

Table E.2: Mean Squared Errors with a DGPs using 10, 30 and 100 Instruments

	10 Instruments		30 Instrument		100 Instruments	
	Strong Instruments	Weak Instruments	Strong Instruments	Weak Instruments	Strong Instruments	Weak Instruments
LIML	0.00	10.84	0.01	1861.41	0.05	4121.48
FULL	0.00	0.26	0.01	0.95	0.05	2.54