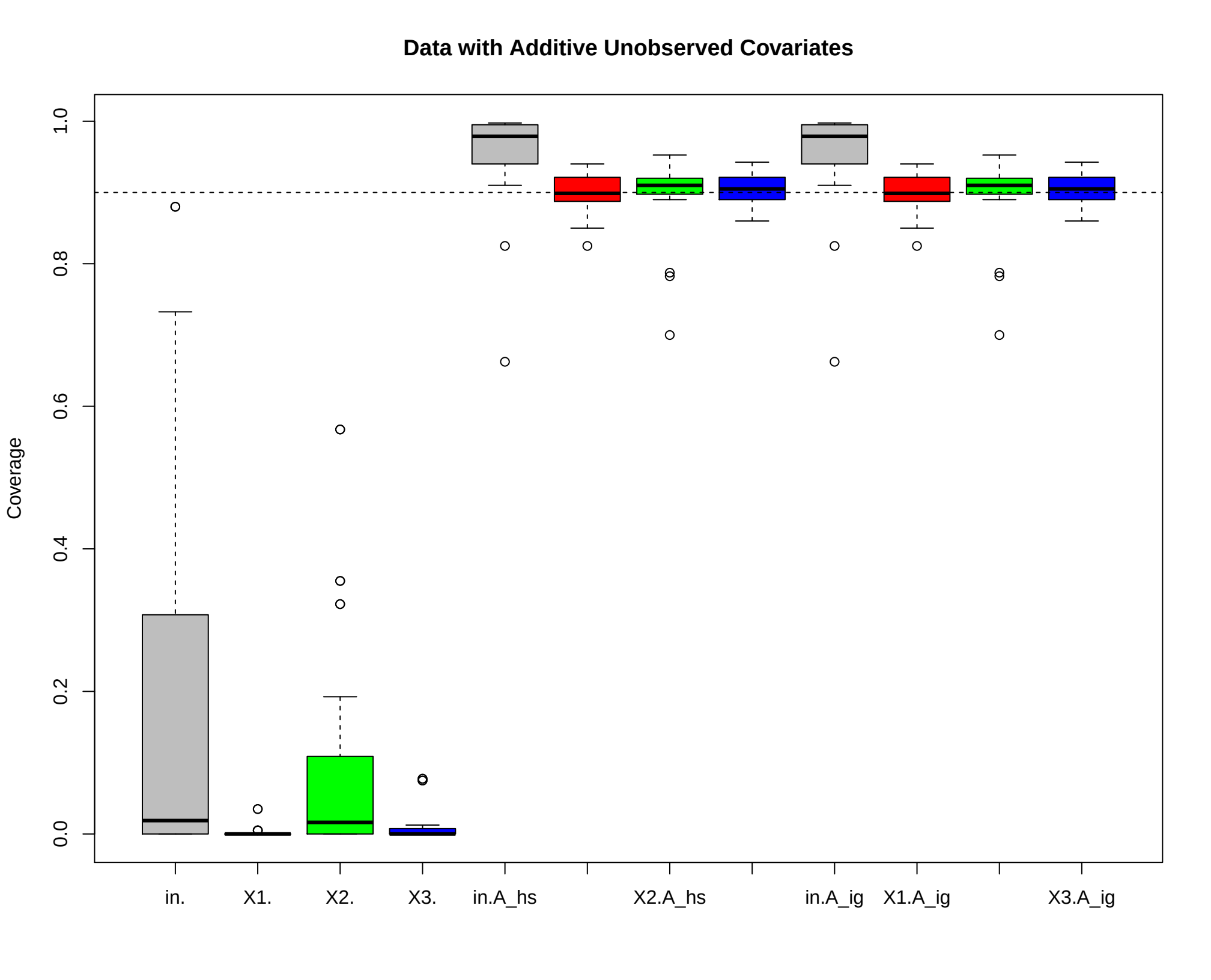
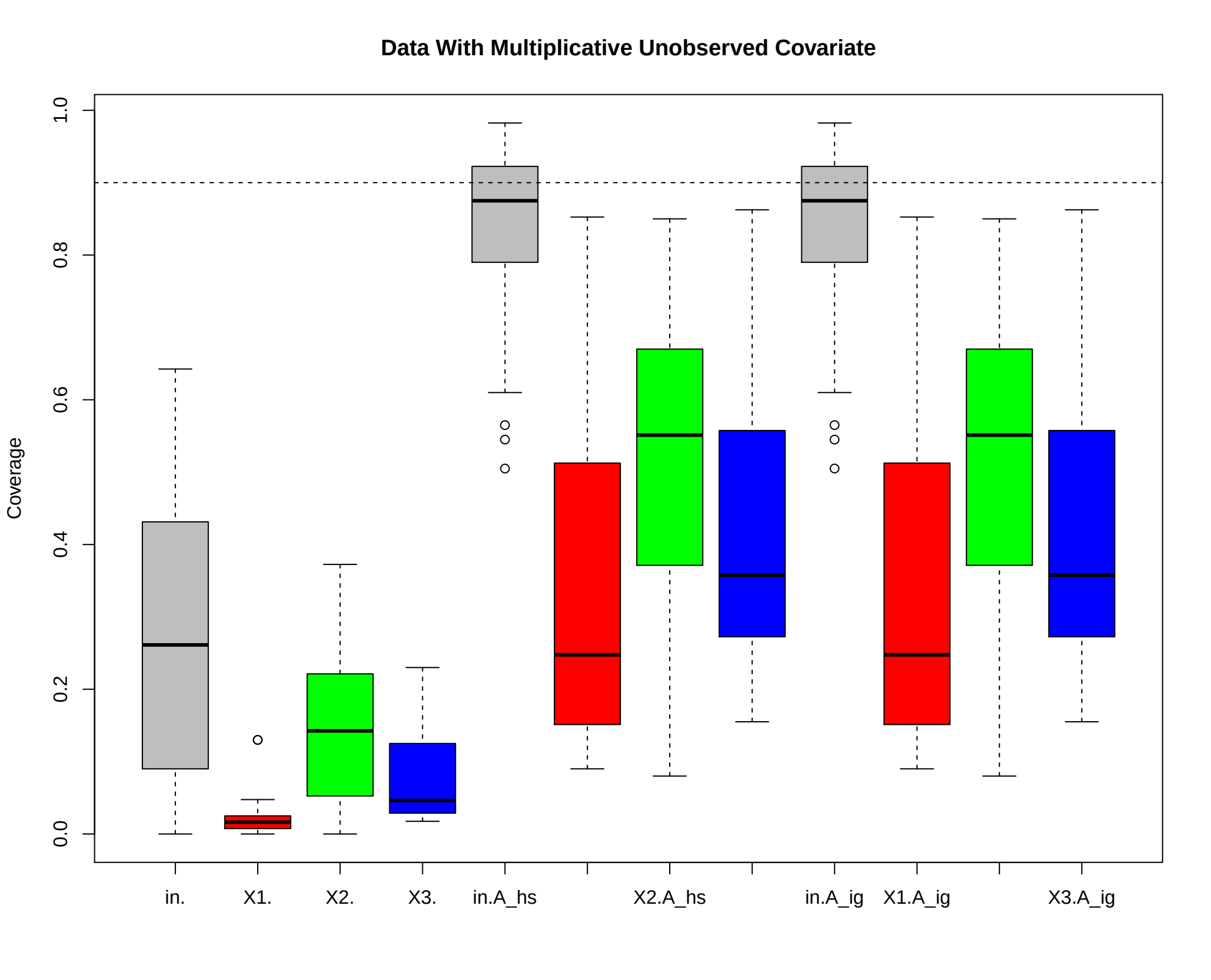
