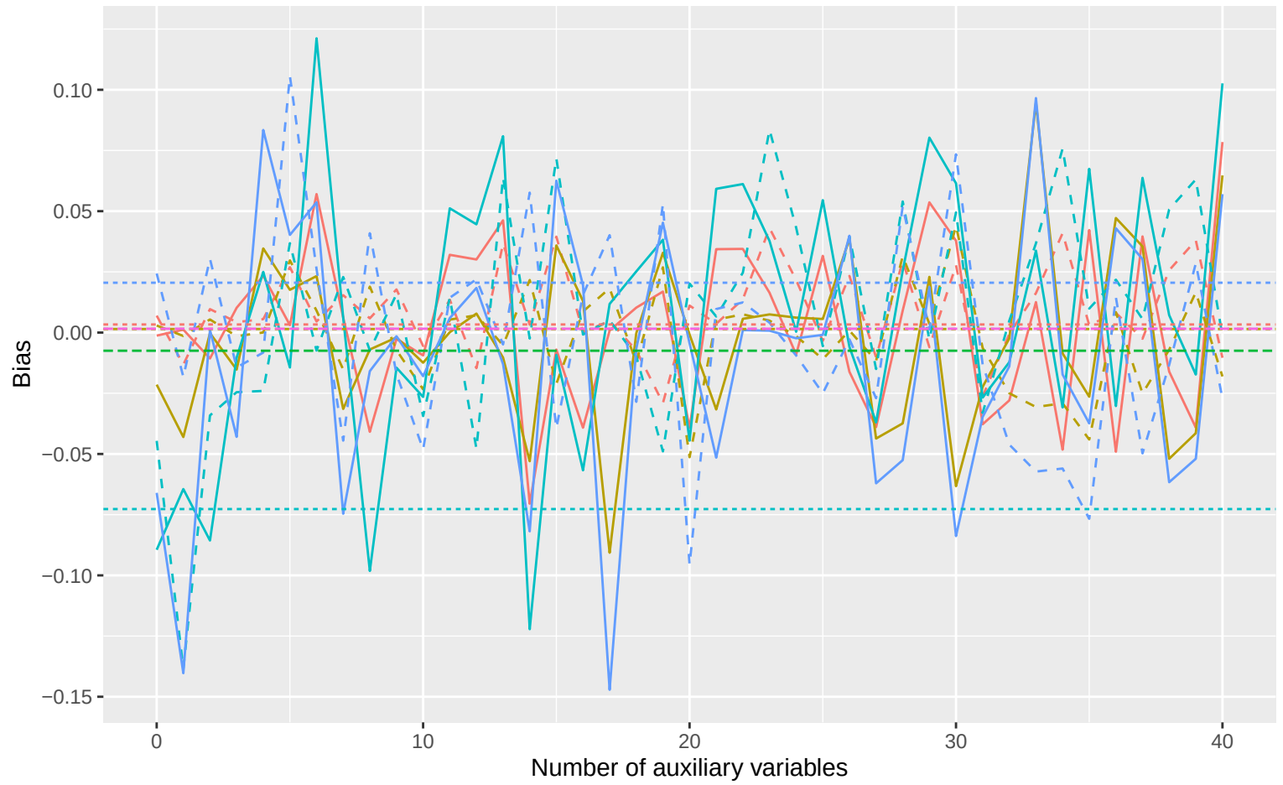
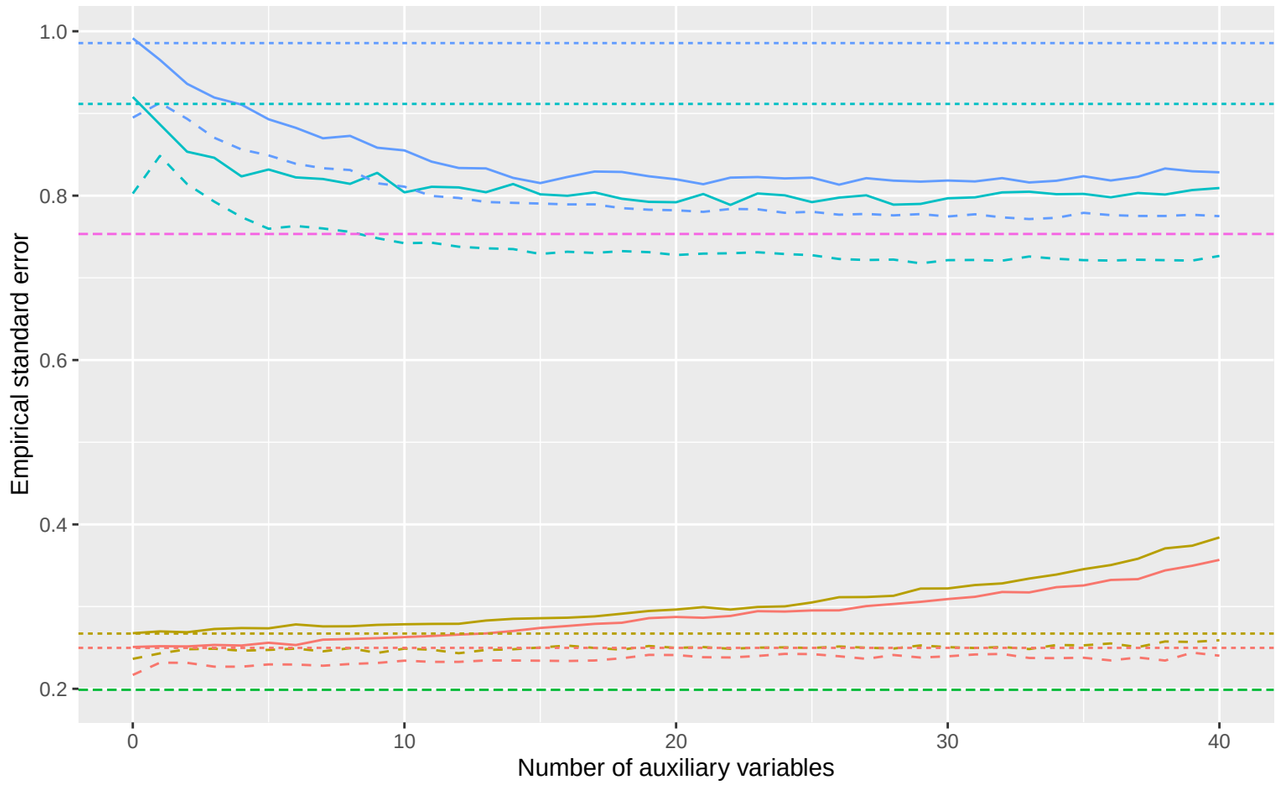
Bias versus number of auxiliary variables



Empirical SE versus number of auxiliary variables



Coverage versus number of auxiliary variables

Average model SE versus number of auxiliary variables

Method — Bayesian Linear Regression; Complete Case Analysis; Full Data Analysis; Predictive Mean Matching

DGM
- Continuous X, Covariance: 0.2, Beta_X: 0, % Mis: 0.4, Mech: MAR
- Continuous X, Covariance: 0.2, Beta_X: 0, % Mis: 0.4, Mech: MCAR
- Continuous X, Covariance: 0.2, Beta_X: 0, % Mis: 0.4, Mech: N/A
- Continuous X, Covariance: 0.2, Beta_X: 0.2, % Mis: 0.4, Mech: MAR
- Continuous X, Covariance: 0.2, Beta_X: 0.2, % Mis: 0.4, Mech: MCAR
- Continuous X, Covariance: 0.2, Beta_X: 0.2, % Mis: 0.4, Mech: N/A