## Description of 24 Scenarios for Data Generation

| β <sub>1</sub> =<br>log(RR) | P(Y=1) | Association between Z and Y: Linear <sup>1</sup> |           |  |           | Association between Z and Y: Non-Linear <sup>2</sup> |             |  |           |
|-----------------------------|--------|--|-----------|--|-----------|--|-------------|--|-----------|
|                             |        | Level of association between Z and X,<br>Z and Y |           |  |           | Level of association between Z and X, Z and Y        |             |  |           |
|                             |        | Moderate: $\alpha_1$ = $\beta_2$ =log(2)         |           | Strong: $\alpha_1$ = $\beta_2$ =log(4) |           | Moderate: $\alpha_1$ = $\beta_2$ =log(2)             |             | Strong: $\alpha_1 = \beta_2 = \log(4)$ |           |
|                             |        | $\alpha_{_{0}}$                                  | $\beta_0$ | $\alpha_{_{0}}$                        | $\beta_0$ | $\alpha_{0}$   | $\beta_{0}$ | $\alpha_{_{0}}$                        | $\beta_0$ |
| log(1.5)                    | 10%    |  | -3.0518   |  | -3.5885   | _  | -3.2636     | -                                      | -4.0302   |
|                             | 25%    |  | -2.1349   |  | -2.6714   |  | -2.3473     |  | -3.1136   |
|                             | 40%    | -0.5188  | -1.6649   | -1.0425                                | -2.2016   | -0.5188  | -1.8769     | -1.0425                                | -2.6440   |
| log(2.0)                    | 10%    |  | -3.2346   |  | -3.7722   |  | -3.4472     |  | -4.2161   |
|                             | 25%    |  | -2.3191   |  | -2.8561   |  | -2.5300     |  | -3.3006   |
|                             | 40%    |  | -1.8485   |  | -2.3863   |  | -2.0618     |  | -2.8298   |

X is a binary treatment/exposure variable (X = 1 for treatment/exposure and X = 0 for non-treatment/non-exposure) from a binomial distribution with the probability of X = 1 fixed at 50%. Y is a binary common outcome from a population with the probability of Y = 1 varying from 10%, 25% to 40%.  $Z \sim \text{Beta}(6,2)$ 

For all scenarios:  $logit(p_x) = \alpha_0 + \alpha_1 Z$ 

<sup>1</sup>Linear confounder Z:  $\log(p_y) = \beta_0 + \beta_1 X + \beta_2 Z$ 

<sup>2</sup>Non-linear confounder Z:  $\log(p_y) = \beta_0 + \beta_1 X + \beta_2 Z + (0.5 \times \beta_2) Z^2$