Table 1: Estimation bias and coverage probability of time-specific 1-month lagged parameter estimates (for the 3-month, formulas in Table 1 were used for the conversions). EB: estimation bias (|relative biases| larger than .05 highlighted); CP: coverage probability.

Parameter	$n = 200$		$n = 400$		$n = 200$		$n = 400$	
	EB	CP	EB	CP	EB	CP	EB	CP
	1-month time interval design				3-month time interval design			
$a = b = c' = 0$								
x	.000	.952	.000	.952	.002	.940	.000	.958
m	-.002	.946	.000	.952	-.003	.940	-.001	.952
y	-.001	.946	.000	.964	-.002	.950	-.001	.944
a	.000	.962	-.001	.954	.000	.960	-.001	.972
b	.000	.952	.000	.956	.000	.952	.000	.970
c'	.000	.966	.000	.960	.000	.952	.000	.962
$a = .5, b = .4, c' = 0$								
x	-.001	.966	.001	.950	-.001	.976	.000	.962
m	.000	.942	.000	.946	.001	.956	-.001	.942
y	.000	.936	.000	.968	-.001	.972	.000	.952
a	.000	.958	.001	.956	.001	.958	.002	.948
b	-.001	.956	.000	.952	.000	.966	.000	.960
c'	.000	.952	.000	.968	.000	.962	.000	.940
$a = 0, b = 0, c' = -.1$								
x	.000	.956	-.001	.946	-.001	.960	.000	.946
m	-.001	.944	-.001	.920	-.002	.952	-.001	.946
y	-.001	.950	.001	.950	-.004	.956	.000	.964
a	.000	.930	.000	.944	.000	.962	.000	.974
b	.000	.958	.000	.948	.000	.952	.000	.954
c'	.000	.956	-.001	.972	.008	.964	.001	.944
$a = .5, b = .4, c' = -.1$								
x	-.001	.960	-.001	.950	.001	.944	.000	.962
m	.000	.944	.000	.974	.000	.960	.000	.960
y	-.001	.960	.000	.932	-.003	.958	.000	.956
a	.000	.938	-.001	.962	.000	.972	.000	.962
b	.000	.962	.000	.946	.007	.964	-.001	.948
c'	-.001	.956	.000	.944	.028	.960	-.002	.956

Table 2: Estimation bias and coverage probability of specific and overall direct effects ($sl = .01$). EB: estimation bias (|relative biases| larger than .05 highlighted); CP: coverage probability. $Sdir_1$ is the 1-month lagged time-specific direct effect estimate. $Odir_v$ is the overall direct effect estimate over v units of time.

Effect	$n = 200$		$n = 400$		$n = 200$		$n = 400$	
	EB	CP	EB	CP	EB	CP	EB	CP
	1-month interval design ($l = 1$)				3-month interval design ($l = 3$)			
$a = b = c' = 0$								
$Sdir_l = 0$	.000	.964	.000	.964	.000	.942	.000	.962
$Odir_1 = 0$	.000	.966	.000	.970	.000	.956	.000	.972
$Odir_2 = 0$	.000	.964	.000	.964	.000	.950	.000	.966
$Odir_6 = 0$	.000	.964	.000	.962	.000	.948	.000	.962
$Odir_{12} = 0$	.000	.972	.000	.974	.000	.958	.000	.972
$a = .5, b = .4, c' = 0$ ($Sdir_{l=1} = 0$; $Sdir_{l=3} = 0.36$; $Sdir_{l=6} = .40$)								
$Sdir_l$	.000	.948	.000	.970	.001	.938	.001	.948
$Odir_1 = -.107$	-.003	.944	.000	.944	.006	.960	.008	.946
$Odir_2 = -.166$	-.003	.946	.000	.948	.005	.962	.008	.944
$Odir_6 = -.181$	-.004	.954	.001	.954	.000	.956	.005	.948
$Odir_{12} = -.085$	-.005	.948	.003	.952	-.003	.944	.004	.948
$a = 0\ b = 0, c' = -.1$ ($Sdir_{l=1} = -.1$; $Sdir_{l=3} = -.109$; $Sdir_{l=6} = -.051$)								
$Sdir_l$	.000	.954	-.001	.972	.003	.964	.000	.938
$Odir_1 = -.065$	.000	.944	-.001	.942	.010	.952	.001	.934
$Odir_2 = -.100$	.000	.946	-.001	.948	.008	.958	.001	.930
$Odir_6 = -.109$	-.001	.952	-.001	.946	.003	.966	.000	.942
$Odir_{12} = -.051$	.001	.958	-.001	.934	.000	.950	.000	.940
$a = .5, b = .4, c' = -.1$ ($Sdir_{l=1} = -.1$; $Sdir_{l=3} = .251$; $Sdir_{l=6} = .349$)								
$Sdir_l$	-.001	.958	.000	.942	-.002	.954	.001	.940
$Odir_1 = -.172$	.001	.956	.000	.936	.017	.958	.000	.952
$Odir_2 = -.266$	.000	.958	.000	.940	.016	.958	-.001	.952
$Odir_6 = -.290$	-.001	.950	-.002	.940	.013	.956	-.002	.948
$Odir_{12} = -.136$	-.002	.946	-.003	.946	.012	.948	-.003	.960

