Econometrics Topics Course: Simulation

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Table 1: True Lower Bound: -0.138 True Upper Bound: 0.407 (N = 1000, R = 1000)

	$\hat{\beta}_{lo}$	$\hat{\beta}_{hi}$	sd_{lo}	sd_{hi}	tolerance	MSE_{lo}	MSE_{hi}
0	-0.488223	0.334617	0.063376	0.050634	0.000001	0.126827	0.007875
1	-0.503670	0.352176	0.059734	0.046373	0.001000	0.137443	0.005210
2	-0.665222	0.554966	0.030267	0.041923	0.031623	0.279111	0.023506
3	-0.961719	0.923031	0.026218	0.023195	0.177828	0.679562	0.266318

Table 2: True Lower Bound: -0.138 True Upper Bound: 0.407 (N = 10000, R = 1000)

	$\hat{\beta}_{lo}$	$\hat{\beta}_{hi}$	sd_{lo}	sd_{hi}	tolerance	MSE$_{lo}$	MSE$_{hi}$
0	-0.500384	0.317082	0.019344	0.014387	0.000000	0.131856	0.008381
1	-0.502231	0.319310	0.018772	0.014453	0.000100	0.133176	0.007985
2	-0.598983	0.447732	0.006784	0.015387	0.010000	0.212753	0.001856
3	-0.855939	0.775081	0.008984	0.015337	0.100000	0.515832	0.135357

Table 3: True Lower Bound: -0.138 True Upper Bound: 0.407 (N = 25000, R = 1000)

	$\hat{\beta}_{lo}$	$\hat{\beta}_{hi}$	sd_{lo}	sd_{hi}	tolerance	MSE$_{lo}$	MSE$_{hi}$
0	-0.502292	0.315793	0.011254	0.009722	0.000000	0.132995	0.008503
1	-0.502861	0.316416	0.011282	0.009469	0.000040	0.133411	0.008385
2	-0.586948	0.426805	0.003693	0.007872	0.006325	0.201765	0.000435
3	-0.827874	0.697713	0.005728	0.010872	0.079527	0.476262	0.084346

Table 4: True Lower Bound: -0.448 True Upper Bound: 0.734 (N = 1000, R = 1000)

	$\hat{\beta}_{lo}$	$\hat{\beta}_{hi}$	sd_{lo}	sd_{hi}	tolerance	MSE_{lo}	MSE_{hi}
0	-0.803022	0.652500	0.042552	0.019997	0.000001	0.127846	0.006982
1	-0.804455	0.661628	0.041417	0.020461	0.001000	0.128770	0.005603
2	-0.862307	0.785481	0.035077	0.030074	0.031623	0.172875	0.003593
3	-0.999928	0.997936	0.011627	0.012266	0.177828	0.304751	0.070009

Table 5: True Lower Bound: -0.448 True Upper Bound: 0.734 (N = 10000, R = 1000)

	$\hat{\beta}_{lo}$	$\hat{\beta}_{hi}$	sd_{lo}	sd_{hi}	tolerance	MSE_{lo}	MSE_{hi}
0	-0.811540	0.642792	0.012579	0.005666	0.000000	0.132314	0.008283
1	-0.812094	0.643746	0.012519	0.005869	0.000100	0.132716	0.008113
2	-0.829183	0.690803	0.010752	0.015735	0.010000	0.145411	0.002082
3	-0.950805	0.901174	0.009113	0.006881	0.100000	0.252888	0.028119

Table 6: True Lower Bound: -0.448 True Upper Bound: 0.734 (N = 25000, R = 1000)

	$\hat{\beta}_{lo}$	$\hat{\beta}_{hi}$	sd_{lo}	sd_{hi}	tolerance	MSE$_{lo}$	MSE$_{hi}$
0	-0.813100	0.641505	0.007514	0.003796	0.000000	0.133349	0.008501
1	-0.812940	0.641999	0.007920	0.003741	0.000040	0.133238	0.008410
2	-0.822610	0.672633	0.006601	0.010917	0.006325	0.140370	0.003840
3	-0.921705	0.872043	0.006185	0.004553	0.079527	0.224427	0.019179

Table 7: True Lower Bound: -0.69 True Upper Bound: 0.674 (N = 1000, R = 1000)

	$\hat{\beta}_{lo}$	$\hat{\beta}_{hi}$	sd_{lo}	sd_{hi}	tolerance	MSE$_{lo}$	MSE$_{hi}$
0	-0.684822	0.678296	0.048568	0.044378	0.000001	0.002383	0.001989
1	-0.699477	0.694267	0.045535	0.042201	0.001000	0.002168	0.002197
2	-0.863018	0.874802	0.026592	0.023090	0.031623	0.030721	0.040909
3	-0.993724	0.998836	0.012923	0.010161	0.177828	0.092554	0.105710

Table 8: True Lower Bound: -0.69 True Upper Bound: 0.674 (N = 10000, R = 1000)

	$\hat{\beta}_{lo}$	$\hat{\beta}_{hi}$	sd_{lo}	sd_{hi}	tolerance	MSE_{lo}	MSE_{hi}
0	-0.688770	0.673968	0.015736	0.012082	0.000000	0.000249	0.000146
1	-0.691269	0.676247	0.015678	0.012003	0.000100	0.000248	0.000150
2	-0.787534	0.794747	0.008336	0.005853	0.010000	0.009627	0.014647
3	-0.997232	0.998802	0.004040	0.001727	0.100000	0.094548	0.105588

Table 9: True Lower Bound: -0.69 True Upper Bound: 0.674 (N = 25000, R = 1000)

	$\hat{\beta}_{lo}$	$\hat{\beta}_{hi}$	sd_{lo}	sd_{hi}	tolerance	MSE_{lo}	MSE_{hi}
0	-0.689401	0.674521	0.010476	0.007792	0.000000	0.000110	0.000061
1	-0.690228	0.675070	0.009940	0.007615	0.000040	0.000099	0.000059
2	-0.773940	0.780361	0.004896	0.004069	0.006325	0.007108	0.011358
3	-0.998095	0.999026	0.002725	0.001313	0.079527	0.095070	0.105732