

Title:

Regression-based techniques for statistical decision  
making in single-case designs

Título:

Técnicas fundamentadas en la regresión para la decisión  
estadística en diseños de caso único

**ABSTRACT**

The present study evaluates the performance of four methods for estimating regression coefficients used to make statistical decisions regarding intervention effectiveness in single-case designs. Ordinary least squares estimation is compared to two correction techniques dealing with general trend and one eliminating autocorrelation whenever it is present. Type I error rates and statistical power are studied for experimental conditions defined by the presence or absence of treatment effect (change in level or in slope), general trend, and serial dependence. The results show that empirical Type I error rates do not approximate the nominal ones in presence of autocorrelation or general trend when ordinary and generalized least squares are applied. The techniques controlling trend show lower false alarm rates, but prove to be insufficiently sensitive to existing treatment effects. Consequently, the use of the statistical significance of the regression coefficients for detecting treatment effects is not recommended for short data series.

**RESUMEN**

El estudio evalúa el rendimiento de cuatro métodos de estimación de los coeficientes de regresión utilizados para la toma de decisiones estadísticas sobre la efectividad de las intervenciones en diseños de caso único. La estimación por mínimos cuadrados ordinarios se compara con dos métodos que controlan la tendencia en los datos y un procedimiento que elimina la autocorrelación cuando ésta es significativa. Los resultados indican que las tasas empíricas y nominales de falsas alarmas no coinciden en presencia de dependencia serial o tendencia al aplicar mínimos cuadrados ordinarios o generalizados. Los métodos que controlan la tendencia muestran tasas más bajas de error Tipo I, pero no son suficientemente sensibles a efectos existentes (cambio de nivel o de pendiente), por lo que el uso de la significación estadística de los coeficientes de regresión para detectar efectos no se recomienda cuando se dispone de series cortas de datos.

Single-case designs allow psychologists to study the evolution of the behavior of a single experimental unit (an individual or a group taken as a whole) in different conditions. These conditions usually involve the presence or absence of psychological treatment and permit assessing its effectiveness for introducing modifications in the response of interest. However, the evaluation of the relationship between the intervention and the response rate requires baseline stability, phase alternation and replications across time and in different settings (Kazdin, 1978). Among the obstacles for single-case data analysis the shortness of data series (Huitema, 1985) and the serial dependence between the measurements (Matyas & Greenwood, 1997; Parker, 2006) have to be highlighted. The importance of the latter has been underlined due to its impact on Type I error rates on a variety of procedures (Busk & Marascuilo, 1988; Sharpley & Alavosius, 1988; Suen & Ary, 1987).

The present study centers on regression-based techniques for making statistical decisions regarding treatment effectiveness in  $N = 1$  designs. The reason for choosing this type of procedures is that they are well-known and can easily be applied using commonly available software even by psychologists who are not experts in statistics. Previous studies (Brossart, Parker, Olson, & Mahadevan, 2006; Parker & Brossart, 2003) have shown that the  $R^2$  values obtained by regression-based techniques for effect size estimation can be excessively low – in the case of Gorsuch's (1983) Trend analysis – or excessively high for Allison and Gorman's (1993) and White, Rusch, Kazdin, and Hartmann's (1989) models. Additionally, positive

autocorrelation leads to overestimating the effect size (Beretvas & Chung, 2008; Manolov & Solanas, 2008a). The abovementioned models have also been compared versus the no effect model using an  $F$  test, obtaining Type I error rates greater than 10% for autocorrelation of .3 (Fisher, Kelley, & Lomas, 2003). In contrast, there is evidence that the regression coefficients estimate precisely the data parameters defined by simulation (Solanas, Manolov, & Onghena, in press) and, thus, it is necessary to test whether the  $p$  values associated with these coefficients are to be recommended for hypothesis testing.

