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	-0.208877	0.414150	0.223488	0.056918	0.000001	0.055002	0.003284
1	-0.220794	0.432195	0.223509	0.056564	0.001000	0.056848	0.003810
2	-0.516540	0.636670	0.223578	0.042400	0.031623	0.193446	0.054320
3	-0.908906	0.998436	0.087718	0.007537	0.177828	0.602330	0.349271

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	-0.194711	0.409557	0.224812	0.017092	0.000000	0.053782	0.000296
1	-0.183867	0.410482	0.225333	0.016916	0.000100	0.052899	0.000295
2	-0.364951	0.539501	0.226147	0.017154	0.010000	0.102749	0.017720
3	-0.736040	0.867981	0.207569	0.017359	0.100000	0.400999	0.212351

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	-0.179065	0.408356	0.225880	0.010979	0.000000	0.052726	0.000121
1	-0.185695	0.408570	0.225684	0.011040	0.000040	0.053229	0.000123
2	-0.297524	0.518655	0.225895	0.010378	0.006325	0.076547	0.012465
3	-0.679197	0.791070	0.224184	0.013218	0.079527	0.343390	0.147307

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	-0.208877	0.414150	0.223488	0.056918	0.000001	0.107130	0.105307
1	-0.220794	0.432195	0.223509	0.056564	0.001000	0.101582	0.094062
2	-0.516540	0.636670	0.223578	0.042400	0.031623	0.054684	0.011199
3	-0.908906	0.998436	0.087718	0.007537	0.177828	0.220122	0.070180

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	-0.194711	0.409557	0.224812	0.017092	0.000000	0.114700	0.105315
1	-0.183867	0.410482	0.225333	0.016916	0.000100	0.120545	0.104710
2	-0.364951	0.539501	0.226147	0.017154	0.010000	0.058041	0.037980
3	-0.736040	0.867981	0.207569	0.017359	0.100000	0.126047	0.018352

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	-0.179065	0.408356	0.225880	0.010979	0.000000	0.123352	0.105923
1	-0.185695	0.408570	0.225684	0.011040	0.000040	0.119741	0.105785
2	-0.297524	0.518655	0.225895	0.010378	0.006325	0.073674	0.046321
3	-0.679197	0.791070	0.224184	0.013218	0.079527	0.103707	0.003474

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	-0.208877	0.414150	0.223488	0.056918	0.000001	0.281207	0.070691
1	-0.220794	0.432195	0.223509	0.056564	0.001000	0.269897	0.061603
2	-0.516540	0.636670	0.223578	0.042400	0.031623	0.079997	0.003181
3	-0.908906	0.998436	0.087718	0.007537	0.177828	0.055714	0.105404

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	-0.194711	0.409557	0.224812	0.017092	0.000000	0.295627	0.070150
1	-0.183867	0.410482	0.225333	0.016916	0.000100	0.306716	0.069656
2	-0.364951	0.539501	0.226147	0.017154	0.010000	0.156652	0.018348
3	-0.736040	0.867981	0.207569	0.017359	0.100000	0.045226	0.037983

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	-0.179065	0.408356	0.225880	0.010979	0.000000	0.311844	0.070615
1	-0.185695	0.408570	0.225684	0.011040	0.000040	0.305027	0.070503
2	-0.297524	0.518655	0.225895	0.010378	0.006325	0.204887	0.024197
3	-0.679197	0.791070	0.224184	0.013218	0.079527	0.050370	0.013912