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Drivers of farmers market participation in southeast Nigeria

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In this study, the 0.05th and the 0.95th quantiles were chosen to summarise the tails. Table S2 presents the probability values for the goodness-of-fit tests as proposed by (He & Zhu, 2003). The tests were satisfactory across all quantiles. The shift hypothesis was used to test whether the specification of the quantile regression was heterogeneous against constant effect and the result confirmed that specification can represent different levels of quantile based on the conditional mean function. Table S3 presents equality of slopes for different quantile tested using the Wald test. The corresponding quantiles were tested against a common reference quantile (the 0.95th in this case), rather than against the whole quantile regression process as in Table S2.

Table S1: Wald tests for (joint) equality of slope

Quantile	P-value	p-value with heterogeneity
0.05	0.95	0.65
0.25	0.27	0.70
0.50	0.95	1.00
0.75	0.80	0.18
0.95	0.90	0.25

Computed from field survey 2017

Table S2: Subsampling goodness of fit

Tests	Test statistics	Critical value
Quantile	0.05	3.84
Shift	0.63	3.21
No effect	16.56	
Quantile	0.25	3.36
Shift	0.62	3.29
No effect	16.49	
Quantile	0.75	3.51
Shift	0.63	3.29
No effect	17.25	
Quantile	0.95	3.77
Shift	0.63	3.43
No effect	16.49	

Computed from field survey 2017

Table S3: Wald tests for equality of slope

Quantile	Stat	p-value
0.05	4.10	0.00
0.25	8.02	0.00
0.50	3.37	0.00
0.75	1.58	0.02

Computed from field survey 2017