Table 3: Estimation bias and coverage probability of overall indirect effects ($sl = .034$). EB: estimation bias (|relative biases| larger than .05 highlighted); CP: coverage probability. $Sind_2$ is the time-specific 2-month lagged indirect effect estimate. $Oind_v$ is the overall indirect effect estimate over v units of time.

Parameter	$n = 100$		$n = 200$		$n = 400$		$n = 1000$	
	EB	CP	EB	CP	EB	CP	EB	CP
$a = .5$, $b = .4$, $c' = 0$ (1-month interval design)								
$Oind_1 = .162$	.003	.940	-.001	.950	.001	.946	.001	.948
$Oind_2 = .394$	.001	.938	-.001	.954	.001	.958	.000	.952
$Oind_6 = .482$	-.005	.948	-.002	.946	.002	.946	.000	.948
$Oind_{12} = .108$	-.007	.954	.001	.952	.007	.938	-.001	.946
$a = .5$, $b = .4$, $c' = 0$ (3-month interval design)								
$Oind_1 = .162$	.016	.948	.003	.956	.004	.938	.001	.948
$Oind_2 = .394$	.012	.954	.002	.954	.004	.948	.000	.948
$Oind_6 = .482$	.004	.940	-.001	.952	.001	.948	.000	.946
$Oind_{12} = .108$	.008	.948	.001	.966	.001	.950	-.001	.944
$a = .5$, $b = .4$, $c' = 0$ (6-month interval design)								
$Oind_1 = .162$	**.242**	.954	**.191**	.981	**.140**	.975	**.060**	.968
$Oind_2 = .394$	**.177**	.957	**.151**	.978	**.113**	.973	.045	.968
$Oind_6 = .482$	**.055**	.948	**.067**	.968	**.056**	.971	.015	.964
$Oind_{12} = .108$	.032	.965	.044	.962	.039	.959	.008	.960
$a = .5$, $b = .4$, $c' = -.1$ (1-month interval design)								
$Oind_1 = .162$	.001	.954	.001	.944	.000	.938	.001	.930
$Oind_2 = .394$	.000	.956	.001	.946	-.001	.948	.001	.948
$Oind_6 = .482$	.001	.928	-.001	.944	-.002	.948	.000	.970
$Oind_{12} = .108$	.010	.920	.002	.946	-.003	.944	-.001	.960
$a = .5$, $b = .4$, $c' = -.1$ (3-month interval design)								
$Oind_1 = .162$	.021	.942	.009	.962	.000	.944	.002	.950
$Oind_2 = .394$	.017	.944	.007	.964	.000	.948	.002	.960
$Oind_6 = .482$	.007	.940	.005	.954	-.001	.964	.001	.956
$Oind_{12} = .108$	.006	.946	.009	.932	.001	.966	.001	.954
$a = .5$, $b = .4$, $c' = -.1$ (6-month interval design)								
$Oind_1 = .162$	**.334**	.964	**.255**	.985	**.102**	.991	**.078**	.971
$Oind_2 = .394$	**.266**	.961	**.204**	.982	**.078**	.991	**.063**	.969
$Oind_6 = .482$	**.124**	.955	**.098**	.980	.031	.984	.028	.951
$Oind_{12} = .108$	**.084**	.966	**.058**	.962	.019	.971	.016	.955

Table 4: Estimation bias and coverage probability of overall direct effects ($sl = .034$). EB: estimation bias (|relative biases| larger than .05 highlighted); CP: coverage probability. $Sdir_1$ is the 1-month lagged time-specific direct effect estimate. $Odir_v$ is the overall direct effect estimate over v units of time.