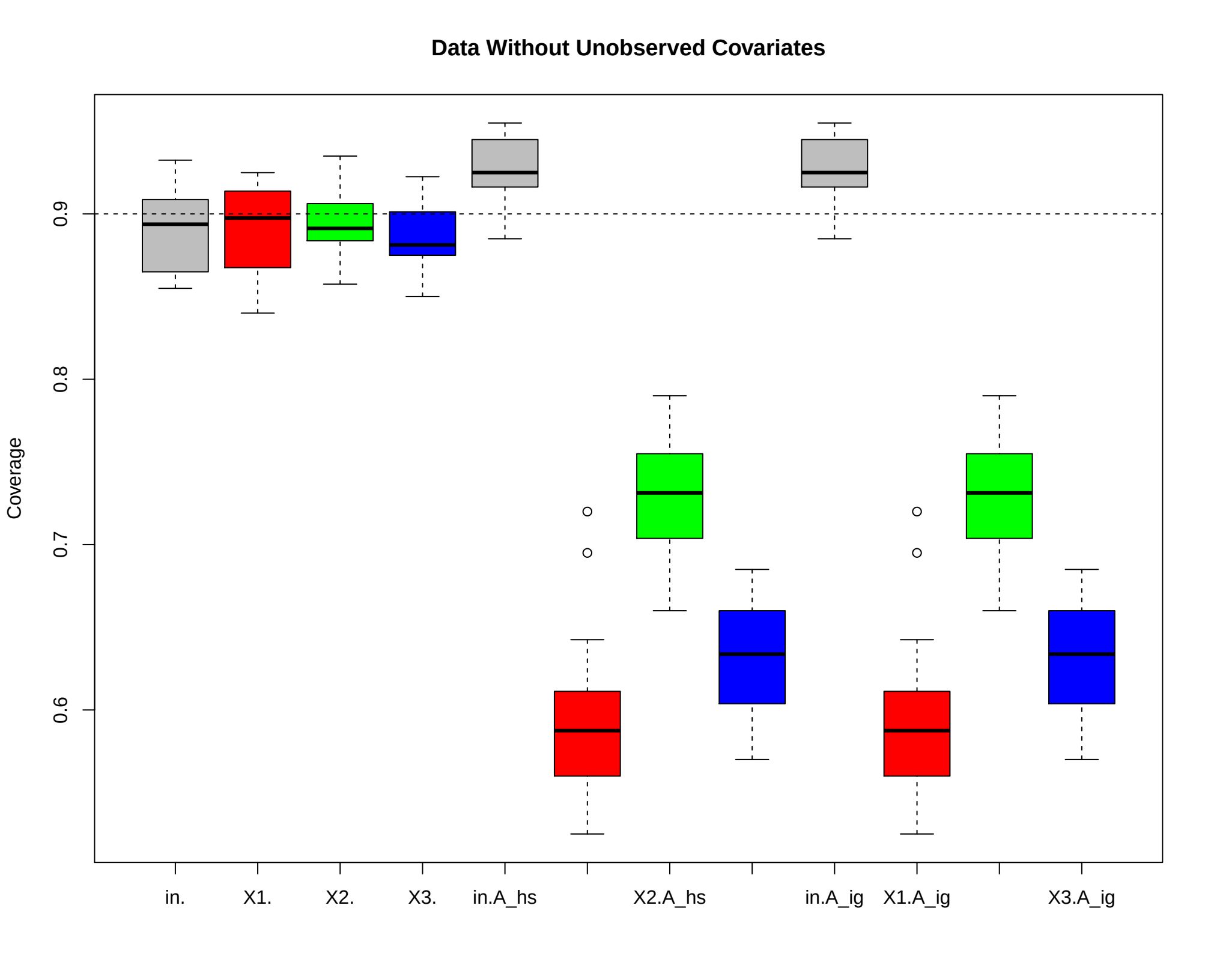
