

Coverage of Simulation Estimates				
2SLPM		Control Function	Maximum Likelihood	Special Regressor
Corr(x, μ) =.1				
Corr(x, z) = .1	0.213	0.997	0.218	0.998
Corr(x, z) = .3	0.000	0.953	0.668	0.961
Corr(x, z) = .5	0.000	0.961	0.826	0.918
Corr(x, z) = .7	0.000	0.940	0.897	0.918
Corr(x, z) = .9	0.000	0.937	1.000	0.800
Corr(x, μ) =.2				
Corr(x, z) = .1	0.190	0.999	0.227	0.996
Corr(x, z) = .3	0.000	0.955	0.678	0.958
Corr(x, z) = .5	0.000	0.951	0.800	0.911
Corr(x, z) = .7	0.000	0.943	0.888	0.911
Corr(x, z) = .9	0.000	0.836	1.000	0.794
Corr(x,μ) =.3				
Corr(x, z) = .1	0.157	0.996	0.223	0.998
Corr(x, z) = .3	0.000	0.947	0.637	0.950
Corr(x, z) = .5	0.000	0.929	0.761	0.905
Corr(x, z) = .7	0.000	0.896	0.795	0.905
Corr(x, z) = .9	0.000	0.332	0.998	0.784
Corr(x, μ) =.4				
Corr(x, z) = .1	0.128	0.988	0.169	0.999
Corr(x, z) = .3	0.000	0.951	0.607	0.948
Corr(x, z) = .5	0.000	0.920	0.688	0.894
Corr(x, z) = .7	0.000	0.802	0.615	0.894
Corr(x, z) = .9	0.000	0.000	0.991	0.772
Corr(x, μ) =.5				
Corr(x, z) = .1	0.139	0.980	0.168	0.993
Corr(x, z) = .3	0.000	0.929	0.564	0.958
Corr(x, z) = .5	0.000	0.844	0.564	0.911
Corr(x, z) = .7	0.000	0.533	0.280	0.911
Corr(x, z) = .9	0.000	NA	0.991	0.818