Effect	$n = 100$		$n = 200$		$n = 400$		$n = 1000$		$n = 100$		$n = 200$		$n = 400$		$n = 1000$		$n = 100$		$n = 200$		$n = 400$		$n = 1000$	
	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP
	1-month interval design ($l = 1$)								3-month interval design ($l = 3$)								6-month interval design ($l = 6$)							
	$a = b = c' = 0$																							
$Odir_1 = 0$	.000	.946	.000	.966	.000	.970	.000	.988	.000	.956	.000	.956	.000	.972	.000	.986	-.001	.970	.000	.963	.000	.956	.000	.974
$Odir_2 = 0$	.000	.938	.000	.964	.000	.964	.000	.980	-.001	.948	.000	.950	.000	.966	.000	.972	-.001	.970	.000	.956	.000	.956	.000	.968
$Odir_6 = 0$	.000	.938	.000	.964	.000	.962	.000	.978	-.001	.948	.000	.948	.000	.962	.000	.972	-.001	.970	.000	.953	.000	.956	.000	.966
$Odir_{12} = 0$	.000	.956	.000	.972	.000	.974	.000	.994	.000	.962	.000	.958	.000	.972	.000	.986	.000	.973	.000	.965	.000	.958	.000	.976
	$a = .5, b = .4, c' = 0$																							
$Odir_1 = -.105$	.007	.952	-.003	.950	.000	.944	.001	.950	.037	.948	.006	.960	.008	.942	.000	.946	**.801**	.948	**.811**	.976	**.622**	.977	**.296**	.962
$Odir_2 = -.162$	.005	.958	-.003	.944	.000	.948	.001	.948	.033	.948	.005	.962	.008	.946	.000	.952	**.720**	.948	**.731**	.976	**.564**	.977	**.259**	.962
$Odir_6 = -.176$	.001	.948	-.004	.946	.001	.956	.000	.940	.025	.946	.000	.958	.005	.948	-.001	.948	**.497**	.948	**.526**	.976	**.414**	.975	**.156**	.964
$Odir_{12} = -.083$	-.002	.928	-.005	.946	.003	.952	-.001	.950	.019	.940	-.003	.948	.004	.948	-.001	.948	**.324**	.948	**.385**	.976	**.318**	.971	**.084**	.964
	$a = 0$ $b = 0, c' = -.1$																							
$Odir_1 = -.065$	.003	.942	.000	.944	-.001	.942	.000	.950	.014	.932	.010	.952	.001	.934	.001	.934	**-.066**	.951	.021	.975	**.070**	.980	.044	.976
$Odir_2 = -.100$	.002	.938	.000	.938	-.001	.942	.001	.958	.011	.928	.008	.966	.001	.946	.000	.936	**-.070**	.943	.012	.970	**.056**	.980	.035	.971
$Odir_6 = -.109$	.001	.952	-.001	.938	-.001	.926	.000	.946	.004	.932	.003	.960	.000	.944	.000	.952	**-.063**	.951	-.009	.955	.020	.968	.013	.969
$Odir_{12} = -.051$	.003	.924	.001	.958	-.001	.934	.001	.942	.002	.924	.000	.950	.000	.940	.001	.944	-.022	.970	-.010	.933	.005	.936	.002	.939
	$a = .5, b = .4, c' = -.1$																							
$Odir_1 = -.170$	.001	.952	.001	.948	.000	.938	.001	.936	.032	.936	.017	.960	.000	.952	.003	.948	**.745**	.966	**.644**	.982	**.310**	.986	**.239**	.969
$Odir_2 = -.262$	.001	.952	.000	.956	-.001	.940	.001	.934	.029	.936	.016	.956	.000	.952	.003	.948	**.687**	.966	**.583**	.982	**.268**	.986	**.214**	.969
$Odir_6 = -.285$	.000	.950	-.001	.948	-.002	.942	.000	.952	.022	.936	.013	.958	-.002	.948	.002	.944	**.535**	.955	**.434**	.980	**.167**	.982	**.148**	.963
$Odir_{12} = -.134$	.002	.938	-.002	.946	-.003	.946	-.001	.956	.018	.930	.012	.950	-.003	.960	.002	.958	**.434**	.961	**.344**	.977	**.109**	.982	**.103**	.955

