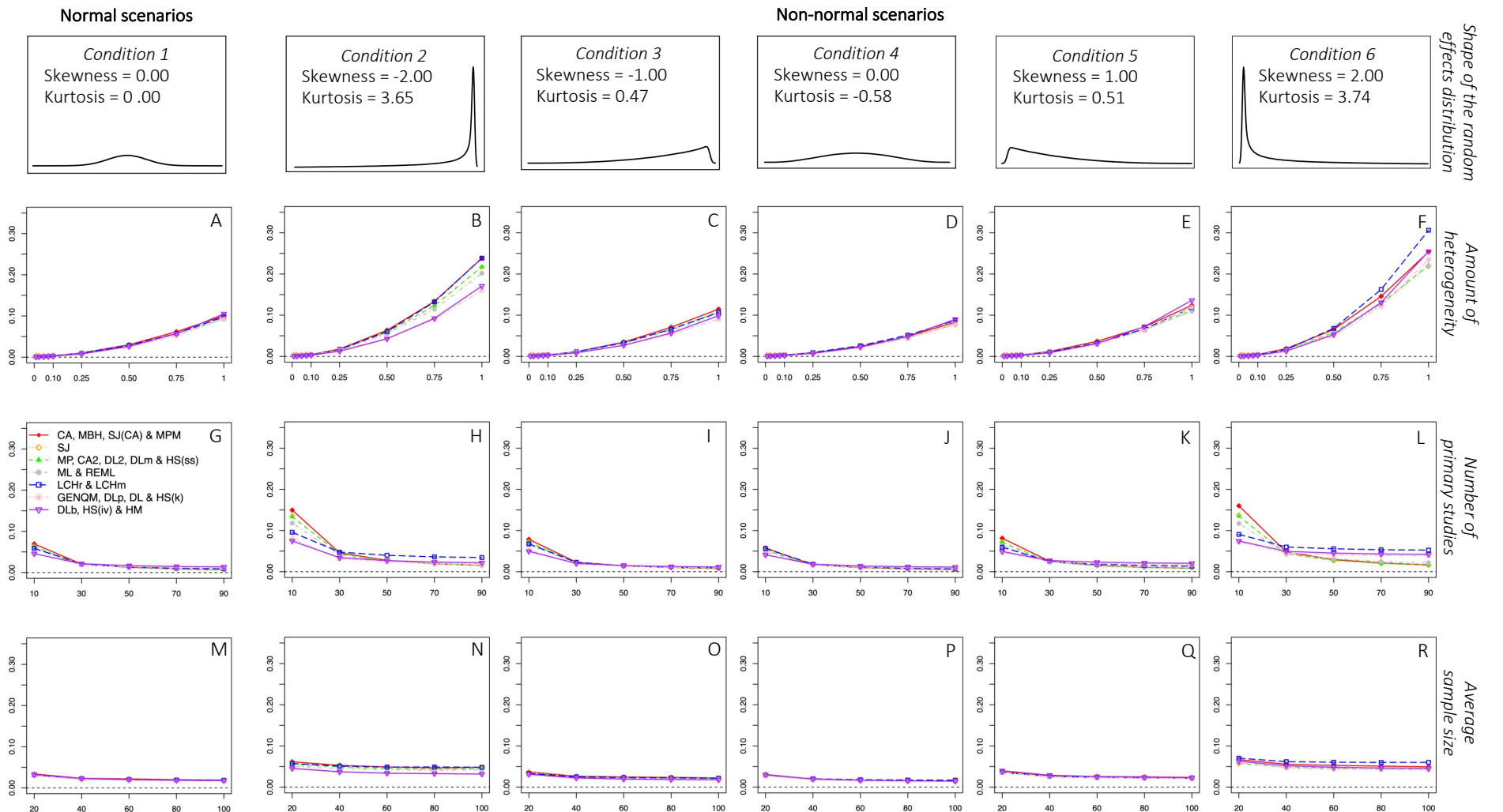**Figure S9**

Mean squared error of the frequentist estimators

Note. Mean squared error of the frequentist estimators as a function of the amount of heterogeneity, the number of primary studies, and the average sample size. The results are presented separately for each condition of the shape of the random-effects distribution. CA = Cochran estimator; MBH = Malzahn-Böhning-Holling estimator; SJ(CA) = Sidik-Jonkman estimator with prior CA estimation; MPM = median-unbiased Mandel-Paule estimator; SJ = Sidik-Jonkman estimator; MP = Mandel-Paule estimator; CA2 = two-step Cochran estimator; DL2 = two-step DerSimonian-Laird estimator; DLm = multistep DerSimonian-Laird estimator; HS(ss) = Hunter-Schmidt estimator weighted by sample size; ML = maximum likelihood estimator; REML = restricted maximum likelihood estimator; LCHr = Lin-Chu-Hodges *r* estimator; LCHm = Lin-Chu-Hodges *m* estimator; GENQM = median-unbiased generalized *Q* statistic estimator; DLp = positive DerSimonian-Laird estimator; DL = DerSimonian-Laird estimator; HS(k) = Hunter-Schmidt estimator corrected by small sample size; DLb = nonparametric bootstrap DerSimonian-Laird estimator; HS(iv) = Hunter-Schmidt estimator weighted by inversed variance; HM = Hartung-Makambi estimator.