

Supplementary file of
“Validation of stepwise-based procedure in GAMLSS”

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A: Summary of p -values for the parametric models

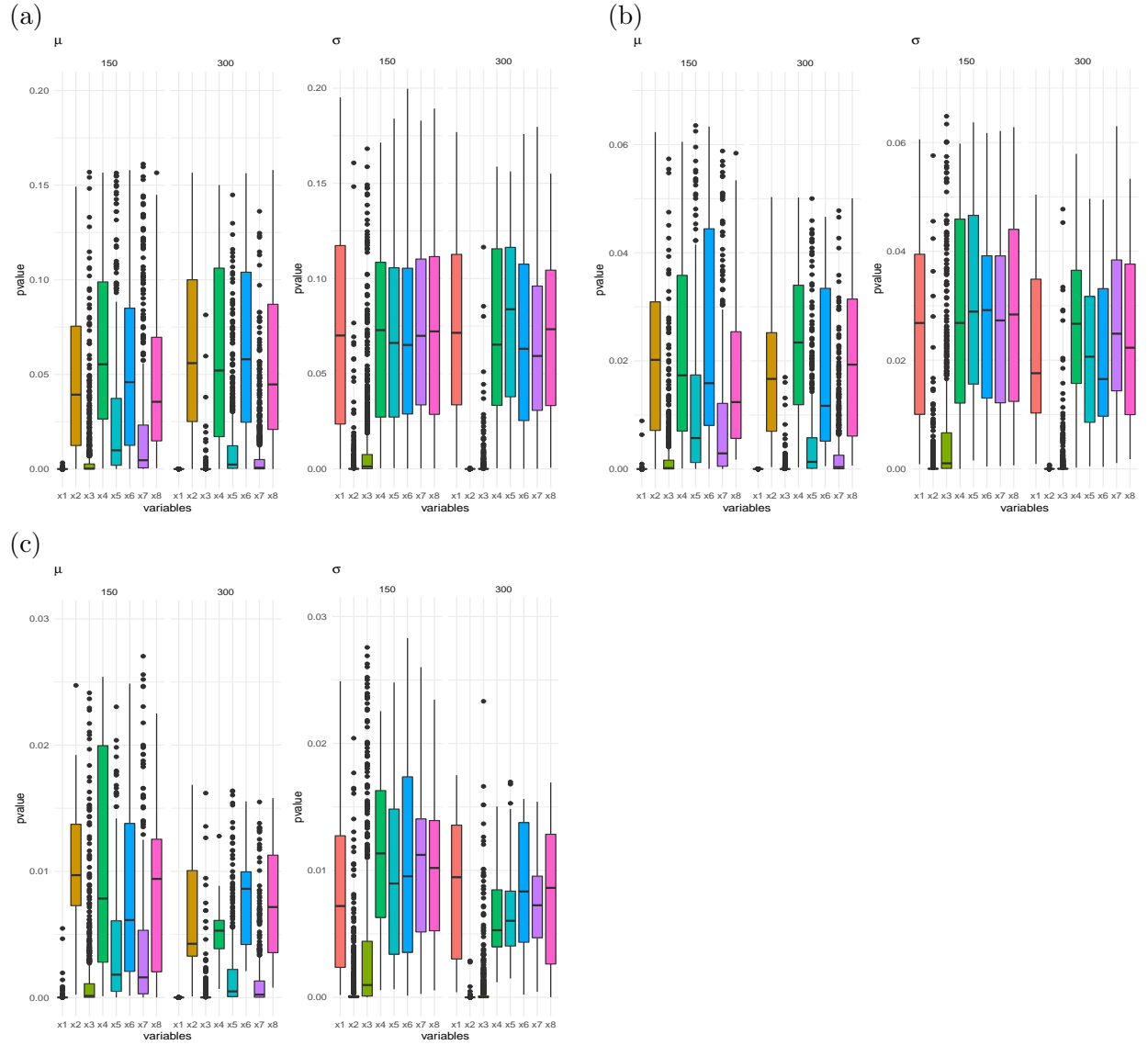


Figure 1: Summary of p -values for the selected variables for the parametric normal model considering (a) $\kappa = 2$ (AIC), (b) $\kappa = [2 + \log(n)]/2$ (GAICav) and (c) $\kappa = \log(n)$ (BIC) criteria.