Regarding other alternatives for single-case data analysis, none of them has been established unequivocally as suitable, especially due to the influence of autocorrelation. Historically, the first technique applied was visual inspection (Johnston & Pennypacker, 2008), but it has been shown that, among other drawbacks, false alarm rates tend to increase in presence of positive autocorrelation (Matyas & Greenwood, 1990). The closely related split-middle method (White, 1974) has also been shown not to control Type I error rates under serial dependence (Crosbie, 1987). Another simple technique proposed is the  $C$  statistic (Tryon, 1982), which is rather a first-order autocorrelation estimator than an index for assessing intervention effectiveness (DeCarlo & Tryon, 1993). Analysis of variance assumes independence and nonzero autocorrelation affects the easiness of obtaining significant results (Scheffé, 1959; Toothaker, Banz, Noble, Camp, & Davis, 1983). Randomization tests, on the other hand, do not assume explicitly the lack of

serial dependence (Edgington & Onghena, 2007), but positive autocorrelation has been found to distort Type I error rates in some cases (Manolov & Solanas, 2008b) and to increase the probability of omitting an existing effect (Ferron & Ware, 1995). Although interrupted time-series analysis has been designed to control serial dependence (Harrop & Velicer, 1985) it has been shown to affect Type I error rates when few data points are available (Greenwodd & Matyas, 1990).

These findings encourage exploring the Type I error rates and statistical power of regression-based techniques. In order to deal with the consequences of measuring behavior longitudinally, several proposals have been developed (see Arnau & Bono, 2004, for a review). The following section presents in detail the procedures tested here.

#### *Procedures studied*

The regression models used were common to all procedures and were specified to detect separately level change or slope change (see formulae and design matrices  $\mathbf{X}_1$  and  $\mathbf{X}_2$ , respectively, in the Appendix). The ordinary least squares (OLS) estimation uses the two models as presented in the Appendix, without modification.

The generalized least squares estimation (GLS; Simonton, 1977a), also referred to as Autoregressive analysis by Gorsuch (1983), starts with an OLS estimation and then tests the residuals for independence (Durbin & Watson, 1971). If there is no autocorrelation OLS and GLS concur, whereas the

presence of serial dependence leads to correcting the dependent variable according to  $y_1^* = y_1 \sqrt{1 - r_1^2}$  for the first value and using  $y_t^* = y_t - r_1 y_{t-1}$  for the following ones. In the previous expressions  $r_1$  is the estimate of the lag-one autocorrelation  $\rho_1$  calculated from the Durbin-Watson statistic  $d$  as  $r_1 = 1 - d/2$ . Simmanton (1977b, 1978) adds that the independent variable should also be corrected in the same way as the dependent variable. Design matrices  $\mathbf{X}_3$  and  $\mathbf{X}_4$  presented in the Appendix show the result of using these transformations. GLS's final step consists in an OLS estimation using the corrected variables. As the aforementioned steps indicate, GLS is intended to deal with serial dependence.

Differencing analysis (DA; Gorsuch, 1983) has an initial step of differencing both the dependent and the independent variables, subtracting each value from the previous one. The transformed series has, thus, one value less than the original one. An OLS estimation is applied to the differenced series using the design matrices  $\mathbf{X}_5$  and  $\mathbf{X}_6$  from the Appendix for the level change and slope change models, respectively. This type of correction is designed for correcting linear trend.

Trend analysis (TA; Gorsuch, 1983) includes an initial OLS regression analysis using time as independent variable (see design matrix  $\mathbf{X}_7$  in the Appendix). The residuals of the analysis are saved and used as a dependent variable in OLS regressions using the  $\mathbf{X}_1$  and  $\mathbf{X}_2$  design matrices for applying the level change and slope change models. The purpose of this procedure is

also correcting linear trend, since the influence of time on the dependent variable is eliminated.

## Method

### *Series length selection*

The present research focused on data series following the AB design structure representing an initial phase of assessment of the behavior of interest followed by treatment introduction. Since studies with few observation points are more feasible in applied psychological settings, the series (N) and phase lengths ( $n_A$  and  $n_B$ ) included here were: a)  $N = 10$  with  $n_A = n_B = 5$ ; b)  $N = 15$  with  $n_A = 5$  and  $n_B = 10$ ; and c)  $N = 20$  with  $n_A = n_B = 10$ .

