

Method	β_0		β_1		β_2		β_3	
	Bias	Cov	Bias	Cov	Method	Bias	Cov	Bias
CCA	-0.164	59.9	0.051	35.9	-0.085	64.7	0.091	97.1
SI $\sim X^*A^*Y$	0.019	90.7	-0.013	91.2	-0.029	83.9	0.011	84.3
MI $\sim X^*A^*Y$	0.020	95.0	-0.014	95.6	-0.029	94.0	0.013	94.8
MMI $\sim X+A+Y$	0.102	93.0	-0.195	88.5	-0.160	80.0	0.303	72.1
MMI $\sim X+A^*Y$	0.027	94.7	-0.037	95.3	-0.043	92.5	0.052	94.5
MMI $\sim X^*A+Y$	0.100	92.7	-0.183	89.5	-0.151	82.3	0.276	75.7
MMI $\sim X^*A+Y^*A$	0.034	95.0	-0.046	95.5	-0.049	92.6	0.061	93.6
MMI $\sim X^*A^*Y$	-0.002	95.8	0.001	95.6	0.006	93.8	-0.011	94.6
Logit Gibbs $\sim X+A+Y$	0.105	92.7	-0.196	89.2	-0.163	82.9	0.304	72.0
Logit Gibbs $\sim X+A^*Y$	0.030	95.4	-0.039	96.1	-0.046	95.2	0.055	95.7
Logit Gibbs $\sim X^*A+Y$	0.101	93.7	-0.181	89.6	-0.153	83.2	0.273	77.7
Logit Gibbs $\sim X^*A+Y^*A$	0.036	95.1	-0.046	95.5	-0.052	93.8	0.062	95.7
Logit Gibbs $\sim X^*A^*Y$	0.001	96.0	-0.001	96.2	0.001	95.2	-0.008	96.2