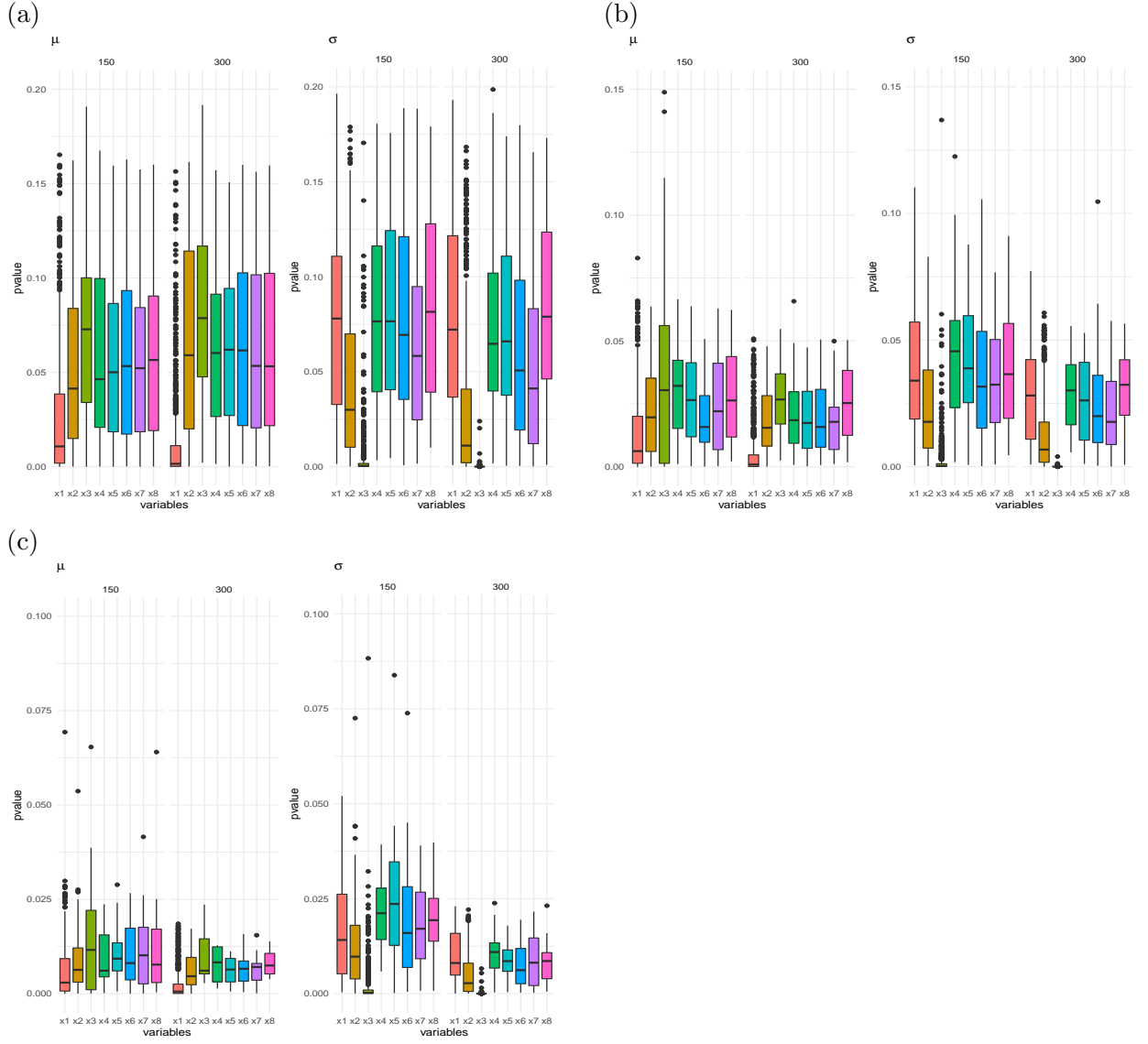


Figure 2: Summary of p -values for the selected variables for the parametric ZIP model considering (a) $\kappa = 2$ (AIC), (b) $\kappa = [2 + \log(n)]/2$ (GAICav) and (c) $\kappa = \log(n)$ (BIC) criteria.

