

Sample size	True and estimated model:	NOP (exog)	NOP	ZIOP-2 (exog)	ZIOP-2	ZIOP-3 (exog)	ZIOP-3
Probabilities							
200	Bias, %	2.3	1.5	4.4	5.1	3.3	3.1
500		1.1	0.9	2.3	3.0	1.6	1.5
1000		0.4	0.4	1.3	1.7	0.8	1.0
200	RMSE, ×100	2.4	2.6	2.8	2.9	2.7	2.9
500		1.5	1.6	1.7	1.8	1.6	1.8
1000		1.1	1.1	1.2	1.2	1.1	1.3
200	Coverage probability (at 95% level), %	94.4	94.4	95.3	95.3	95.1	94.8
500		95.4	95.2	95.6	95.6	95.9	95.7
1000		95.5	95.5	95.7	95.7	95.6	95.6
200	Bias of standard error estimates, %	4.2	4.2	6.9	6.4	5.5	15.1
500		3.9	4.6	6.9	6.1	5.3	16.6
1000		2.6	3.4	5.7	5.9	3.7	13.9
Marginal effects on probabilities							
200	Bias, %	4.5	4.1	10.5	16.9	11.5	23.0
500		1.7	2.2	4.9	7.2	5.5	9.7
1000		0.8	1.3	2.5	3.7	2.6	5.3
200	RMSE, ×100	1.8	2.1	2.5	3.6	2.8	3.4
500		1.1	1.3	1.5	2.3	1.7	2.0
1000		0.8	0.9	1.0	1.5	1.2	1.4
200	Coverage probability (at 95% level), %	95.8	93.9	91.7	87.9	94.6	91.8
500		95.9	94.6	94.8	91.5	95.0	93.0
1000		95.6	95.0	95.3	93.9	95.1	93.9
200	Bias of standard error estimates, %	4.7	5.7	8.0	6.1	21.4	39.1
500		4.0	5.0	5.8	6.0	27.0	8.1
1000		2.4	3.4	4.2	5.7	11.6	7.4