### *Data generation*

Data were generated to represent the main features of real behavioral data, such as serial dependence, general trend (i.e., a persistent upward or downward drift in data initiated during baseline phase and not related to treatment introduction), and different types of treatment effect. This was achieved using the model presented in Huitema and McKean (2000):  $y_t = \beta_0 + \beta_1 T_t + \beta_2 LC_t + \beta_3 SC_t + \varepsilon_t$ , where  $y_t$  is the value of the dependent variable at moment  $t$ ;  $\beta_0$  is the intercept,  $\beta_1$  is the coefficient used for specifying the magnitude of trend,  $\beta_2$  is the level change coefficient, and  $\beta_3$  is the slope

change coefficient. The values of the dummy variables can be consulted from design matrix  $\mathbf{X}_8$  in the Appendix. The error term, represented by  $\varepsilon_t$ , was generated by means of a first-order autoregressive model:  $\varepsilon_t = \rho_1 \varepsilon_{t-1} + u_t$  in which autocorrelation ( $\rho_1$ ) ranged from  $-.3$  to  $.6$  in steps of  $.3$ , representing the degrees of serial dependence found by Parker (2006). The  $u_t$  term was used to test three different distributions: normal, negative exponential and Laplace (double exponential). Similar Monte Carlo simulation studies have generally focused on the normal distribution, but there is evidence that it may not be always an adequate model for representing behavioral data (Bradley, 1977; Micceri, 1989) and, hence, nonnormal distributions have already been used to test the statistical properties of analytical techniques (e.g., Kowalchuk, Keselman, Algina, & Wolfinger, 2004; Sawilowsky & Blair, 1992). In order to achieve the comparability of the  $u_t$  term distributions, all of them had mean set to zero and standard deviation set to one. In the case of the negative exponential distribution, data were generated with location parameter  $\theta=0$  and scale parameter  $\sigma=1$ . Afterwards 1 was subtracted from data in order to center around zero. This distribution was included, since it is highly asymmetrical ( $\gamma_1 = 2$ ) in comparison to the symmetrical normal distribution. Data following the Laplace distribution was generated with location parameter  $\mu=0$  and scale parameter  $\phi=.7071$ . This distribution was included to test the relevance of kurtosis, as it is leptokurtic ( $\gamma_2 = 3$ ) in comparison to the normal distribution. 10,000 iterations were made per each experimental condition defined by the combination of series length, level of autocorrelation, and error distribution.

There is still no consensus on what values should be used for the beta parameters in the data generation model, since the effect size benchmarks proposed by Cohen (1988) are not appropriate for single-case data (Matyas & Greenwood, 1990; Parker et al., 2005). In addition, related investigations do not specify explicitly the model used to generate the data nor the value of the effect size parameters (e.g., Keselman & Keselman, 1990; Parker & Brossart, 2003), while others select effect sizes in relation to the power they produce in statistical tests (e.g., Algina & Keselman, 1998). In the current study, the  $\beta_0$  coefficient was set to zero as the pre-intervention response rate is irrelevant, while the remaining parameters were set to zero in the conditions referring to lack of trend or effect and to one for the conditions with general trend and treatment effect being present.

#### *Data analysis*

It has been emphasized that for regression analysis it is essential to fit the correct model (Huitema & McKean, 1998) and, therefore, in the present study only the cases when the regression model specified matched the known (simulated) truth were considered. In case the procedures performed well, it would only apply to the occasions when the researcher fits the right model. Conversely, an inappropriate performance even in this ideal situation would be strong evidence against the application of regression-based procedures for making statistical decisions.

The performance of the procedures was assessed in terms of Type I error rates and statistical power using a nominal significance level of .05. A Type I error occurs when the regression coefficient  $b$  for level or slope change is statistically significant (i.e., has an associated  $p$  value  $\leq .05$ ) and there is no treatment effect simulated in the data. In order to assess the correspondence between nominal and empirical Type I error rates, Serlin's (2000) robustness criterion was used, specifying that Type I error is controlled when the true null hypothesis is rejected  $.05 \pm (.025)(.05) = .025$  to  $.075$  of the times. A Type II error takes place when the regression coefficient for level or slope change has a  $p$  value  $> .05$  in data series with intervention effect. In the current study, power – the complementary of Type II errors – was emphasized. Both in absence and in presence of treatment effect it was possible to explore the impact of trend and autocorrelation on the probability of labeling a behavioral change as statistically significant.