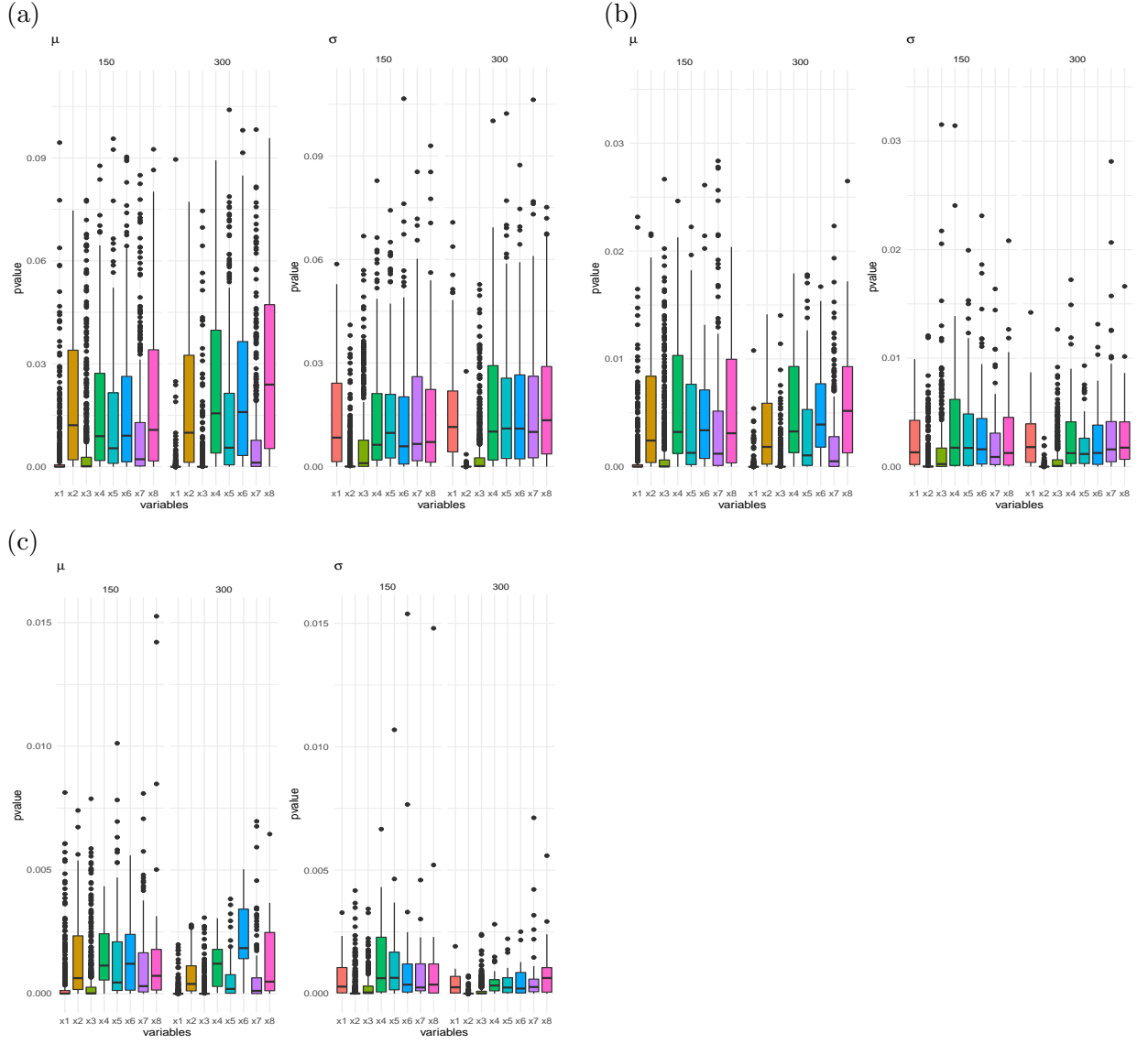


Figure 3: Summary of p -values for the selected variables for the parametric Weibull model considering (a) $\kappa = 2$ (AIC), (b) $\kappa = [2 + \log(n)]/2$ (GAICav) and (c) $\kappa = \log(n)$ (BIC) criteria.

