

Rate of rejection
with correct sign1.00
0.75
0.50
0.25
0.00

Reg-OLS

YJ-Reg-OLS

ROBMED

rYJ-ROBMED

Reg-OLS

YJ-Reg-OLS

ROBMED

rYJ-ROBMED

Reg-OLS

YJ-Reg-OLS

ROBMED

rYJ-ROBMED

Reg-OLS

YJ-Reg-OLS

ROBMED

rYJ-ROBMED

Reg-OLS

YJ-Reg-OLS

ROBMED

rYJ-ROBMED

Reg-OLS

YJ-Reg-OLS

ROBMED

rYJ-ROBMED

Reg-OLS

YJ-Reg-OLS

ROBMED

rYJ-ROBMED

Indirect effect ab 0.6
0.4
0.2
0.0

Latent

Noise

Skewness

Heavy tails

Rounding

Outliers

Censoring