Table E.1 Mean Squared Errors with a DGP with one instrument N=10.000N=1000Weak Weakest Strong Weak Weaker Strong Instrument Instrument Instrument Instrument Instrument Instrument OLS N/AN/A0.0460 N/AN/A0.0442 2SLS 0.0005 0.0544 676.6058 0.0000 0.0048 24.2312

676.6058

2.5565

0.0544

0.0499

0.0000

0.0000

0.0048

0.0048

24.1859

0.2466

LIML

**FULL** 

0.0005

0.0005