B: Summary of p -values for the semiparametric models

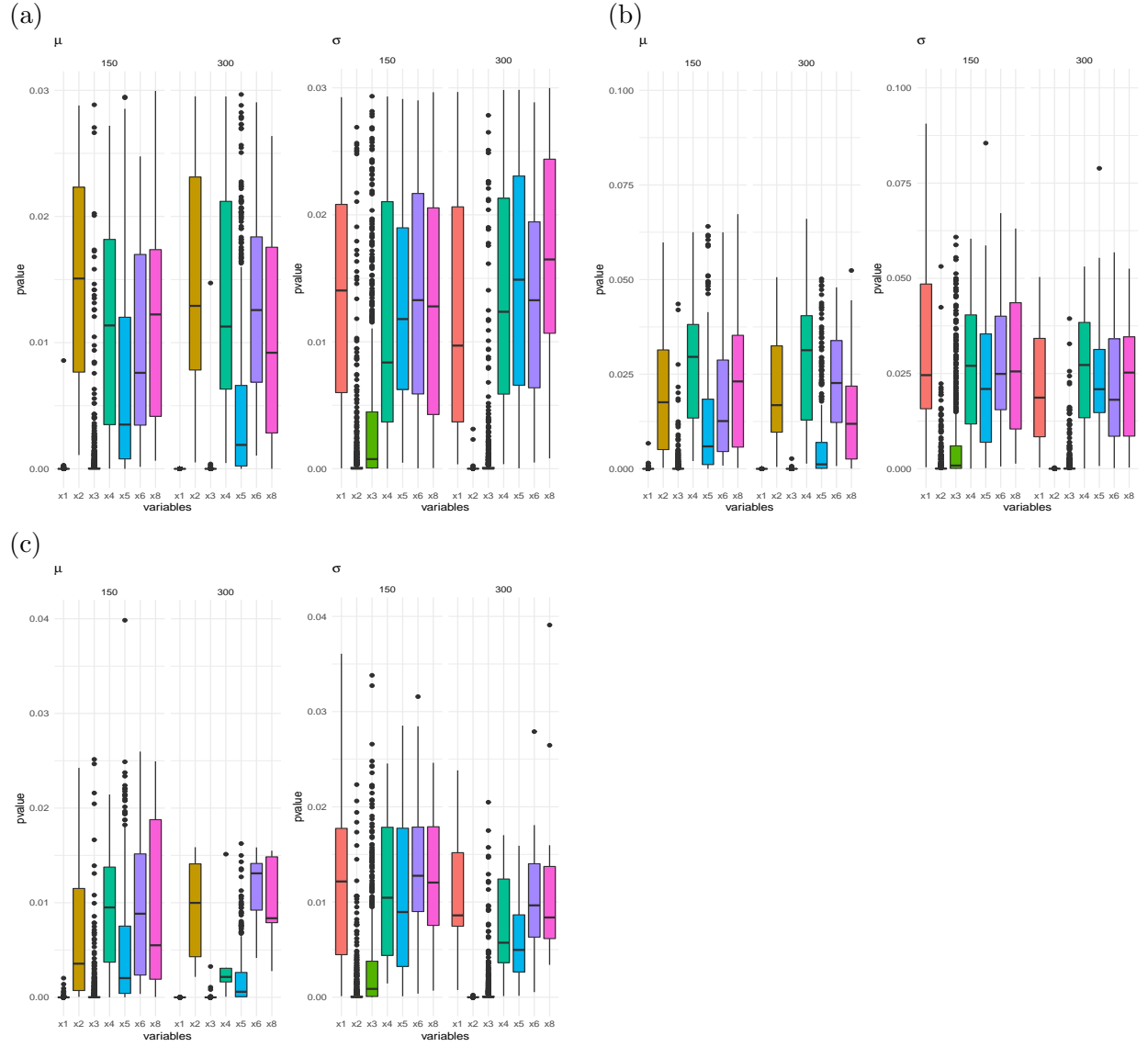


Figure 4: Summary of p -values for the selected variables for the semiparametric normal model considering (a) $\kappa = 2$ (AIC), (b) $\kappa = [2 + \log(n)]/2$ (GAICav) and (c) $\kappa = \log(n)$ (BIC) criteria.

