| method = PB (Naïve estimator + F-statistic) | | | | | | | | | | | method = Repro | | | | | | | | | | |
|---|---|-------|-------|--------------|---------------|-------|-------|-------|---|-------|----------------|-------|--------------|---------------|-------|--------|-------|------|--------|-------------|--|
| 0.0 | 0.002 | 0.02 | 0.035 | 0.035 | 0.048 | 0.04 | 0.077 | 0.117 | - | 0 | 0 | 0.001 | 0 | 0 | 0.001 | 0 | 0.002 | | - 1.00 | | |
| true beta1 0.6 0.4 0.2 0.1 | 0.003 | 0.106 | 0.194 | 0.329 | 0.463 | 0.925 | 1 | 1 | - | 0 | 0.012 | 0.023 | 0.051 | 0.13 | 0.718 | 1 | 1 | | | | |
| | 0.018 | 0.39 | 0.734 | 0.904 | 0.988 | 1 | 1 | 1 | - | 0.007 | 0.086 | 0.278 | 0.562 | 0.836 | 1 | 1 | 1 | | | | |
| | 0.164 | 0.913 | 0.997 | 1 | 1 | 1 | 1 | 1 | - | 0.074 | 0.666 | 0.984 | 1 | 1 | 1 | 1 | 1 | | | | |
| | 0.468 | 0.897 | 0.984 | 0.997 | 1 | 1 | 1 | 1 | - | 0.281 | 0.978 | 1 | 1 | 1 | 1 | 1 | 1 | | | | |
| 0.8 | 0.594 | 0.843 | 0.951 | 0.988 | 0.993 | 1 | 1 | 1 | - | 0.566 | 0.999 | 1 | 1 | 1 | 1 | 1 | 1 | | | lity | |
| 1.0 | 0.63 | 0.78 | 0.898 | 0.961 | 0.982 | 1 | 1 | 1 | - | 0.762 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | | | probability | |
| | method = PB (Indirect estimator + F-statistic) method = PB (Indirect estimator + approximate-pivot) | | | | | | | | | | | | | | | pivot) | | 0.00 | | | |
| true beta1 0.6 0.4 0.2 0.1 0.0 | 0.006 | 0.034 | 0.041 | 0.036 | 0.053 | 0.034 | 0.054 | 0.052 | _ | 0.06 | 0.053 | 0.052 | 0.033 | 0.051 | 0.043 | 0.042 | 0.042 | | | Rejection | |
| | 0.013 | 0.151 | 0.231 | 0.356 | 0.492 | 0.92 | 1 | 1 | - | 0.073 | 0.185 | 0.282 | 0.438 | 0.592 | 0.981 | 1 | 1 | | | Reje | |
| | 0.039 | 0.466 | 0.76 | 0.925 | 0.988 | 1 | 1 | 1 | - | 0.151 | 0.508 | 0.793 | 0.942 | 0.99 | 1 | 1 | 1 | | | | |
| | 0.246 | 0.927 | 0.997 | 1 | 1 | 1 | 1 | 1 | - | 0.492 | 0.967 | 1 | 1 | 1 | 1 | 1 | 1 | | | | |
| tru(0.6 | 0.516 | 0.897 | 0.984 | 0.997 | 1 | 1 | 1 | 1 | - | 0.779 | 0.999 | 1 | 1 | 1 | 1 | 1 | 1 | | | | |
| 0 | 0.628 | 0.843 | 0.951 | 0.988 | 0.993 | 1 | 1 | 1 | - | 0.924 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | | | | |
| | 0.641 | 0.78 | 0.898 | 0.961 | 0.982 | 1 | 1 | 1 | - | 0.966 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | | - 0.00 | | |
| | 100 | 200 | 300 | 400 sampl | 500 e size | 1000 | 2000 | 5000 | - | 100 | 200 | 300 | 400 sampl | 500 e size | 1000 | 2000 | 5000 | | | | |