## Results

### *Type I error rates*

TA appears to be too conservative for all experimental conditions, including different series lengths and different error distributions, rejecting the null hypothesis practically never regardless of the values of the simulation parameters  $\rho_1$  and  $\beta_1$ . Therefore, results are presented only for OLS, GLS, and

DA in Tables 1, 2, and 3, respectively. All three procedures keep the Type I error rates close to nominal 5% levels in independent data series with no general trend. The presence of positive autocorrelation and/or trend is associated with excessively high false alarm rates for OLS and GLS, although for longer series GLS performs slightly better than OLS. In contrast to data series with  $\rho_1 > 0$ , when  $\rho_1 < 0$  and there is no general trend OLS and GLS are too conservative, an expected result considering that simulating negative autocorrelation implies more variability in the data series and makes difficult the detection of phase differences. When trend is present, GLS overcorrects for series with  $N \geq 15$  and does not reject the null hypothesis almost ever. Regardless of the series length DA matches nominal alpha even when  $\rho_1 \neq 0$  and/or  $\beta_1 \neq 0$  for normal error series. Somewhat greater Type I error rates were observed for DA in the case of exponential and Laplace errors, although the estimates would still meet Serlin's (2000) robustness criterion.

INSERT TABLES 1, 2, AND 3 ABOUT HERE

### *Statistical power*

OLS and GLS appear to be more sensitive to treatment effects (both level and slope changes) than DA and TA. Due to the excessively liberal Type I error rates provided by OLS and GLS in presence of trend and/or serial dependence, the interpretation of the power of the two techniques in these experimental conditions would be meaningless. The aforementioned conservativeness of TA

was reflected in extremely high Type II error rates. Therefore, power estimates will be presented only for DA (see Table 4), the only procedure controlling Type I error rates. DA shows certain sensitivity to level changes and none (i.e., lower than nominal alpha) to slope changes. In fact, for the condition for which comparisons are reasonable (i.e., absence of autocorrelation and trend), DA shows less than one third of the power of OLS and GLS for level change and less than one twentieth for slope change. The power estimates are greater for longer data series but the improvement seems too small to be relevant. In accordance with the false alarm estimates, Type II error rates are slightly lower for exponential error data. Autocorrelation also has some influence on DA's power, observing greater sensitivity for  $\rho_1 > 0$  and lower sensitivity for  $\rho_1 < 0$ . Conversely, the presence of trend does not affect the statistical power of DA in any direction.

INSERT TABLE 4 ABOUT HERE

### Discussion

The present study assesses the performance of four regression-based techniques in terms of false alarm rates and capability of detecting existing effects. The comparison takes place in the context of single-case data series

generated following three error distributions and including features such as autocorrelation and general trend.

The results obtained suggest that procedures involving OLS and GLS estimation of the regression parameters are useful only when data series are independent and present no general trend. In sequentially related data series these two procedures would reject the null hypothesis too often and may lead to inferring effectiveness even when interventions are innocuous. The fact that positive autocorrelation distorts the Type I error rates of GLS estimates indicates that the data correction performed by the procedure may need to be iterative instead of being applied only once. In contrast, the correction that takes place in TA is so strong that it eliminates both the effect of trend and serial dependence and the changes in data produced by the intervention. That is, the initial step in TA overcorrects the data and renders the procedure unable to detect treatment effects. Contrarily to the abovementioned procedures, DA shows Type I error rates approximately equal to nominal alpha even when data are autocorrelated and/or present general trend. Nevertheless, DA does not detect existing treatment effects frequently enough, particularly when the effect is a change in slope. Therefore, the differencing of the relevant variables also overcorrects, especially when the behavioral change resembles a trend. Hence, DA is not likely to label ineffective interventions as effective, but may be an excessively severe filter with high omission rates. Having more measurements available (up to twenty) does not improve sufficiently the performance of DA, as it is also the case for the remaining procedures. The

results obtained did not vary greatly according to the error distribution and the conclusions regarding Type I and Type II error rates are applicable to exponential, normal, and Laplace distributions. Nonetheless, the inclusion of nonnormal distributions is useful for increasing the generalizability of the findings.

