| Corr(x, z) = .1 0.3877 0.4816 0.5029 2.2978 Corr(x, z) = .3 0.3819 0.1412 0.1412 0.2393 Corr(x, z) = .5 0.3822 0.0814 0.0814 0.1619 Corr(x, z) = .9 0.3823 0.0619 0.0619 0.0000 Corr(x, z) = .9 0.3824 NA 0.0518 0.1208 Corr(x, z) = .9 0.3940 0.4618 0.4618 0.8224 Corr(x, z) = .3 0.3844 0.1368 0.1368 0.2418 Corr(x, z) = .5 0.3839 0.0869 0.0869 0.1666 Corr(x, z) = .9 0.3839 0.0673 0.0673 0.000 Corr(x, z) = .9 0.3839 0.0794 0.794 0.1244 Corr(x, z) = .9 0.3831 0.1483 0.1483 0.2473 Corr(x, z) = .3 0.3881 0.1483 0.1483 0.2473 Corr(x, z) = .3 0.3851 0.046 0.5275 0.8690 Corr(x, z) = .5 0.3854 0.0816 0.0816 | | Mean Absolute Deviation for Simulation Estimates | | | | |
|--|---------------------|--|--------------------|--------------------|-------------------|--|
| Corr(x, z) = .1 0.3877 0.4816 0.5029 2.2978 Corr(x, z) = .3 0.3819 0.1412 0.1412 0.2393 Corr(x, z) = .5 0.3822 0.0814 0.0814 0.1619 Corr(x, z) = .9 0.3823 0.0619 0.0619 0.0000 Corr(x, z) = .9 0.3824 NA 0.0518 0.1208 Corr(x, z) = .9 0.3940 0.4618 0.4618 0.8224 Corr(x, z) = .3 0.3844 0.1368 0.1368 0.2418 Corr(x, z) = .5 0.3839 0.0869 0.0869 0.1666 Corr(x, z) = .9 0.3839 0.0673 0.0673 0.000 Corr(x, z) = .9 0.3839 0.0794 0.794 0.1244 Corr(x, z) = .9 0.3831 0.1483 0.1483 0.2473 Corr(x, z) = .3 0.3881 0.1483 0.1483 0.2473 Corr(x, z) = .3 0.3851 0.046 0.5275 0.8690 Corr(x, z) = .5 0.3854 0.0816 0.0816 | | 2SLPM | Control Function | Maximum Likelihood | Special Regressor | |
| Corr(x, z) = .3 0.3819 0.1412 0.1412 0.2393 Corr(x, z) = .5 0.3822 0.0814 0.0814 0.0000 Corr(x, z) = .7 0.3823 0.0619 0.0619 0.0000 Corr(x, z) = .9 0.3824 0.0619 0.0619 0.0000 Corr(x, z) = .9 0.3824 0.0618 0.0618 0.1208 Corr(x, z) = .1 0.3940 0.4618 0.4618 0.424 Corr(x, z) = .3 0.3844 0.1368 0.1368 0.2418 Corr(x, z) = .5 0.3839 0.0693 0.0673 0.0000 Corr(x, z) = .7 0.3839 0.0673 0.0673 0.0000 Corr(x, z) = .9 0.3838 0.0794 0.0794 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.1483 0.0000 0.0000 0.0000 0.0000 0.0000 | $Corr(x, \mu) = .1$ | | | | | |
| $ \begin{array}{c} Corr(x,2) = .5 \\ Corr(x,2) = .7 \\ O.3822 \\ O.0814 \\ O.0619 \\ O.0619 \\ O.0619 \\ O.0619 \\ O.0000 \\ O.00000 \\ O.0000 \\ O.000$ | Corr(x, z) = .1 | 0.3877 | 0.4816 | 0.5029 | 2.2978 | |
| Corr(x, 2) = .7 0.3823 0.0619 0.0619 0.00000 0.00000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.000000 | Corr(x, z) = .3 | 0.3819 | 0.1412 | 0.1412 | 0.2393 | |
| Corr(x, z) = .9 | Corr(x, z) = .5 | 0.3822 | 0.0814 | 0.0814 | 0.1619 | |
