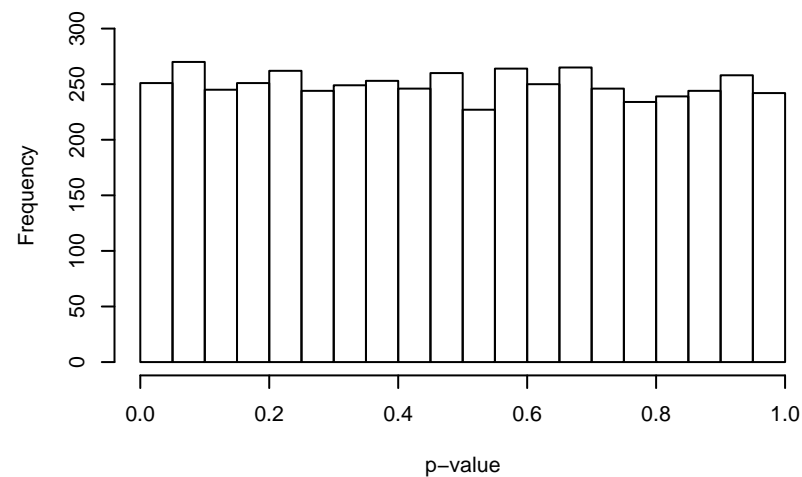
Unrelateds 3 variables – Low factor loadings



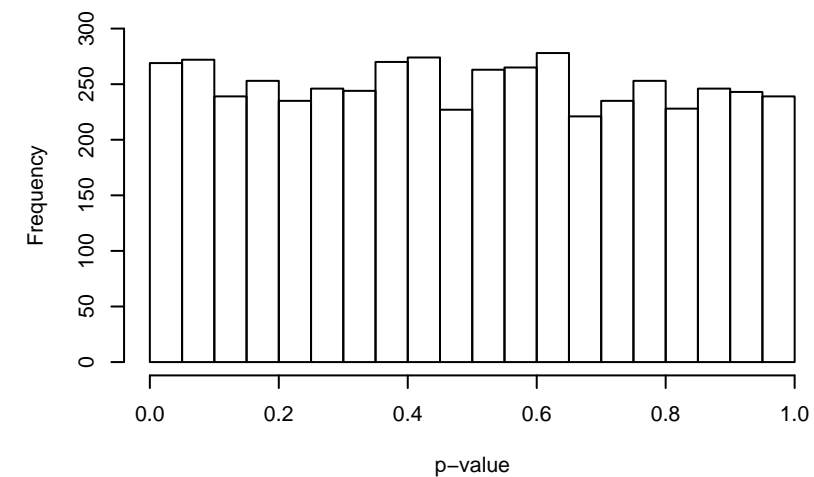
Unrelateds 5 variables – High factor loadings



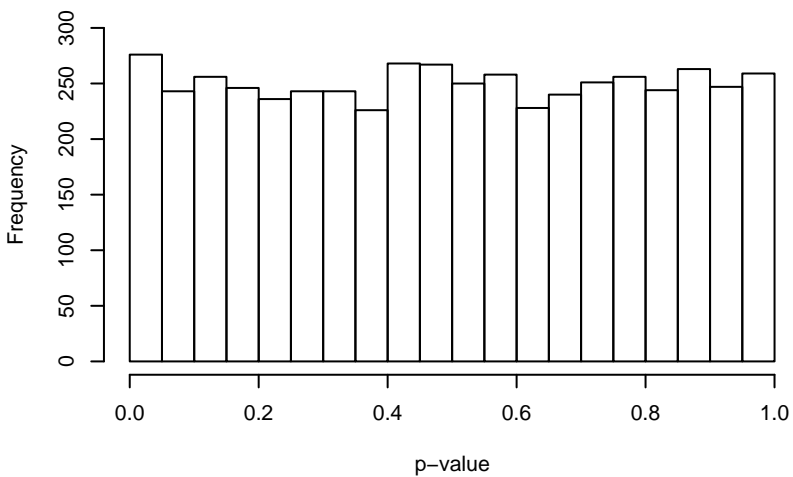
Unrelateds 5 variables – Mixed factor loadings



