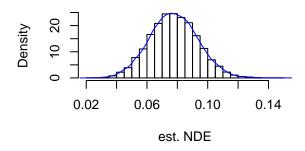
Distribution of estimates

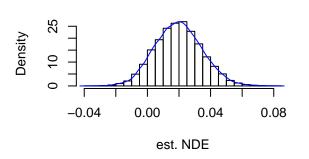
Distribution of estimates

Distribution of estimates, probit models with missing interaction term:

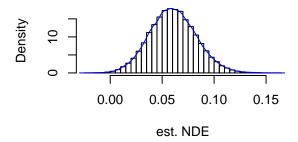
NDE, true theta3 = 1, n=2000



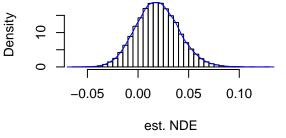
NDE, true theta3 = -0.44, n=2000



NDE, true theta3 = 0.5, n=1000



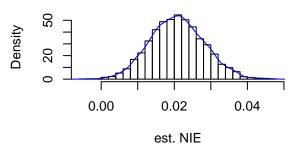
NDE, true theta3 = -0.46, n=1000



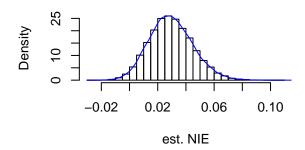
NIE, true theta3 = 1, n=2000

0.00 0.04 0.08 est. NIE

NIE, true theta3 = -0.44, n=2000



NIE, true theta3 = 0.5, n=1000



NIE, true theta3 = -0.46, n=1000