| Corr(x, μ) = .2 Corr(x, z) = .1 0.3940 0.4618 0.4618 0.4618 0.8224 Corr(x, z) = .3 0.3844 0.1368 0.1368 0.1368 0.2418 Corr(x, z) = .5 0.3839 0.0869 0.0869 0.0869 0.0663 0.0000 Corr(x, z) = .9 0.3838 0.0794 0.0794 0.0794 0.1244 Corr(x, μ) = .3 Corr(x, z) = .1 0.4012 0.4846 0.5275 0.8690 Corr(x, z) = .3 0.3865 0.0942 0.0942 0.0942 0.0942 0.1682 Corr(x, z) = .7 0.3854 0.0816 0.0816 0.0816 0.0000 Corr(x, z) = .9 0.3851 0.2014 0.2010 0.1252 Corr(x, μ) = .4 Corr(x, z) = .3 0.3863 0.1558 0.1558 0.2406 Corr(x, z) = .5 0.3876 0.1060 0.1060 0.1710 Corr(x, z) = .9 0.3869 0.7783 0.2331 0.1994 Corr(x, z) = .9 0.3899 0.5591 0.5573 0.9319 Corr(x, z) = .3 0.3895 0.1399 0.1399 0.1399 0.1072 Corr(x, z) = .5 0.3885 0.1399 0.1079 0.0000 | Corr(x, z) = .7 | 0.3823 | 0.0619 | 0.0619 | 0.0000 | |
| $ \begin{array}{c} Corr(x,z)=.1 \\ Corr(x,z)=.3 \\ O.3940 \\ O.4618 \\ O.1368 \\ O.1368 \\ O.1368 \\ O.1368 \\ O.2418 \\ O.0704 \\ O.0869 \\ O.0869 \\ O.0869 \\ O.0869 \\ O.0869 \\ O.0000 \\ O.00000 \\ O.0000 \\ O.0000 \\ O.0000 \\ O.00000 \\ O.00000 \\ O.00000 \\ O.00000 \\ O.00000 \\ O.00000 \\ O$ | Corr(x, z) = .9 | 0.3824 | NA | 0.0518 | 0.1208 | |
| $ \begin{array}{c} \text{Corr}(x,z) = .3 & 0.3844 & 0.1368 & 0.1368 & 0.2418 \\ \text{Corr}(x,z) = .5 & 0.3839 & 0.0869 & 0.0869 & 0.0673 & 0.0000 \\ \text{Corr}(x,z) = .7 & 0.3839 & 0.0673 & 0.0673 & 0.0000 \\ \text{Corr}(x,z) = .9 & 0.3838 & 0.0794 & 0.0794 & 0.1244 \\ \text{Corr}(x,\mu) = .3 & & & & & & & & & & & & & & & & & & $ | $Corr(x, \mu) = .2$ | | | | | |
| Corr(x, z) = .5 | Corr(x, z) = .1 | 0.3940 | 0.4618 | 0.4618 | 0.8224 | |
| Corr(x, z) = .7 | Corr(x, z) = .3 | 0.3844 | 0.1368 | 0.1368 | 0.2418 | |
| $ \begin{array}{cccccccccccccccccccccccccccccccccccc$ | Corr(x, z) = .5 | 0.3839 | 0.0869 | 0.0869 | 0.1666 | |
| $Corr(x, \mu) = 3$ $Corr(x, z) = .1 $ | Corr(x, z) = .7 | 0.3839 | 0.0673 | 0.0673 | 0.0000 | |
| Corr(x, z) = .1 | Corr(x, z) = .9 | 0.3838 | 0.0794 | 0.0794 | 0.1244 | |
| $ \begin{array}{cccccccccccccccccccccccccccccccccccc$ | $Corr(x,\mu) = .3$ | | | | | |
| $ \begin{array}{cccccccccccccccccccccccccccccccccccc$ | Corr(x, z) = .1 | 0.4012 | 0.4846 | 0.5275 | 0.8690 | |
| $\begin{array}{cccccccccccccccccccccccccccccccccccc$ | Corr(x, z) = .3 | 0.3881 | 0.1483 | 0.1483 | 0.2473 | |
| $ \begin{array}{cccccccccccccccccccccccccccccccccccc$ | Corr(x, z) = .5 | 0.3865 | 0.0942 | 0.0942 | 0.1682 | |
| Corr(x, μ) = .4 Corr(x, z) = .1 0.4100 0.5066 0.5299 0.8000 Corr(x, z) = .3 0.3863 0.1558 0.1558 0.2406 Corr(x, z) = .5 0.3876 0.1060 0.1060 0.1060 0.1710 Corr(x, z) = .7 0.3873 0.1161 0.1161 0.0000 Corr(x, z) = .9 0.3869 0.7783 0.2331 0.1294 Corr(x, μ) = .5 Corr(x, z) = .1 0.3989 0.5591 0.5573 0.9319 Corr(x, z) = .3 0.3918 0.1732 0.1732 0.1732 0.2420 Corr(x, z) = .5 0.3885 0.1399 0.1979 0.1979 0.0000 | Corr(x, z) = .7 | 0.3854 | 0.0816 | 0.0816 | 0.0000 | |
