

Fig. S1. Empirical distributions of the component metrics A) S ; B) $C.I. \text{ range}$; and C) R^2_{BG} for the analysis of resting metabolic rate in Great Cormorants (raw data thinned using `thinData(CormorantData, by=3)`, and a call to `rankLocReg` using `alpha=0.1`). Note the extremely long tail in the distribution of R^2_{BG} (panel C), and the large discrepancy between the $L_{\%}$ benchmark and the other metrics.

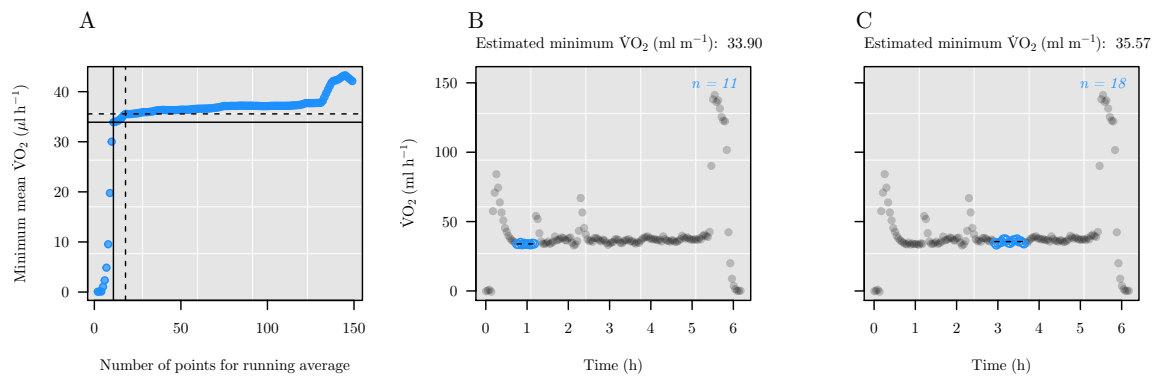


Fig. S2. A graphical summary of conventional methods of estimating resting metabolic rate from $\dot{V}O_2$ time series data (after Withers, 2001). Panel A shows the minimum estimated $\dot{V}O_2$ as a function of the number of adjacent observations used to calculate the running average. After a rapid increase in the minimum $\dot{V}O_2$ with increasing observations up to $n = 11$ (solid black cross), there is a brief region with an intermediate slope, before the plot plateaus at $n = 18$ (dotted cross). Using these methods, a researcher could potentially justify using the running average associated with either of these two points as an estimate of resting metabolic rate. Panels A and B show the full time series, with the subsets associated with $n = 11$ and $n = 18$ respectively highlighted in blue. Note that both subsets are much smaller than the number of observations included in the $L_{\%}$ rank 1 local regression identified by `rankLocReg` (Fig. 3).

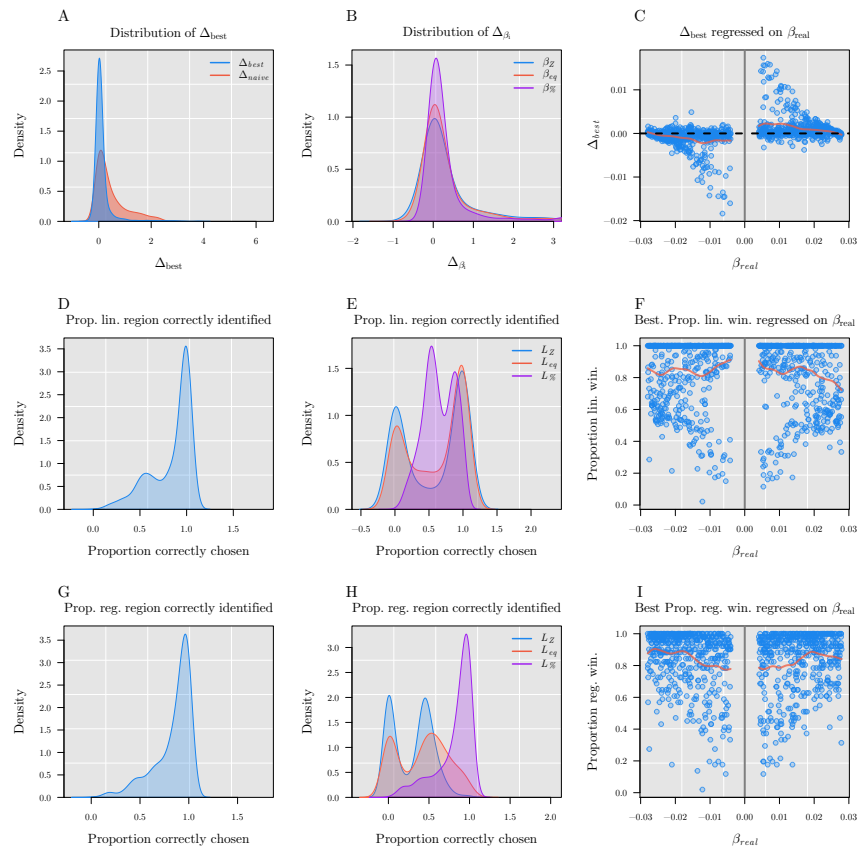


Fig. S3. Graphical summary of the performance of LoLinR methods using certain types of simulated data. Panels A-C show results for the performance metric Δ ; panels D-F show results for the proportion of the linear subset of the data that are correctly included in the local regressions identified by rankLocReg; and panels G-I show results for the proportion of the local regression identified by rankLocReg that correctly includes the linear subset of the simulated data. The first column of panels (A,D,G) show the distributions for each performance metric of the 'best' local regression identified by rankLocReg (the local regression with the smallest Δ). Note that the x-axes are scaled in units of β_{real} ; thus, in panel A, a Δ value of 2 indicates that Δ_{best} was twice as large as the real slope of the simulated data (β_{real}). Panel A shows a comparison between the performance of rankLocReg and a naive regression by comparing the distributions of Δ_{best} and Δ_{naive} . As expected, the slopes identified by naive regression are systematically biased by the non-linearity present in the simulated data, while rankLocReg is better able to identify slopes that are closer to the β_{real} . The second column of panels (B,E,H) show the distributions of each performance metric for each of the three L metric methods provided in rankLocReg. The third column of panels (C,F,I) show scatter plots of each performance metrics regressed on the actual slope of the simulated data (β_{real}), with smoothing splines overlaid to help visualize any trends. This is to visualize that, as expected, rankLocReg performs better as the slope of the linear region is further from 0. Note that in panel B long right tails have been truncated to better visualize the peaks of the distributions

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