

Scenario	OLS..PL.	OWN	ATE	EW	CW
Both X1 & X2 high corr with U	~2.70	~2.05	~2.55	2.50	2.10
X1 high corr, X2 low corr	~2.65	~2.60	~2.60	2.65	2.62
X1+U, X2-U (opposite corr)	~2.75	~2.10	~2.50	2.40	2.05
X2 deterministic f(U)	~2.20	~1.95	~2.10	2.00	1.98