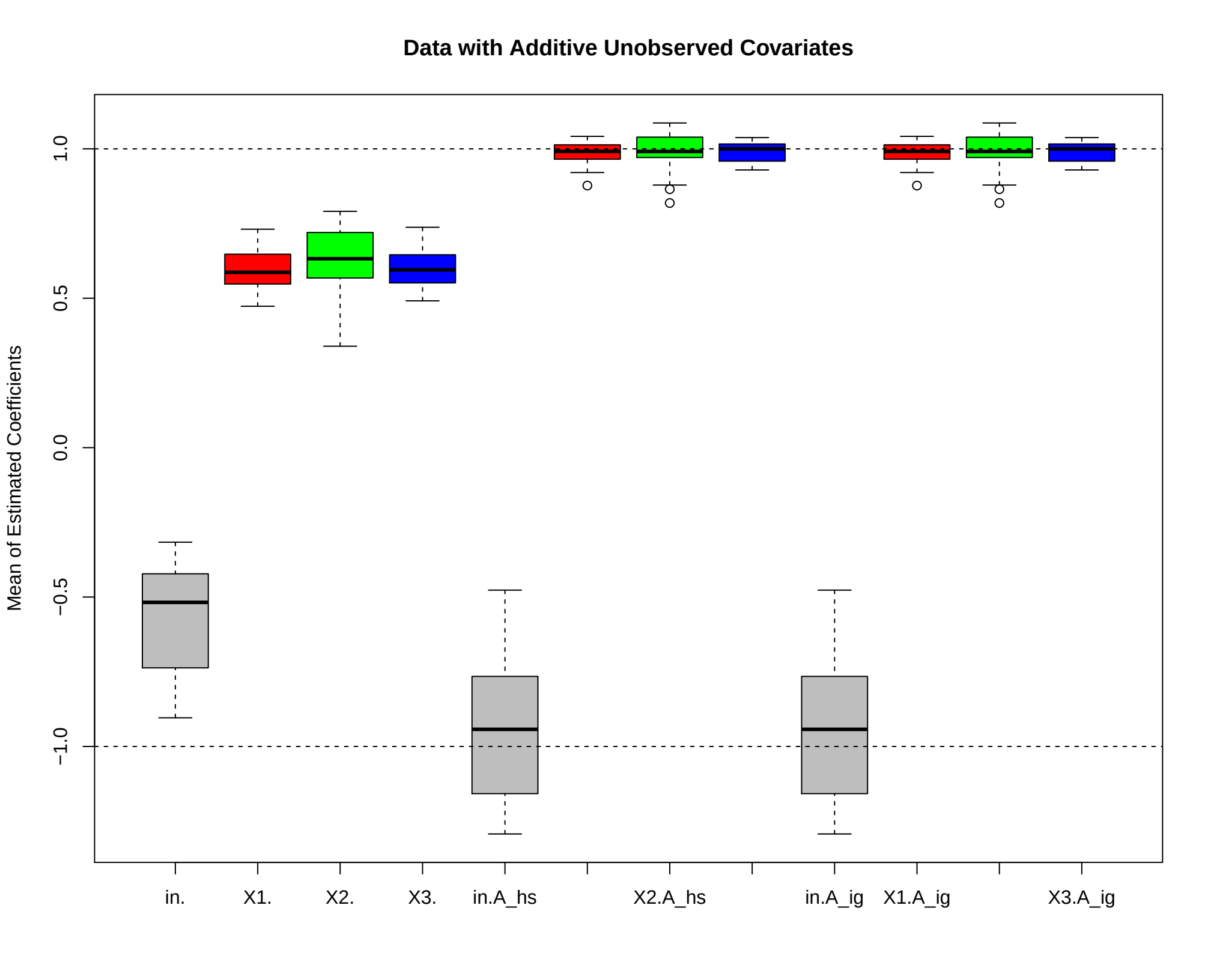
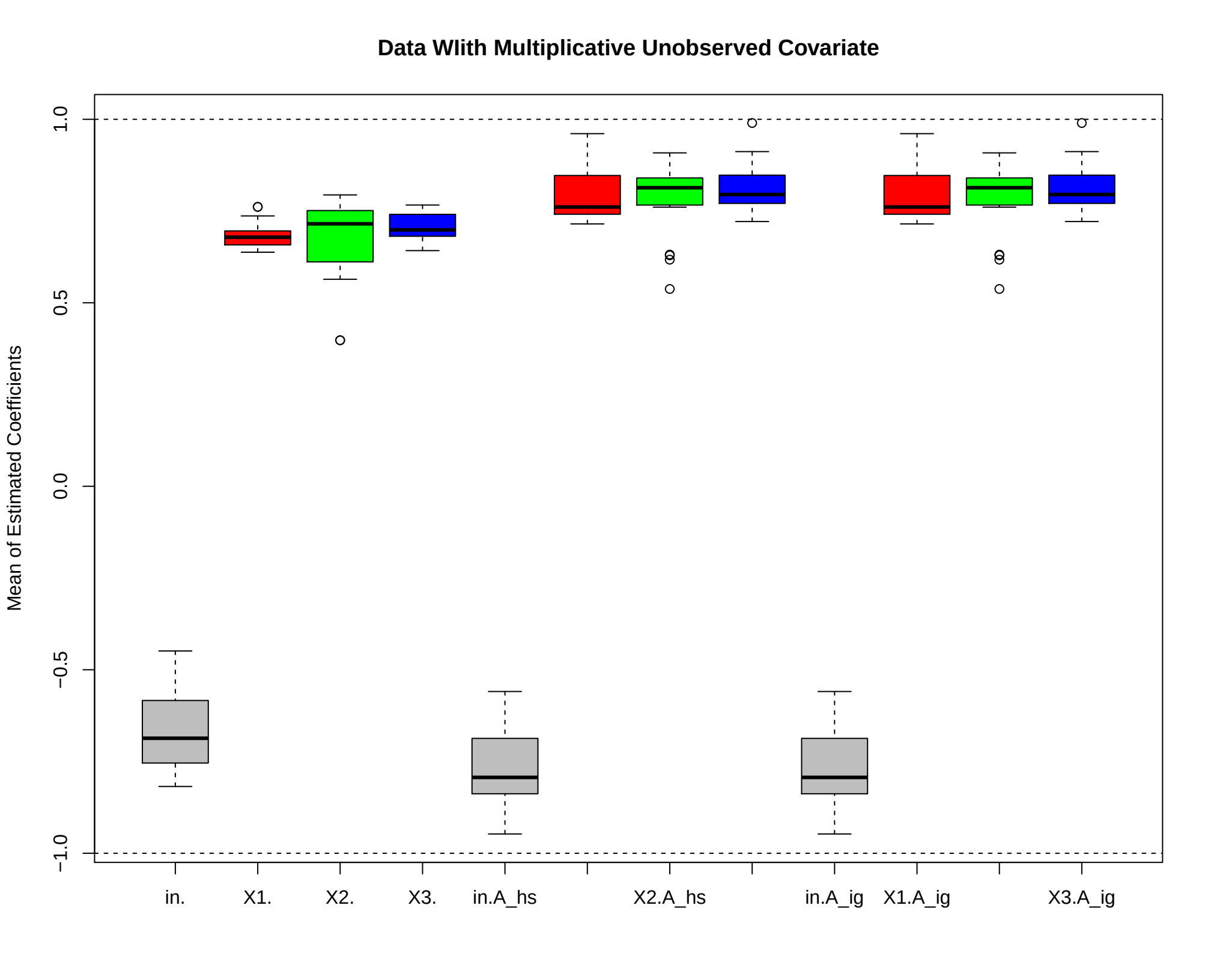