In summary, the results here obtained suggest that the OLS estimation of the regression parameters cannot be advised in short series, even when it is complemented by data correction methods (i.e., the trend or autocorrelation elimination intended by DA, TA, and GLS). Fitting the correct regression model and controlling trend and serial dependence whenever present does not ensure that the  $p$  values associated with the regression parameters are useful for making decisions regarding treatment effectiveness. It would be important to test whether the GLS estimation improves with the transformation of the independent variables proposed by Maddala and Lahiri (2007), prior to labeling the procedure's controlling step as ineffective. On the other hand, the proposal of McKnight, McKean, and Huitema (2000) might be a solution to the OLS problems when few serially dependent measurements are available, but it is not implemented in the most common statistical software available to applied psychologists.

The conclusions reached in the present study should be restricted to the procedures included and are limited by the type of effect studied (immediate and permanent) and by the two-phase design structure. Further research is needed to modify the regression-based procedures in order to improve their

performance in single-case designs. These improvements need to have an effect on both  $p$  values and  $R^2$  values, due to the utility of the latter (Cohen, 1990; 1994; Wilkinson & Task Force on Statistical Inference, 1999). Additionally, the new proposals with contrasted statistical properties ought to be implemented via programming codes in the most frequently used statistical packages.

**AUTHORS' NOTE**

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## Tables

**Table 1.** Type I error rates for ordinary least squares estimation for several experimental conditions.

Data series features <sup>a</sup>	Series length	Exponential <sup>b</sup>		Normal <sup>b</sup>		Laplace <sup>b</sup>	
		LC <sup>c</sup>	SC <sup>c</sup>	LC <sup>c</sup>	SC <sup>c</sup>	LC <sup>c</sup>	SC <sup>c</sup>
$\rho_I = 0, \beta_I = 0$	5+5	.0418	.0403	.0481	.0520	.0432	.0410
	5+10	.0412	.0489	.0540	.0513	.0466	.0486
	10+10	.0437	.0425	.0495	.0512	.0462	.0500
$\rho_I = .3, \beta_I = 0$	5+5	.1134	.1122	.1204	.1255	.1186	.1210
	5+10	.1213	.1331	.1249	.1363	.1278	.1393
	10+10	.1324	.1370	.1353	.1437	.1365	.1417
$\rho_I = .6, \beta_I = 0$	5+5	.2368	.2628	.2368	.2503	.2428	.2646
	5+10	.2566	.3001	.2506	.2887	.2575	.3062
	10+10	.3197	.3194	.3046	.3085	.3151	.3151
$\rho_I = 0, \beta_I = 1$	5+5	.9890	.9961	.9981	.9999	.9924	.9992
	5+10	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
	10+10	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
$\rho_I = .3, \beta_I = 1$	5+5	.9870	.9950	.9938	.9992	.9878	.9971
	5+10	.9999	1.0000	1.0000	1.0000	1.0000	1.0000
	10+10	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

<sup>a</sup> degree of autocorrelation ( $\rho_I$ ) and size of the trend parameter ( $\beta_I$ )

<sup>b</sup> distribution of the random variable  $u_t$

<sup>c</sup> regression model applied, testing for level change (LC) or slope change (SC)

**Table 2.** Type I error rates for generalized least squares estimation for several experimental conditions.

Data series features <sup>a</sup>	Series length	Exponential <sup>b</sup>		Normal <sup>b</sup>		Laplace <sup>b</sup>	
		LC <sup>c</sup>	SC <sup>c</sup>	LC <sup>c</sup>	SC <sup>c</sup>	LC <sup>c</sup>	SC <sup>c</sup>
$\rho_I = 0, \beta_I = 0$	5+5	.0458	.0398	.0509	.0523	.0454	.0408
	5+10	.0415	.0465	.0540	.0502	.0468	.0483
	10+10	.0421	.0400	.0489	.0485	.0450	.0484
$\rho_I = .3, \beta_I = 0$	5+5	.1188	.1060	.1204	.1238	.1195	.1177
	5+10	.1189	.1176	.1191	.1220	.1212	.1277
	10+10	.1201	.1124	.1158	.1225	.1193	.1198
$\rho_I = .6, \beta_I = 0$	5+5	.2255	.2309	.2237	.2279	.2273	.2385
	5+10	.2045	.2182	.1908	.2187	.1984	.2270
	10+10	.2086	.1962	.1912	.1966	.1983	.1916
$\rho_I = 0, \beta_I = 1$	5+5	.6404	.9698	.7010	.9705	.6654	.9767
	5+10	.0212	1.0000	.0068	1.0000	.0132	1.0000
	10+10	.0178	.9998	.0072	1.0000	.0122	1.0000
$\rho_I = .3, \beta_I = 1$	5+5	.5446	.9323	.5912	.9214	.5615	.9366
	5+10	.0148	.9999	.0041	1.0000	.0077	.9999
	10+10	.0177	.9965	.0102	.9984	.0126	.9988