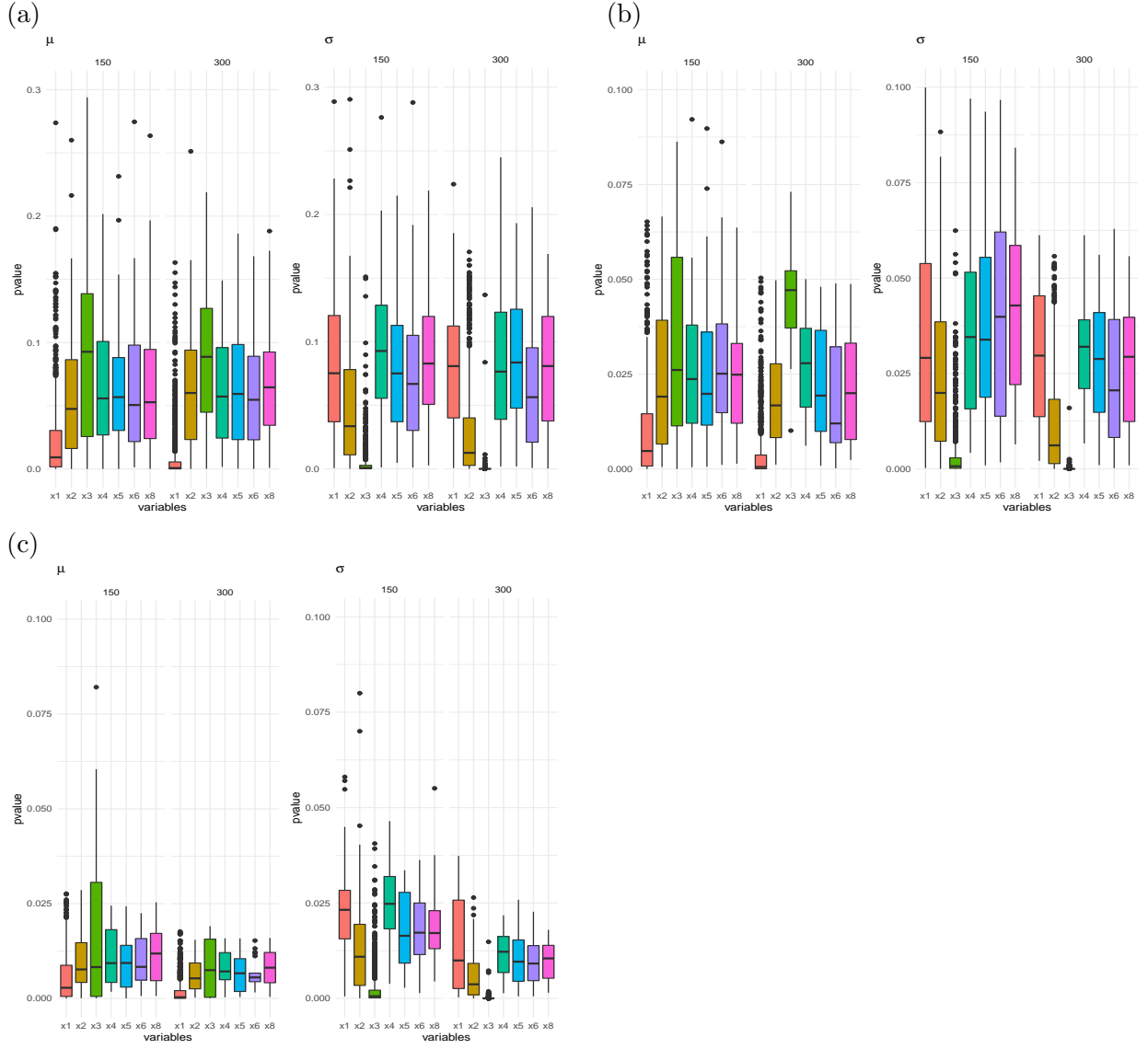


Figure 5: Summary of p -values for the selected variables for the semiparametric ZIP model considering (a) $\kappa = 2$ (AIC), (b) $\kappa = [2 + \log(n)]/2$ (GAICav) and (c) $\kappa = \log(n)$ (BIC) criteria.