| $Corr(x, z) = .1$ 0.4100 0.5066 0.5299 0.8000 $Corr(x, z) = .3$ 0.3863 0.1558 0.1558 0.2406 $Corr(x, z) = .5$ 0.3876 0.1060 0.1060 0.1710 $Corr(x, z) = .7$ 0.3873 0.1161 0.1161 0.0000 $Corr(x, z) = .9$ 0.3869 0.7783 0.2331 0.1294 $Corr(x, \mu) = .5$ $Corr(x, z) = .1$ 0.3989 0.5591 0.5573 0.9319 $Corr(x, z) = .3$ 0.3918 0.1732 0.1732 0.2420 $Corr(x, z) = .5$ 0.3885 0.1399 0.1399 0.1672 $Corr(x, z) = .7$ 0.3890 0.1979 0.1979 0.1979 0.0000 | Corr(x, z) = .9 | 0.3851 | 0.2014 | 0.2010 | 0.1252 | |
| $Corr(x, z) = .3$ 0.3863 0.1558 0.1558 0.2406 $Corr(x, z) = .5$ 0.3876 0.1060 0.1060 0.1710 $Corr(x, z) = .7$ 0.3873 0.1161 0.1161 0.0000 $Corr(x, z) = .9$ 0.3869 0.7783 0.2331 0.1294 $Corr(x, \mu) = .5$ $Corr(x, z) = .1$ 0.3989 0.5591 0.5573 0.9319 $Corr(x, z) = .3$ 0.3918 0.1732 0.1732 0.2420 $Corr(x, z) = .5$ 0.3885 0.1399 0.1399 0.1672 $Corr(x, z) = .7$ 0.3890 0.1979 0.1979 0.0000 | $Corr(x, \mu) = .4$ | | | | | |
| Corr(x, z) = .5 0.3876 0.1060 0.1060 0.1710 Corr(x, z) = .7 0.3873 0.1161 0.1161 0.0000 Corr(x, z) = .9 0.3869 0.7783 0.2331 0.1294 Corr(x, μ) = .5 Corr(x, z) = .1 0.3989 0.5591 0.5573 0.9319 Corr(x, z) = .3 0.3918 0.1732 0.1732 0.2420 Corr(x, z) = .5 0.3885 0.1399 0.1399 0.1672 Corr(x, z) = .7 0.3890 0.1979 0.1979 0.0000 | Corr(x, z) = .1 | 0.4100 | 0.5066 | 0.5299 | 0.8000 | |
| Corr(x, z) = .7 0.3873 0.1161 0.1161 0.0000 Corr(x, z) = .9 0.3869 0.7783 0.2331 0.1294 Corr(x, μ) = .5 0.3989 0.5591 0.5573 0.9319 Corr(x, z) = .3 0.3918 0.1732 0.1732 0.2420 Corr(x, z) = .5 0.3885 0.1399 0.1399 0.1672 Corr(x, z) = .7 0.3890 0.1979 0.1979 0.0000 | Corr(x, z) = .3 | 0.3863 | 0.1558 | 0.1558 | 0.2406 | |
| Corr(x, z) = .9 0.3869 0.7783 0.2331 0.1294 Corr(x, μ) = .5 0.3989 0.5591 0.5573 0.9319 Corr(x, z) = .3 0.3918 0.1732 0.1732 0.2420 Corr(x, z) = .5 0.3885 0.1399 0.1399 0.1672 Corr(x, z) = .7 0.3890 0.1979 0.1979 0.0000 | Corr(x, z) = .5 | 0.3876 | 0.1060 | 0.1060 | 0.1710 | |
| $Corr(x, \mu) = .5$ $Corr(x, z) = .1$ $Corr(x, z) = .3$ $Corr(x, z) = .3$ $Corr(x, z) = .5$ $Corr(x, z) = .5$ $Corr(x, z) = .5$ $Corr(x, z) = .7$ $Corr(x, z)$ | Corr(x, z) = .7 | 0.3873 | 0.1161 | 0.1161 | 0.0000 | |
| Corr(x, z) = .1 0.3989 0.5591 0.5573 0.9319 Corr(x, z) = .3 0.3918 0.1732 0.1732 0.2420 Corr(x, z) = .5 0.3885 0.1399 0.1399 0.1672 Corr(x, z) = .7 0.3890 0.1979 0.1979 0.0000 | Corr(x, z) = .9 | 0.3869 | 0.7783 | 0.2331 | 0.1294 | |
| Corr(x, z) = .3 0.3918 0.1732 0.1732 0.2420 Corr(x, z) = .5 0.3885 0.1399 0.1399 0.1672 Corr(x, z) = .7 0.3890 0.1979 0.1979 0.0000 | $Corr(x, \mu) = .5$ | | | | | |
| Corr(x, z) = .5 0.3885 0.1399 0.1399 0.1672 $Corr(x, z) = .7$ 0.3890 0.1979 0.1979 0.0000 | Corr(x, z) = .1 | 0.3989 | 0.5591 | 0.5573 | 0.9319 | |
| Corr(x, z) = .7 0.3890 0.1979 0.0000 | Corr(x, z) = .3 | 0.3918 | 0.1732 | 0.1732 | 0.2420 | |
| | Corr(x, z) = .5 | 0.3885 | 0.1399 | 0.1399 | 0.1672 | |
| Corr(x, z) = .9 0.3850 4406257973915.9697 0.1781 0.1208 | Corr(x, z) = .7 | 0.3890 | 0.1979 | 0.1979 | 0.0000 | |
| | Corr(x, z) = .9 | 0.3850 | 4406257973915.9697 | 0.1781 | 0.1208 | |