<sup>a</sup> degree of autocorrelation ( $\rho_I$ ) and size of the trend parameter ( $\beta_I$ )

<sup>b</sup> distribution of the random variable  $u_t$

<sup>c</sup> regression model applied, testing for level change (LC) or slope change (SC)

**Table 3.** Type I error rates for Differencing analysis for several experimental conditions.

Data series features <sup>a</sup>	Series length	Exponential <sup>b</sup>		Normal <sup>b</sup>		Laplace <sup>b</sup>	
		LC <sup>c</sup>	SC <sup>c</sup>	LC <sup>c</sup>	SC <sup>c</sup>	LC <sup>c</sup>	SC <sup>c</sup>
$\rho_I = 0, \beta_I = 0$	5+5	.0691	.0500	.0510	.0414	.0601	.0552
	5+10	.0702	.0734	.0480	.0462	.0616	.0582
	10+10	.0706	.0606	.0477	.0432	.0607	.0561
$\rho_I = .3, \beta_I = 0$	5+5	.0657	.0596	.0546	.0475	.0654	.0551
	5+10	.0706	.0699	.0541	.0543	.0613	.0607
	10+10	.0690	.0647	.0542	.0481	.0590	.0593
$\rho_I = .6, \beta_I = 0$	5+5	.0704	.0690	.0499	.0496	.0671	.0529
	5+10	.0640	.0681	.0513	.0545	.0667	.0640
	10+10	.0616	.0592	.0507	.0495	.0700	.0595
$\rho_I = 0, \beta_I = 1$	5+5	.0709	.0551	.0475	.0411	.0580	.0481
	5+10	.0740	.0682	.0479	.0468	.0576	.0649
	10+10	.0715	.0690	.0452	.0446	.0640	.0582
$\rho_I = .3, \beta_I = 1$	5+5	.0657	.0562	.0518	.0451	.0652	.0525
	5+10	.0680	.0707	.0492	.0529	.0655	.0624
	10+10	.0661	.0649	.0471	.0472	.0639	.0586

<sup>a</sup> degree of autocorrelation ( $\rho_I$ ) and size of the trend parameter ( $\beta_I$ )

<sup>b</sup> distribution of the random variable  $u_t$

<sup>c</sup> regression model applied, testing for level change (LC) or slope change (SC)

**Table 4.** Power estimates for Differencing analysis for several experimental conditions.

Data series features <sup>a</sup>	Series length	Exponential <sup>b</sup>		Normal <sup>b</sup>		Laplace <sup>b</sup>	
		LC <sup>c</sup>	SC <sup>c</sup>	LC <sup>c</sup>	SC <sup>c</sup>	LC <sup>c</sup>	SC <sup>c</sup>
$\rho_I = 0, \beta_I = 0$	5+5	.1155	.0454	.0893	.0253	.1050	.0329
	5+10	.1249	.0556	.0960	.0299	.1069	.0407
	10+10	.1141	.0548	.1057	.0348	.1103	.0426
$\rho_I = .3, \beta_I = 0$	5+5	.1480	.0494	.1042	.0304	.1220	.0351
	5+10	.1356	.0617	.1116	.0337	.1215	.0414
	10+10	.1358	.0527	.1142	.0256	.1261	.0412
$\rho_I = .6, \beta_I = 0$	5+5	.1622	.0533	.1085	.0330	.1294	.0361
	5+10	.1572	.0511	.1233	.0309	.1303	.0435
	10+10	.1480	.0499	.1290	.0300	.1359	.0380
$\rho_I = 0, \beta_I = 1$	5+5	.1249	.0435	.0842	.0237	.1051	.0321
	5+10	.1262	.0600	.0976	.0328	.1116	.0470
	10+10	.1211	.0587	.0978	.0314	.1086	.0415
$\rho_I = .3, \beta_I = 1$	5+5	.1434	.0510	.1038	.0287	.1182	.0329
	5+10	.1358	.0554	.1111	.0337	.1190	.0416
	10+10	.1316	.0542	.1191	.0282	.1248	.0398