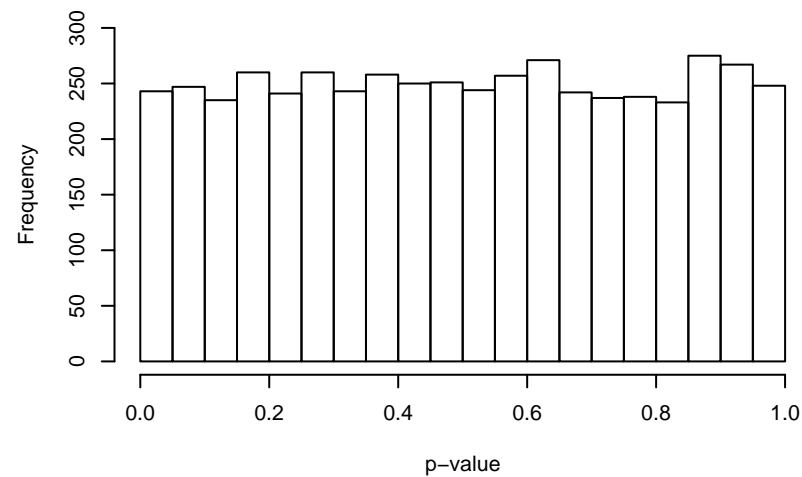
Unrelateds 5 variables – Low factor loadings



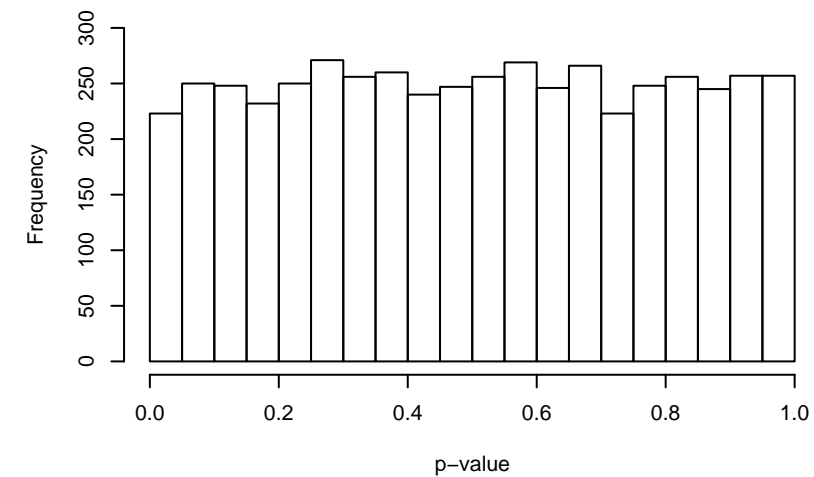
Sibpairs 3 variables – High factor loadings