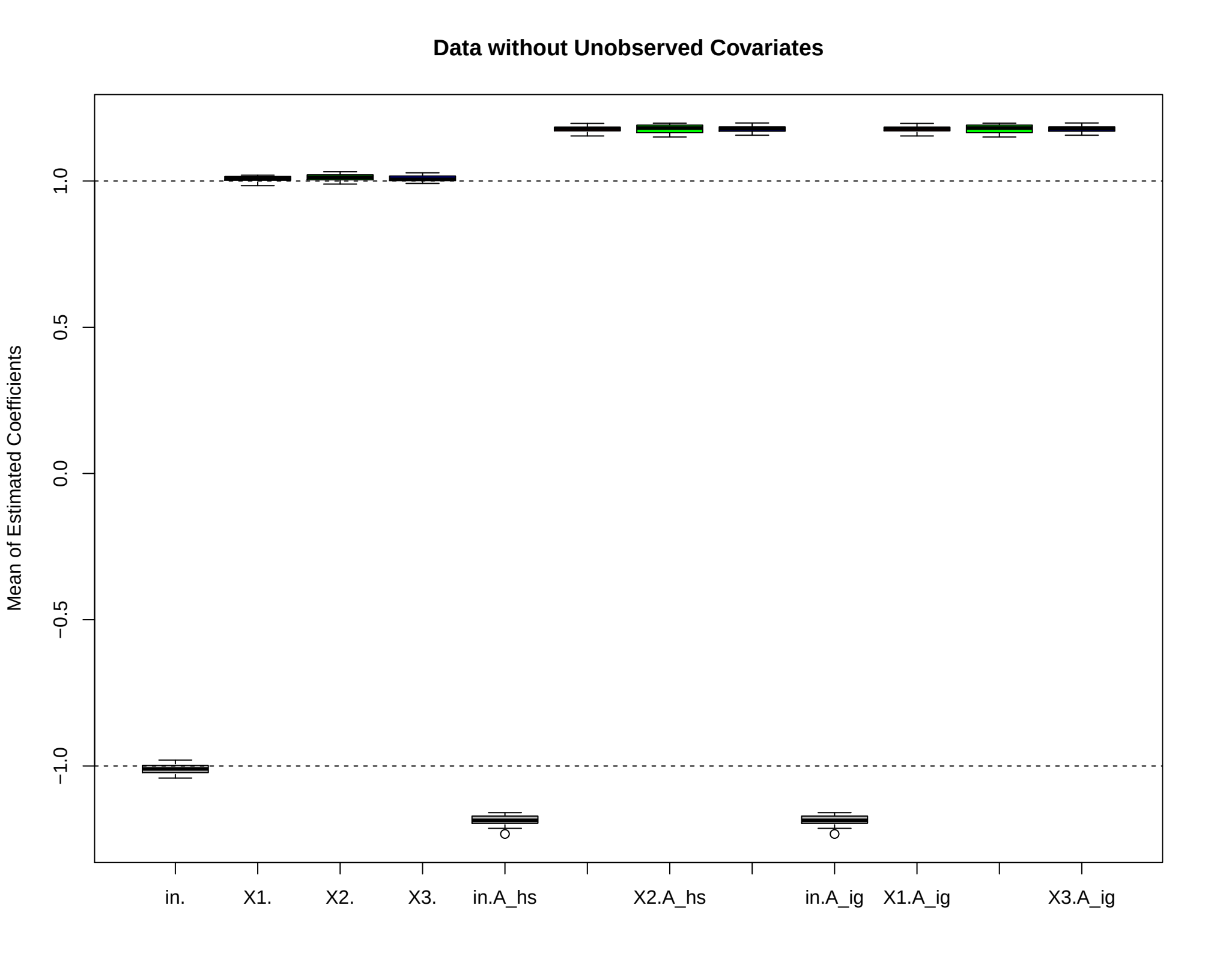