<sup>a</sup> degree of autocorrelation ( $\rho_I$ ) and size of the trend parameter ( $\beta_I$ )

<sup>b</sup> distribution of the random variable  $u_t$

<sup>c</sup> regression model applied, testing for level change (LC) or slope change (SC)

## Appendix

Design matrix  $\mathbf{X}_1$  for the OLS level change model  $y_t = b_0 + b_1 LC_t + e$ , where LC is the dummy variable for level change, taking values as presented in the second column:

$$\mathbf{X}_1 = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ \vdots & \vdots \\ 1 & 0 \\ - & - \\ 1 & 1 \\ 1 & 1 \\ \vdots & \vdots \\ 1 & 1 \end{bmatrix}$$

Design matrix  $\mathbf{X}_2$  for the OLS slope change model  $y_t = b_0 + b_1 SC_t + e$ , where SC is the dummy variable for slope change, taking values as presented in the second column;  $n_B$  is the phase B length:

$$\mathbf{X}_2 = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ \vdots & \vdots \\ 1 & 0 \\ - & - \\ 1 & 0 \\ 1 & 1 \\ \vdots & \vdots \\ 1 & n_B - 1 \end{bmatrix}$$

Design matrices for GLS estimation corresponding to the level change ( $\mathbf{X}_3$ ) and slope change ( $\mathbf{X}_4$ ) regression models;  $r_1$  is the estimation of the first-order autocorrelation parameter  $\rho_1$  obtained from the Durbin-Watson  $d$  statistic and  $PV$  represents the previous value in the series.

$$\mathbf{X}_3 = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ \vdots & \vdots \\ 1 & 0 \\ - & - \\ 1 & 1 - r_1 PV \\ 1 & 1 - r_1 PV \\ \vdots & \vdots \\ 1 & 1 - r_1 PV \end{bmatrix} \quad \mathbf{X}_4 = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ \vdots & \vdots \\ 1 & 0 \\ - & - \\ 1 & 0 - r_1 PV \\ 1 & 1 - r_1 PV \\ \vdots & \vdots \\ 1 & (n_B - 1) - r_1 PV \end{bmatrix}$$

Design matrices for Differencing analysis corresponding to the level change ( $\mathbf{X}_5$ ) and slope change ( $\mathbf{X}_6$ ) regression models. Since differencing is performed on the dummy variables without distinguishing between phases, each dummy variable contains  $N-1$  values instead of  $N$  values, where  $N$  is series length.

$$\mathbf{X}_5 = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ \vdots & \vdots \\ 1 & 0 \\ - & - \\ 1 & 1 \\ 1 & 0 \\ \vdots & \vdots \\ 1 & 0 \end{bmatrix} \quad \mathbf{X}_6 = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ \vdots & \vdots \\ 1 & 0 \\ - & - \\ 1 & 0 \\ 1 & 1 \\ \vdots & \vdots \\ 1 & 1 \end{bmatrix}$$

Design matrix for the regression model  $y_t = b_0 + b_1 T_t + e$  used as a first step of Trend analysis, where T is the time variable taking values as presented in the second column;  $n_A$  is the phase A length:

$$\mathbf{X}_7 = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ \vdots & \vdots \\ 1 & n_A \\ - & - \\ 1 & n_A + 1 \\ 1 & n_A + 2 \\ \vdots & \vdots \\ 1 & n_A + n_B \end{bmatrix}$$

Design matrix for the data generation model  $y_t = \beta_0 + \beta_1 T_t + \beta_2 LC_t + \beta_3 SC_t + \varepsilon_t$ , where T, LC, and SC are dummy variables for trend, level change, and slope change, respectively, taking values as shown in columns two, three, and four.

$$\mathbf{X}_8 = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 2 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 1 & n_A & 0 & 0 \\ - & - & - & - \\ 1 & n_A + 1 & 1 & 0 \\ 1 & n_A + 2 & 1 & 1 \\ \vdots & \vdots & \vdots & \vdots \\ 1 & n_A + n_B & 1 & n_B - 1 \end{bmatrix}$$