Table 5: Estimation bias and coverage probability of overall indirect effects ($sl = .1$). EB: estimation bias (|relative biases| larger than .05 highlighted); CP: coverage probability. $Sind_2$ is the time-specific 2-month lagged indirect effect estimate. $Oind_v$ is the overall indirect effect estimate over v units of time.

Parameter	$n = 100$		$n = 200$		$n = 400$		$n = 1000$	
	EB	CP	EB	CP	EB	CP	EB	CP
$a = .5$, $b = .4$, $c' = 0$ (1-month interval design)								
$Oind_1 = .151$	.003	.944	-.001	.950	.001	.948	.001	.948
$Oind_2 = .381$	.001	.934	-.001	.956	.001	.954	.000	.948
$Oind_6 = .477$	-.005	.950	-.002	.944	.002	.946	-.001	.950
$Oind_{12} = .108$	-.007	.952	.001	.956	.007	.940	-.001	.950
$a = .5$, $b = .4$, $c' = 0$ (3-month interval design)								
$Oind_1 = .151$	.016	.948	.003	.956	.004	.940	.001	.952
$Oind_2 = .381$	.012	.956	.002	.956	.003	.942	.000	.956
$Oind_6 = .477$	.004	.938	-.001	.952	.001	.948	.000	.948
$Oind_{12} = .108$	.008	.944	.001	.968	.000	.948	.000	.948
$a = .5$, $b = .4$, $c' = 0$ (6-month interval design)								
$Oind_1 = .151$	**.238**	.954	**.191**	.981	**.140**	.975	**.060**	.968
$Oind_2 = .381$	**.174**	.957	**.150**	.978	**.113**	.973	.046	.968
$Oind_6 = .477$	**.052**	.948	**.066**	.968	**.055**	.971	.015	.964
$Oind_{12} = .108$	.030	.968	.043	.962	.039	.959	.008	.956
$a = .5$, $b = .4$, $c' = -.1$ (1-month interval design)								
$Oind_1 = .151$	.001	.954	.001	.944	.000	.940	.001	.930
$Oind_2 = .381$	.000	.958	.000	.944	-.001	.950	.001	.942
$Oind_6 = .477$	.001	.930	-.001	.944	-.002	.950	.000	.970
$Oind_{12} = .108$	.010	.926	.002	.948	-.003	.948	-.001	.958
$a = .5$, $b = .4$, $c' = -.1$ (3-month interval design)								
$Oind_1 = .151$	.021	.944	.009	.962	.000	.944	.002	.950
$Oind_2 = .381$	.017	.942	.007	.964	.000	.946	.002	.956
$Oind_6 = .477$	.007	.942	.004	.954	-.001	.964	.001	.958
$Oind_{12} = .108$	.006	.944	.009	.928	.000	.966	.001	.956
$a = .5$, $b = .4$, $c' = -.1$ (6-month interval design)								
$Oind_1 = .151$	**.331**	.964	**.254**	.985	**.102**	.991	**.079**	.971
$Oind_2 = .381$	**.263**	.964	**.203**	.982	**.078**	.991	**.063**	.965
$Oind_6 = .477$	**.121**	.955	**.096**	.980	.031	.984	.028	.951
$Oind_{12} = .108$	**.082**	.966	**.057**	.960	.019	.968	.016	.955

Table 6: Estimation bias and coverage probability of specific and overall direct effects ($sl = .1$). EB: estimation bias (|relative biases| larger than .05 highlighted); CP: coverage probability. $Sdir_1$ is the 1-month lagged time-specific direct effect estimate. $Odir_v$ is the overall direct effect estimate over v units of time.

