Supplementary Figures

Supplementary. Figure 1: Inclusion / Exclusion Criteria of the NJR study.





Supplementary. Figure 2: Description of covariate missing data in eligible data

Supplementary. Figure 3: Description of National PROMS linkage to the NJR



Supplementary. Figure 4: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 1. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=0$ associated with the confidence interval for MLM and ML Tobit models.



DGP 1: β₃=0

Supplementary.Figure 5: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 1. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=0$ associated with the confidence interval for ML Tobit models with varying constraints of σ_{ε}^2



Supplementary.Figure 6: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 1. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=0$ associated with the confidence interval for Single level OLS and Tobit models.



Supplementary.Figure 7: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 2. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=3$ associated with the confidence interval for MLM and ML Tobit models.



Sayers A, et al. BMJ Open 2020; 10:e033646. doi: 10.1136/bmjopen-2019-033646

Supplementary.Figure 8: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 2. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=3$ associated with the confidence interval for ML Tobit models with varying constraints of σ_{ε}^2







Supplementary. Figure 10: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 3. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=3$ associated with the confidence interval for MLM and ML Tobit models.



DGP 3: *β*₃=-3

Supplementary.Figure 11: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 3. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=3$ associated with the confidence interval for ML Tobit models with varying constraints of σ_{ε}^2



Supplementary. Figure 12: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 3. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=3$ associated with the confidence interval for Single level OLS and Tobit models.



Supplementary.Figure 13: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 4. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=0$ associated with the confidence interval for MLM and ML Tobit models.



DGP 4: *β₃*=-3

Supplementary. Figure 14: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 4. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=0$ associated with the confidence interval for ML Tobit models with varying constraints of σ_{ε}^2



Supplementary.Figure 15: "Zip Plot" of the 1000 95% Confidence intervals for each method of analysis for DGP 4. The vertical axis is the centile of the two-sided p-value against H_0 : $\beta_3=0$ associated with the confidence interval for Single-level OLS and Tobit models.





Supplementary. Figure 16: Marginal effect of level 1 error variance (σ_{ε}^2) constraint on level 2 variance components