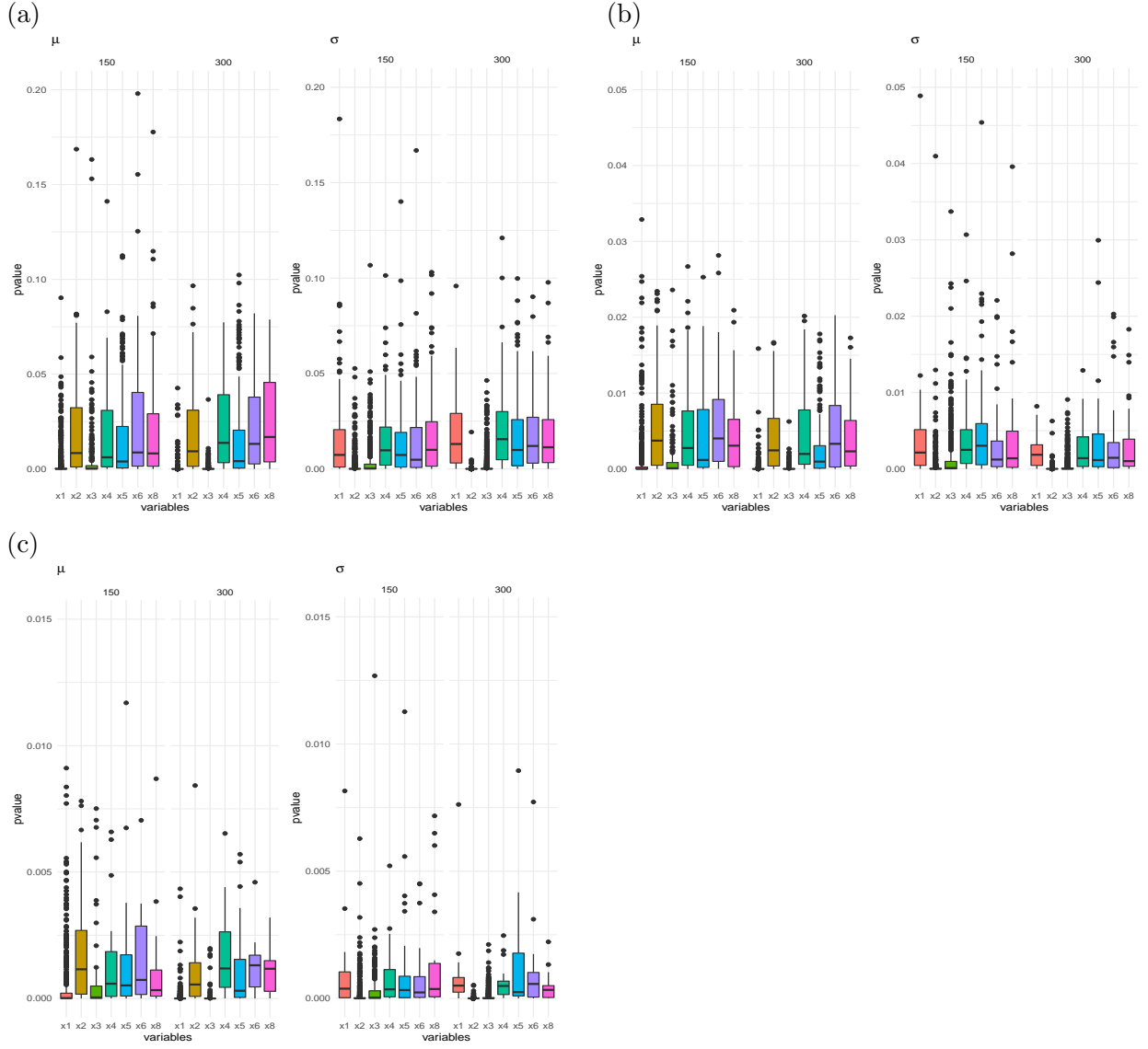


Figure 6: Summary of p -values for the selected variables for the semiparametric Weibull model considering (a) $\kappa = 2$ (AIC), (b) $\kappa = [2 + \log(n)]/2$ (GAICav) and (c) $\kappa = \log(n)$ (BIC) criteria.