Effect	$n = 100$		$n = 200$		$n = 400$		$n = 1000$		$n = 100$		$n = 200$		$n = 400$		$n = 1000$		$n = 100$		$n = 200$		$n = 400$		$n = 1000$	
	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP	EB	CP
	1-month interval design ($l = 1$)								3-month interval design ($l = 3$)								6-month interval design ($l = 6$)							
$a = b = c' = 0$																								
$Odir_1 = 0$	.000	.946	.000	.966	.000	.970	.000	.988	.000	.956	.000	.954	.000	.972	.000	.986	-.001	.970	.000	.963	.000	.956	.000	.974
$Odir_2 = 0$	.000	.938	.000	.964	.000	.964	.000	.980	-.001	.948	.000	.950	.000	.966	.000	.972	-.001	.970	.000	.953	.000	.956	.000	.968
$Odir_6 = 0$	.000	.938	.000	.964	.000	.962	.000	.978	-.001	.946	.000	.948	.000	.962	.000	.972	-.001	.970	.000	.953	.000	.956	.000	.968
$Odir_{12} = 0$	.000	.956	.000	.972	.000	.974	.000	.994	.000	.962	.000	.958	.000	.972	.000	.986	.000	.970	.000	.965	.000	.958	.000	.976
$a = .5, b = .4, c' = 0$																								
$Odir_1 = -.098$	.007	.956	-.003	.948	.000	.944	.001	.946	.038	.950	.007	.960	.008	.942	.000	.952	**.837**	.948	**.854**	.976	**.655**	.977	**.313**	.962
$Odir_2 = -.151$	.006	.958	-.003	.946	.000	.950	.001	.952	.035	.948	.005	.962	.008	.946	.000	.950	**.751**	.948	**.770**	.976	**.595**	.977	**.274**	.962
$Odir_6 = -.164$	.002	.948	-.004	.954	.001	.958	.000	.940	.025	.946	.000	.958	.005	.948	-.001	.948	**.514**	.948	**.552**	.976	**.437**	.975	**.166**	.964
$Odir_{12} = -.077$	-.002	.928	-.005	.946	.003	.948	-.001	.950	.020	.940	-.004	.954	.003	.944	-.001	.952	**.327**	.948	**.401**	.976	**.334**	.971	**.089**	.964
$a = 0\ b = 0, c' = -.1$																								
$Odir_1 = -.065$	.003	.942	.000	.944	-.001	.942	.000	.950	.014	.932	.010	.952	.002	.934	.001	.934	**-.066**	.951	.021	.975	**.070**	.980	.044	.976
$Odir_2 = -.100$	.002	.938	.000	.938	-.001	.942	.001	.958	.011	.928	.008	.966	.001	.946	.000	.936	**-.070**	.943	.012	.970	**.056**	.980	.035	.971
$Odir_6 = -.109$	.001	.952	-.001	.938	-.001	.926	.000	.946	.004	.932	.003	.960	.000	.944	.000	.952	**-.063**	.951	-.009	.958	.020	.968	.013	.969
$Odir_{12} = -.051$	.004	.924	.001	.958	-.001	.934	.001	.942	.002	.924	.000	.950	.000	.940	.001	.944	-.022	.970	-.010	.933	.005	.936	.002	.939
$a = .5, b = .4, c' = -.1$																								
$Odir_1 = -.162$	.001	.950	.001	.952	.000	.938	.001	.938	.032	.936	.018	.958	.000	.952	.004	.952	**.760**	.966	**.659**	.982	**.319**	.986	**.246**	.969
$Odir_2 = -.251$	.000	.952	.000	.954	-.001	.942	.001	.934	.029	.936	.016	.954	-.001	.952	.003	.950	**.700**	.966	**.597**	.982	**.276**	.986	**.221**	.969
$Odir_6 = -.273$	.000	.950	-.001	.948	-.002	.940	.000	.952	.022	.938	.013	.954	-.002	.948	.002	.944	**.544**	.955	**.444**	.982	**.172**	.982	**.152**	.963
$Odir_{12} = -.128$	.002	.938	-.002	.944	-.003	.948	-.001	.960	.018	.926	.012	.948	-.003	.956	.002	.958	**.438**	.961	**.350**	.977	**.112**	.982	**.106**	.955