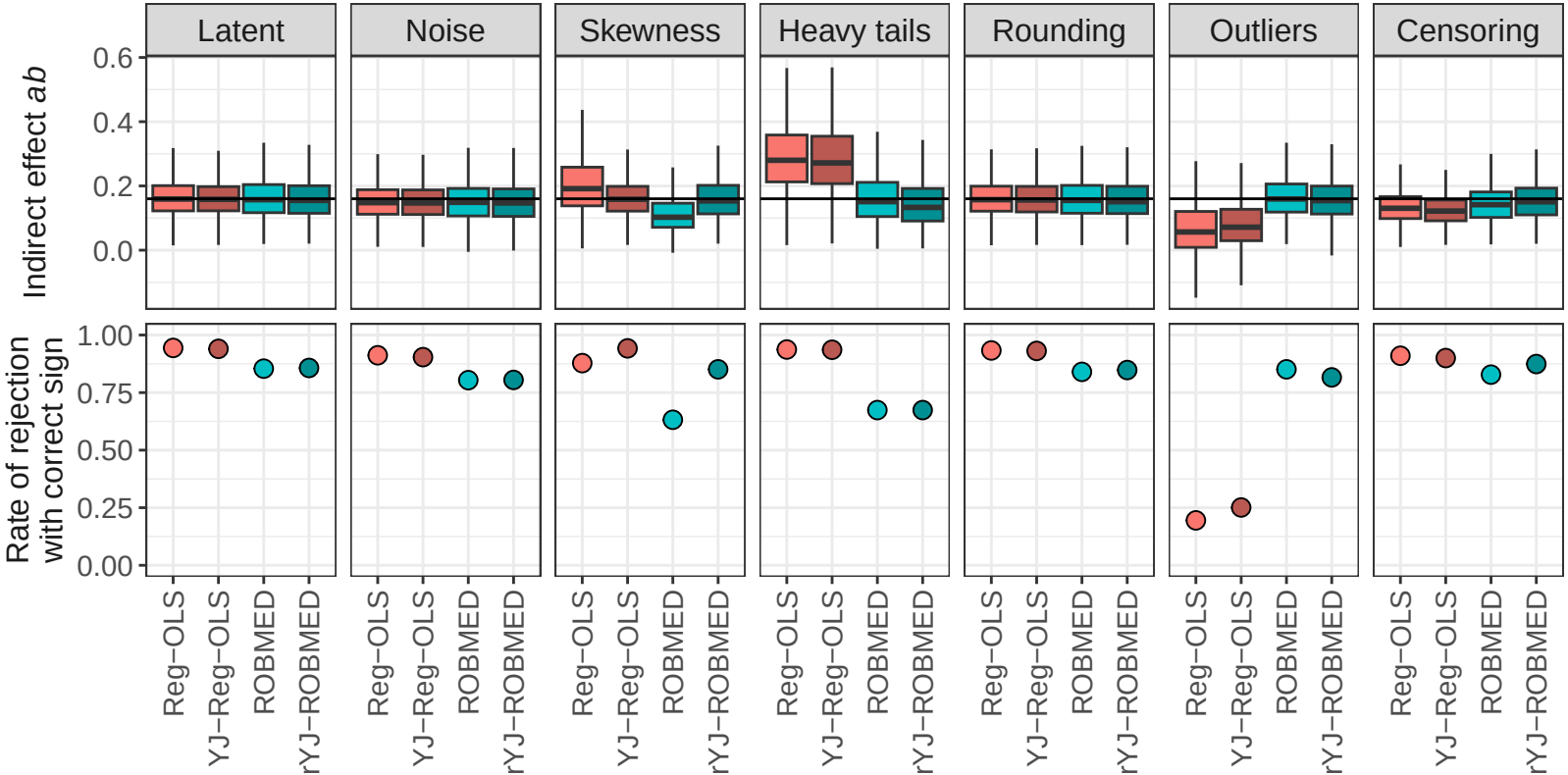
Latent
Noise
Skewness
Heavy tails
Rounding
Outliers
Censoring
Indirect effect ab
0.6
0.4
0.2
0.0
Rate of rejection with correct sign
1.00
0.75
0.50
0.25
0.00
Reg−OLS
YJ−Reg−OLS
ROBMED
rYJ−ROBMED