

Appendix D

Results for the simulated data sets generated assuming dependence between y_2 and y_3

Table D-0

The parameters of the distributions of the z_i for each data set, and the representation of the ratios y_i in terms of those z_i , when y_1 and (y_2, y_3) are independent and $\text{cov}(y_2, y_3) > 0$

Table #	z_1	z_2	z_3	z_4	y_1	y_2	y_3
D-1	(2,3)	(5,7)	(26,17)	(16,22)	z_1	$z_2 z_3$	$z_2 z_4$
D-2	(2,3)	(5,7)	(26,17)	(16,22)	z_2	$z_1 z_3$	$z_1 z_4$
D-3	(2,6)	(5,2)	(2,1)	(4,6)	z_2	$z_1 z_3$	$z_3 z_4$
D-4	(2,3)	(5,7)	(26,17)	(16,22)	z_3	$z_1 z_4$	$z_2 z_4$

Table D-1.

1. y_2 and y_3 are the two most strongly correlated ratios (empirically).
2. The signs of the true and the empirical correlations are not preserved under the independent ratios model.
3. The signs of the empirical correlations are preserved only under the model where y_2 and y_3 are dependent.
4. The Euclidean distances between the empirical correlations and the dependent ratios model are at least as small as the distance between the empirical correlations and the independent ratios model, for all three dependent ratios models considered.
5. The dependent ratios model with the true correlated pair gives a smaller Euclidean distance than the other two dependent ratios models with the empirical case only.

Table D-2.

1. y_2 and y_3 are the two most strongly correlated ratios (empirically).
2. The signs of the true and the empirical correlations are not preserved under the independent ratios model.
3. The signs of the empirical correlations are preserved only under the model where y_2 and y_3 are dependent.
4. The Euclidean distances between the empirical correlations and the dependent ratios model are at least as small as the distance between the empirical correlations and the independent ratios model, for all three dependent ratios models considered.

5. The dependent ratios model with the true correlated pair gives a smaller Euclidean distance than the other two dependent ratios models with the empirical case only.

Table D-3.

1. y_2 and y_3 are the two most strongly correlated ratios (empirically).
2. The signs of the true and the empirical correlations are preserved under the independent ratios model.
3. The signs of the true and the empirical correlations are also preserved under all three dependent ratios models.
4. The Euclidean distances between the true (respectively, the empirical) correlations and the dependent ratios model are not at least as small as the distance between the true (respectively, the empirical) correlations and the independent ratios model, for all three dependent ratios models considered.
5. The dependent ratios model with the true correlated pair gives a smaller Euclidean distance than the other two dependent ratios models with the true case only.

Table D-4.

1. y_2 and y_3 are the two most strongly correlated ratios (empirically).
2. The signs of the true and the empirical correlations are not preserved under the independent ratios model.
3. The signs of the true and the empirical correlations are not preserved under any of the three dependent models.
4. The Euclidean distances between the empirical correlations and the dependent ratios model are at least as small as the distance between the empirical correlations and the independent ratios model, for all three dependent ratios models considered.
5. The dependent ratios model with the true correlated pair gives a smaller Euclidean distance than the other two dependent ratios models with the empirical case only.