Sibpairs 3 variables – Mixed factor loadings

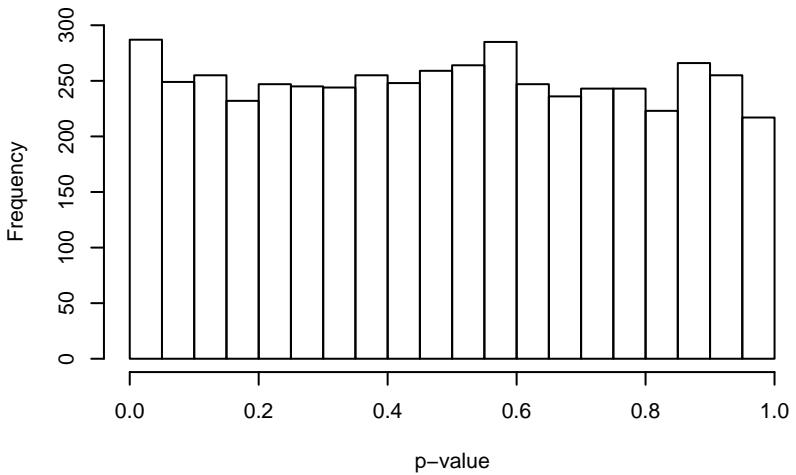


Sibpairs 3 variables – Low factor loadings

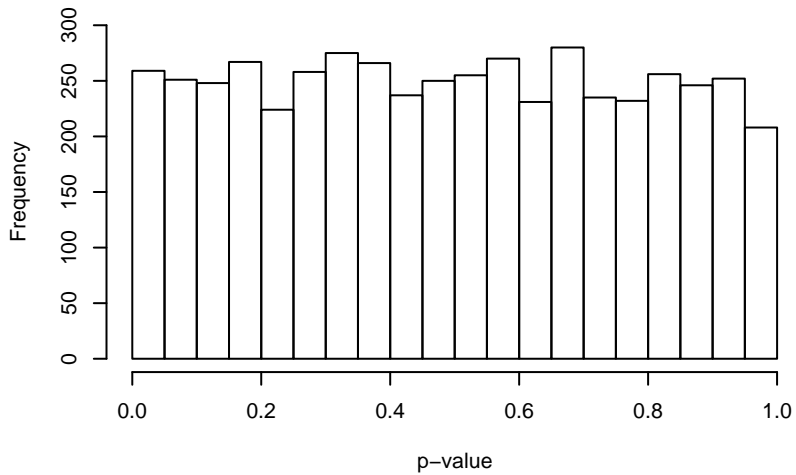


Distribution of p-values [0,1] under the null hypothesis: Factor level test

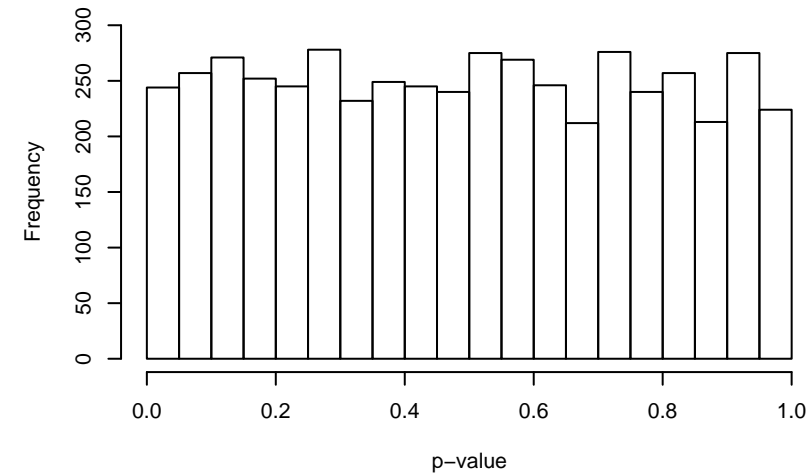
Unrelateds 3 variables – High factor loadings



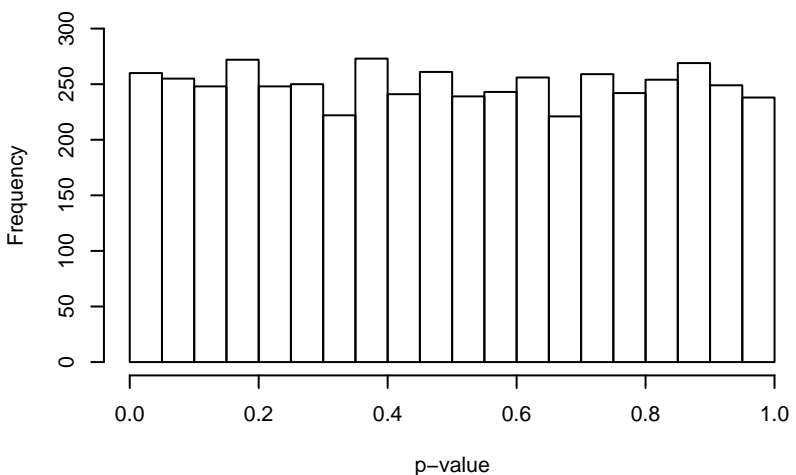
Unrelateds 3 variables – Mixed factor loadings



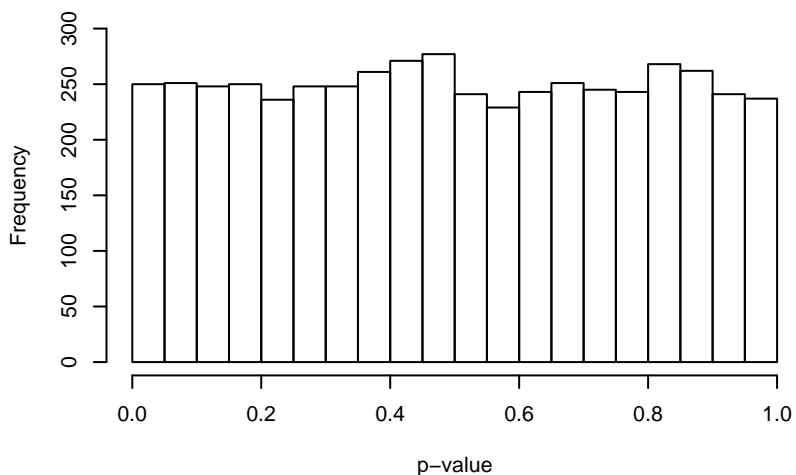
Unrelateds 3 variables – Low factor loadings



