

```
. fp <mean1>, dimension(3): regress absdiff <mean1>
(fitting 164 models)
(....10%....20%....30%....40%....50%....60%....70%....80%....90%....100%)
```

Fractional polynomial comparisons:

mean1	Test df	Deviance	Residual std. dev.	Deviance diff.	P	Powers
omitted	5	2659.026	78.550	57.356	0.000	
linear	4	2603.657	69.794	1.986	0.746	1
m = 1	3	2603.657	69.794	1.986	0.585	1
m = 2	1	2601.905	69.682	0.235	0.633	.5 2
m = 3	0	2601.671	69.800	0.000	--	.5 3 3

Note: **Test df** is degrees of freedom, and **P** = $P > F$ is sig. level for tests comparing models vs. model with $m = 3$ based on deviance difference, $F(df, 224)$.

Source	SS	df	MS	Number of obs	=	230
Model	311851.882	3	103950.627	F(3, 226)	=	21.34
Residual	1101092.25	226	4872.08959	Prob > F	=	0.0000
				R-squared	=	0.2207
				Adj R-squared	=	0.2104
Total	1412944.13	229	6170.0617	Root MSE	=	69.8

absdiff	Coefficient	Std. err.	t	P> t	[95% conf. interval]	
mean1_1	1.019461	.5767764	1.77	0.078	-.1170861	2.156009
mean1_2	6.64e-08	6.24e-08	1.06	0.288	-5.66e-08	1.89e-07
mean1_3	-7.62e-09	7.55e-09	-1.01	0.314	-2.25e-08	7.26e-09
_cons	.8186861	6.371187	0.13	0.898	-11.73584	13.37321

```
. fp_select, alpha(0.05)
```

selected FP model: powers = (1), df = 4

Figure S1. Stata output for $m=3$.