Data with Additive Unobserved Covariates
Coverage
0.0
0.2
0.4
0.6
0.8
1.0
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig

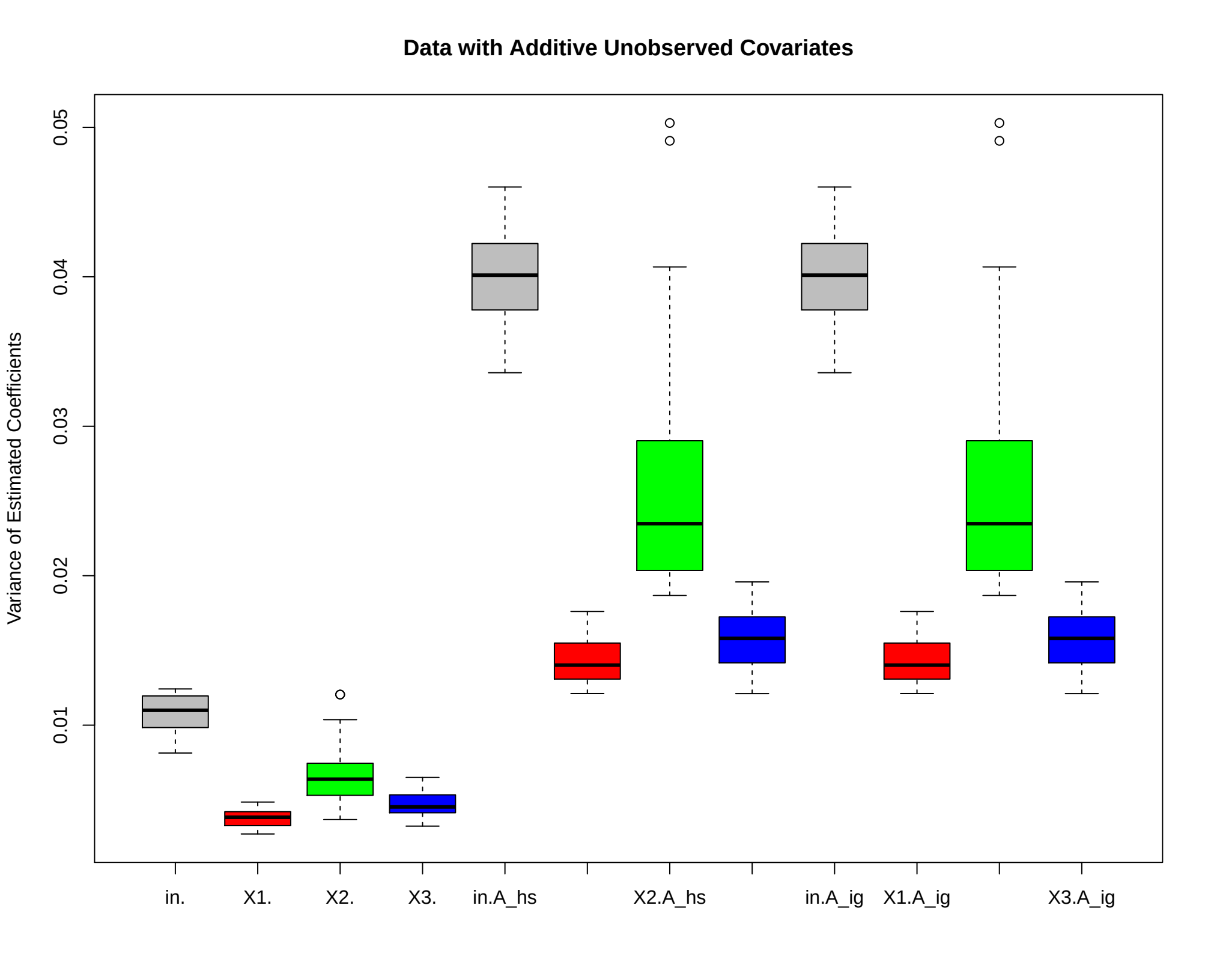

Data With Multiplicative Unobserved Covariate
Coverage
0.0
0.2
0.4
0.6
0.8
1.0
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig

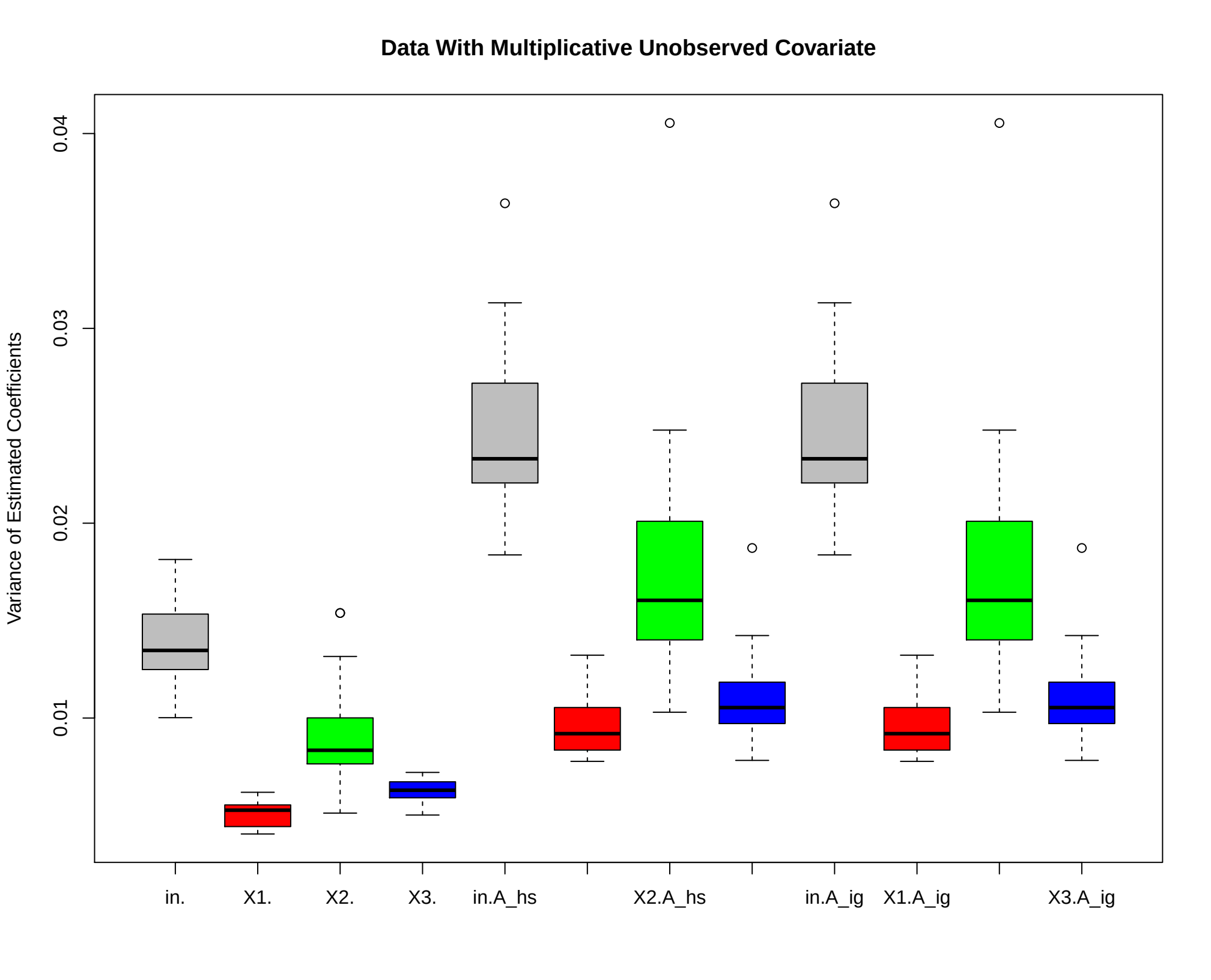

Data Without Unobserved Covariates
Coverage
0.6
0.7
0.8
0.9
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig

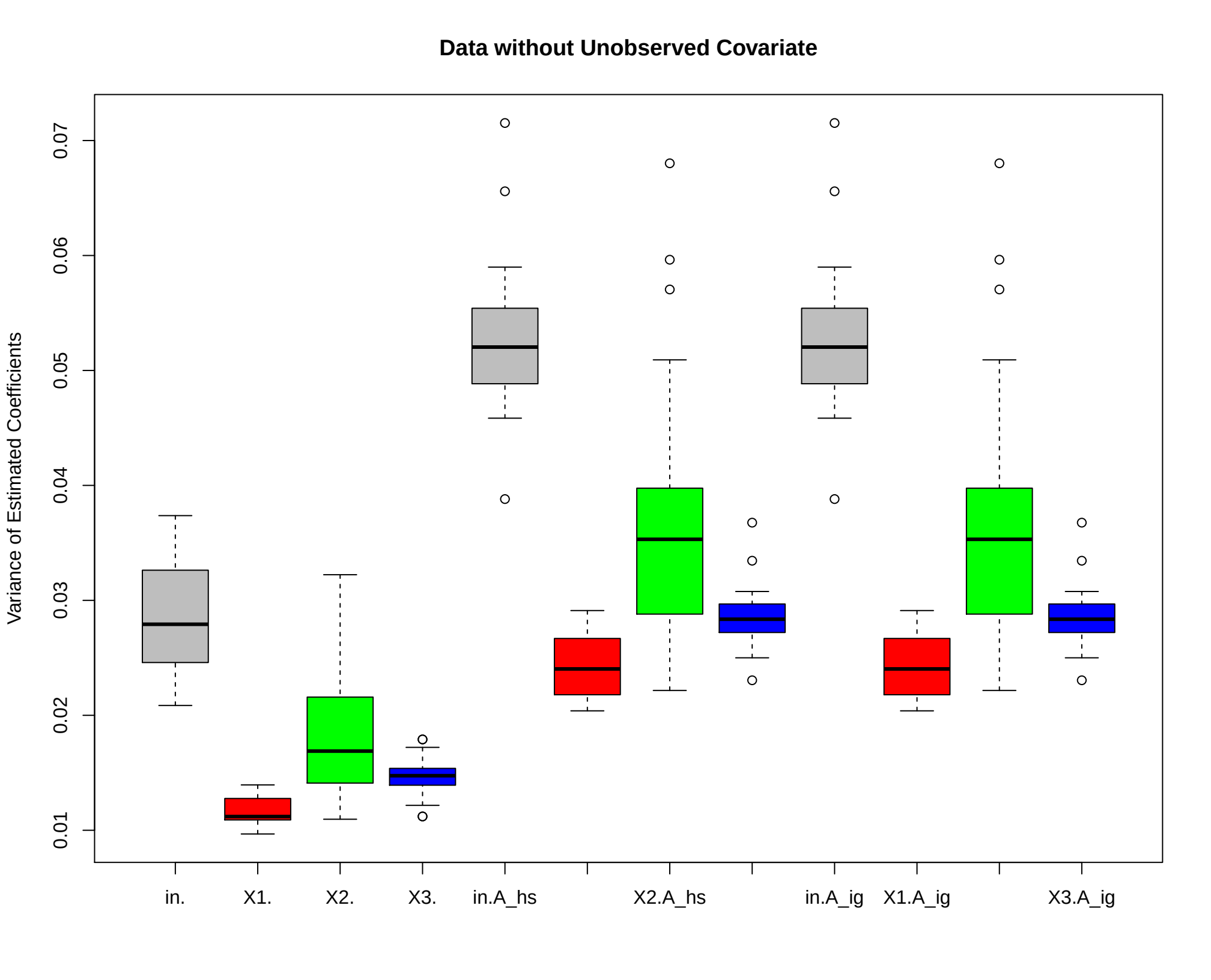

Data with Additive Unobserved Covariates
Mean of Estimated Coefficients
1.0
0.5
0.0
−0.5
−1.0
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig

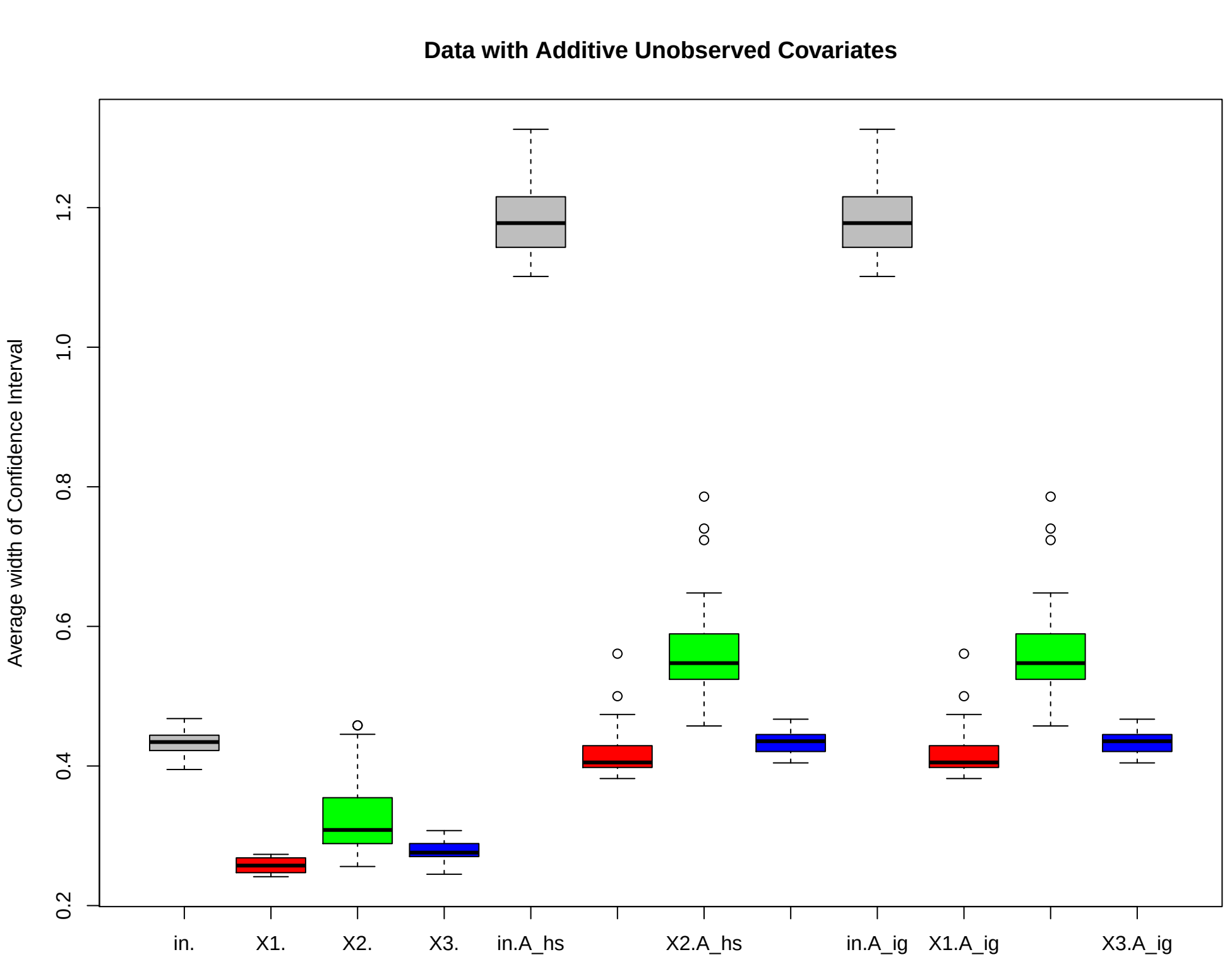

Data WIith Multiplicative Unobserved Covariate
Mean of Estimated Coefficients
1.0
0.5
0.0
−0.5
−1.0
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig

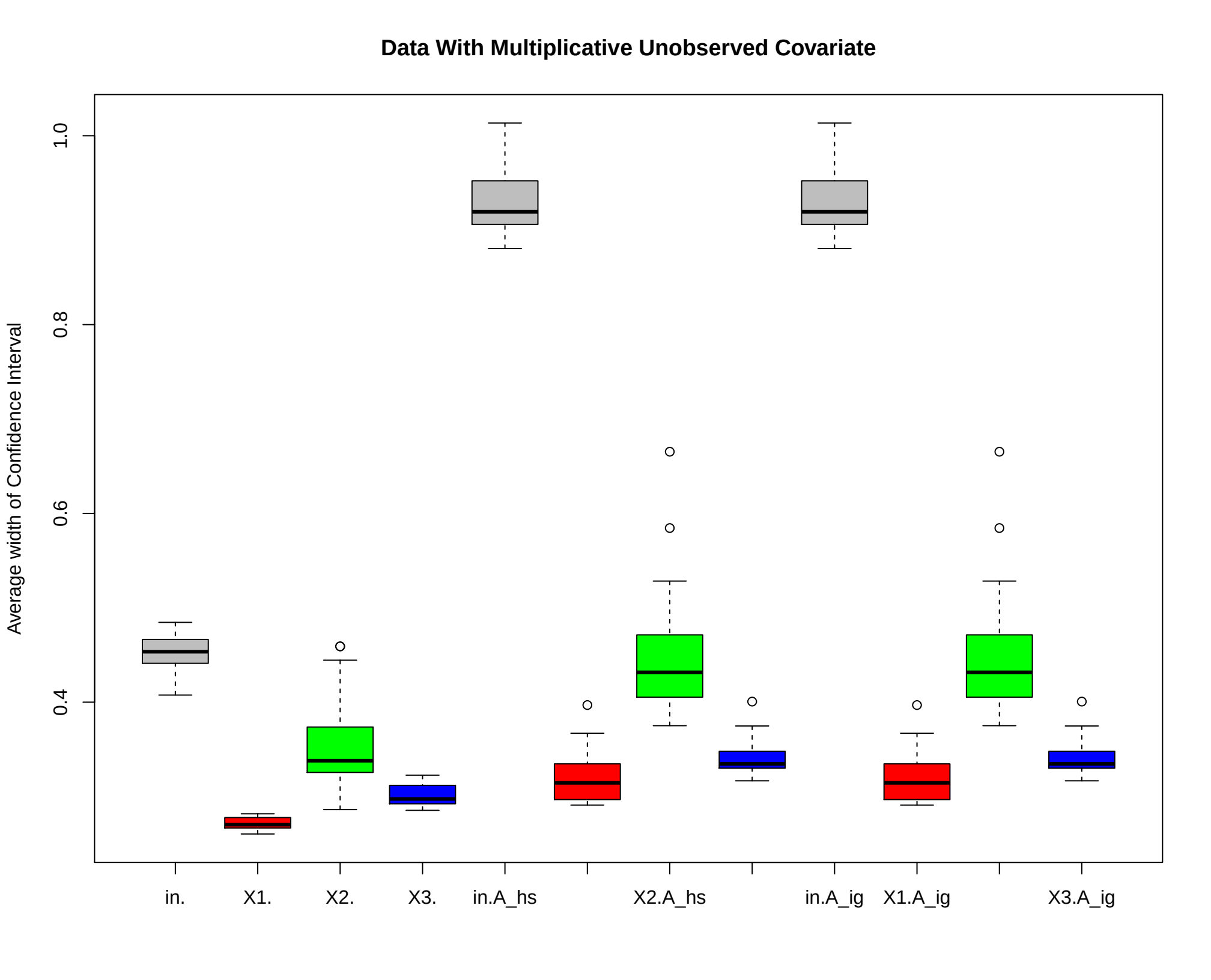

Data without Unobserved Covariates
Mean of Estimated Coefficients
1.0
0.5
0.0
−0.5
−1.0
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig

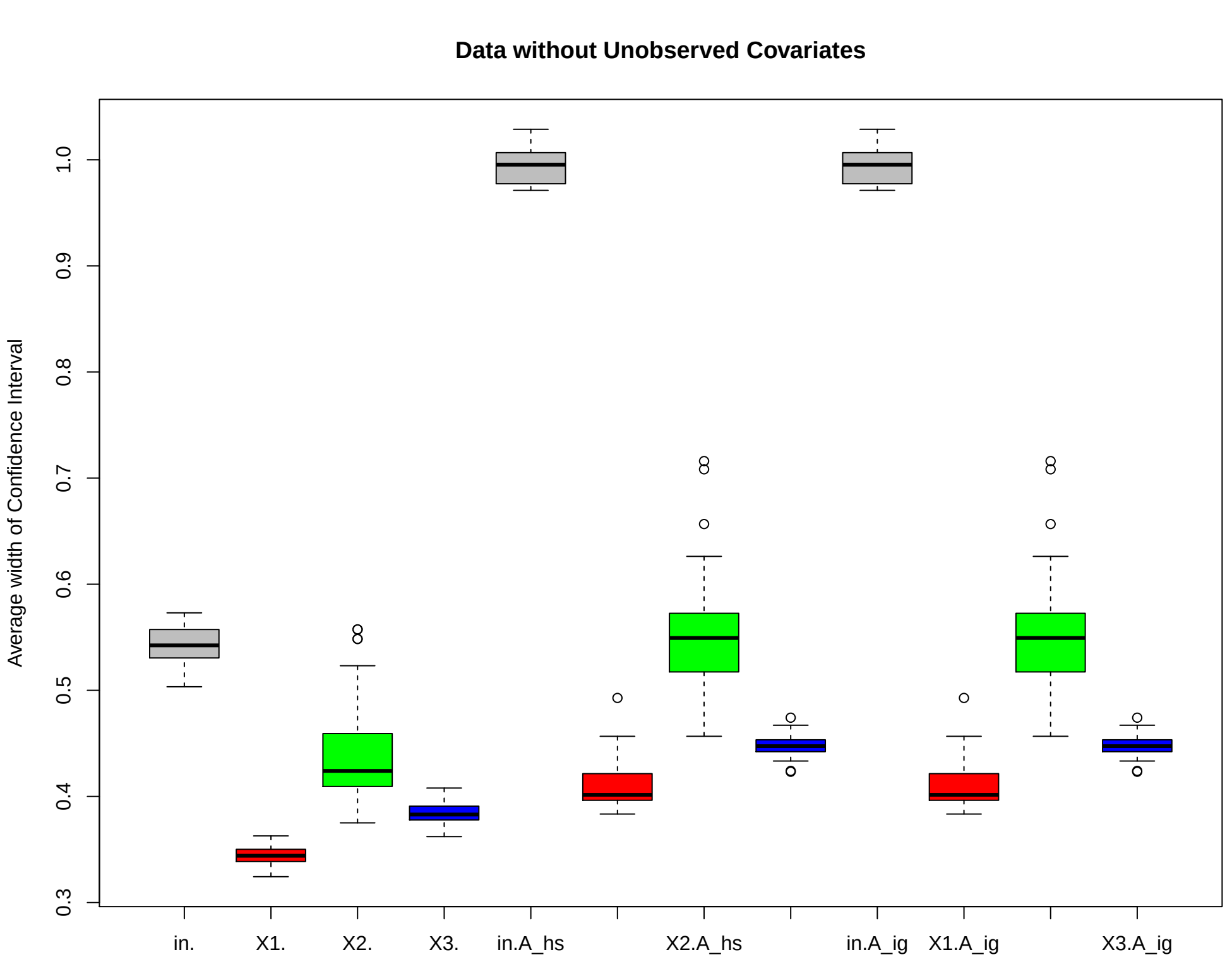

Data with Additive Unobserved Covariates
Variance of Estimated Coefficients
0.01
0.02
0.03
0.04
0.05
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig


Data With Multiplicative Unobserved Covariate
Variance of Estimated Coefficients
0.01
0.02
0.03
0.04
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig


Data without Unobserved Covariate
Variance of Estimated Coefficients
0.01
0.02
0.03
0.04
0.05
0.06
0.07
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig


Data with Additive Unobserved Covariates
Average width of Confidence Interval
0.2
0.4
0.6
0.8
1.0
1.2
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig


Data With Multiplicative Unobserved Covariate
Average width of Confidence Interval
0.4
0.6
0.8
1.0
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig


Data without Unobserved Covariates
Average width of Confidence Interval
0.3
0.4
0.5
0.6
0.7
0.8
0.9
1.0
in.
X1.
X2.
X3.
in.A_hs
X2.A_hs
in.A_ig
X1.A_ig
X3.A_ig