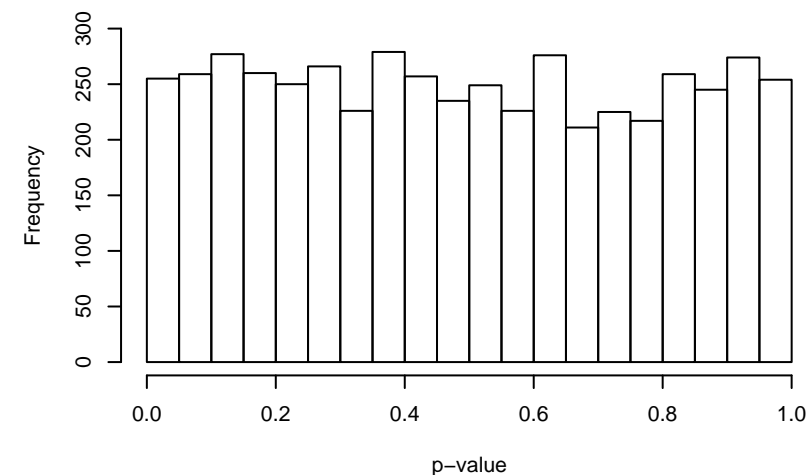
Unrelateds 5 variables – High factor loadings



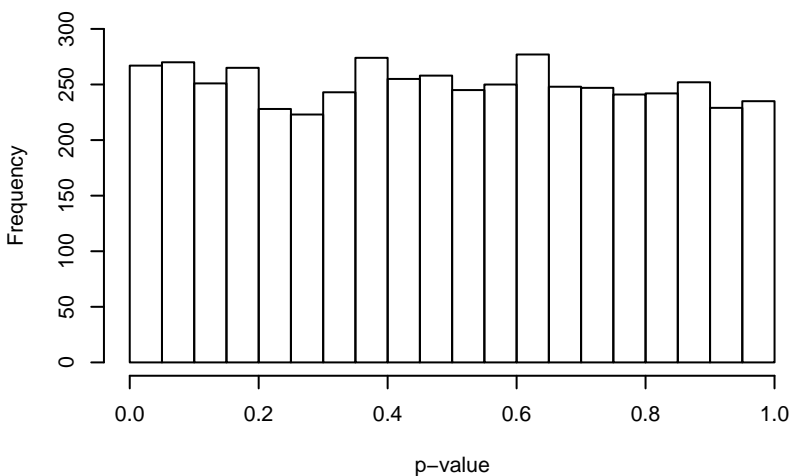
Unrelateds 5 variables – Mixed factor loadings



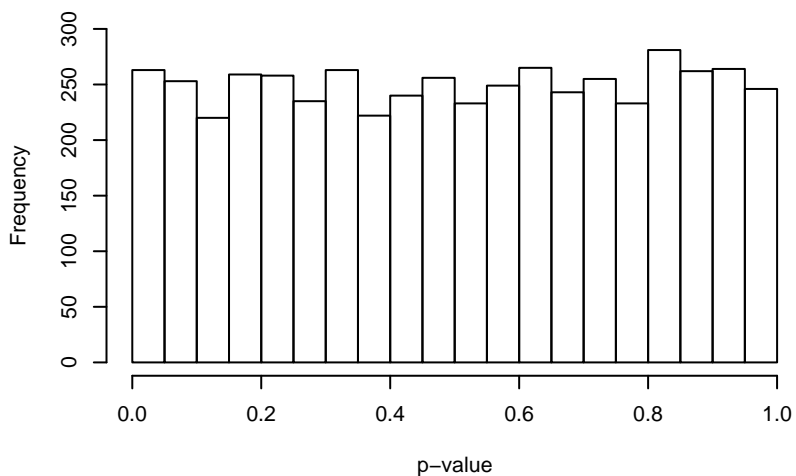
Unrelateds 5 variables – Low factor loadings



Sibpairs 3 variables – High factor loadings



Sibpairs 3 variables – Mixed factor loadings



Sibpairs 3 variables – Low factor loadings

