

Figure 1. Performance of heterogeneity estimators in terms of bias for all scenarios for continuous outcome. The horizontal axis shows the heterogeneity variance whereas the vertical axis shows the bias.

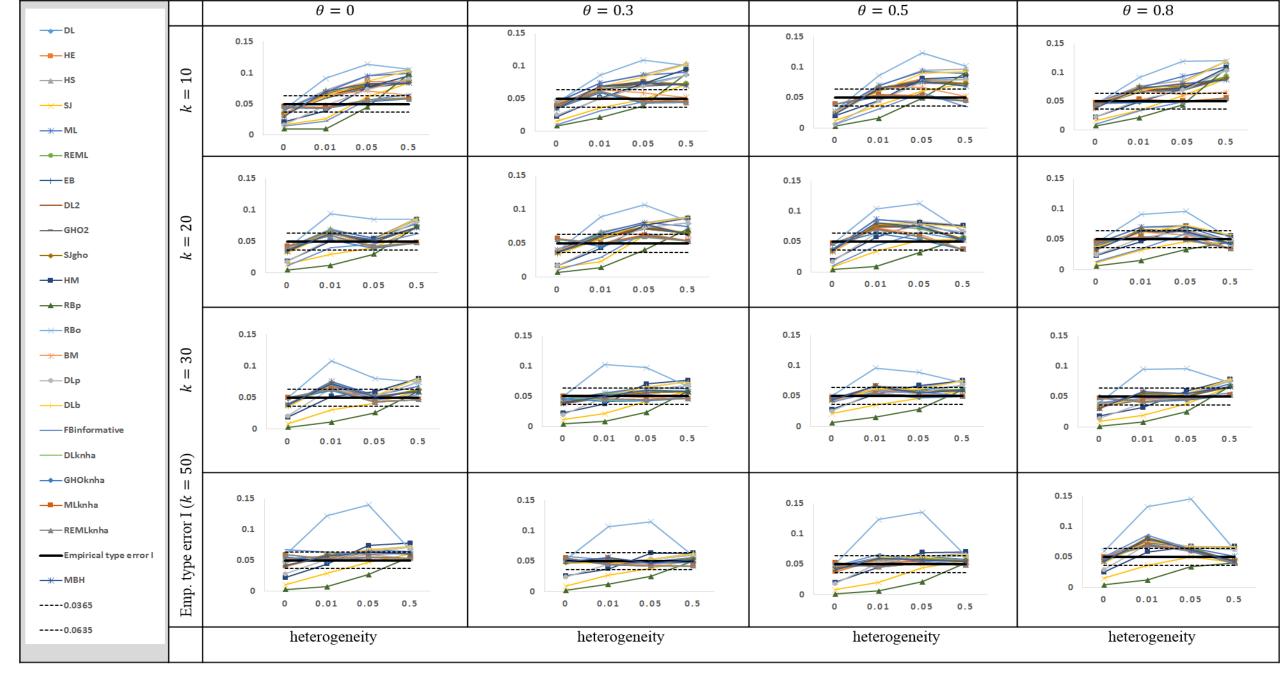


Figure 2. Performance of heterogeneity estimators in terms of empirical type error I for all scenarios for continuous outcome. The horizontal axis shows the heterogeneity variance whereas the vertical axis shows the empirical type error I. The nominal confidence interval is denoted by dotted lines.

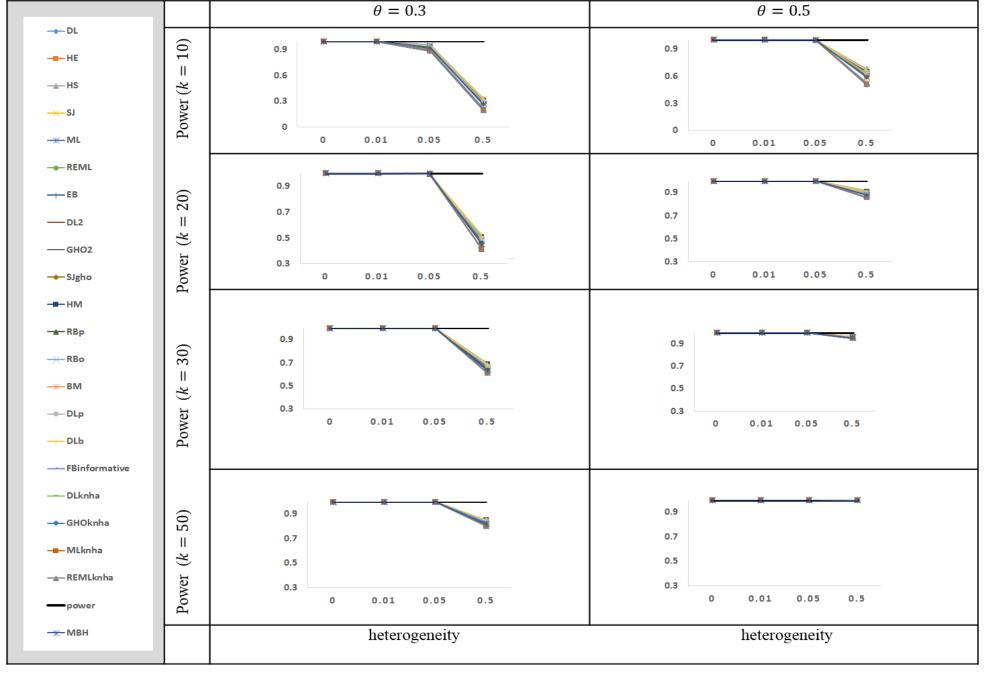


Figure 3. Performance of heterogeneity estimators in terms of power for all scenarios for continuous outcome. The horizontal axis shows the heterogeneity variance whereas the vertical axis shows the power. The solid line at x = 1 represent a power of 100% to detect a significant effect size of  $\theta_1$ .