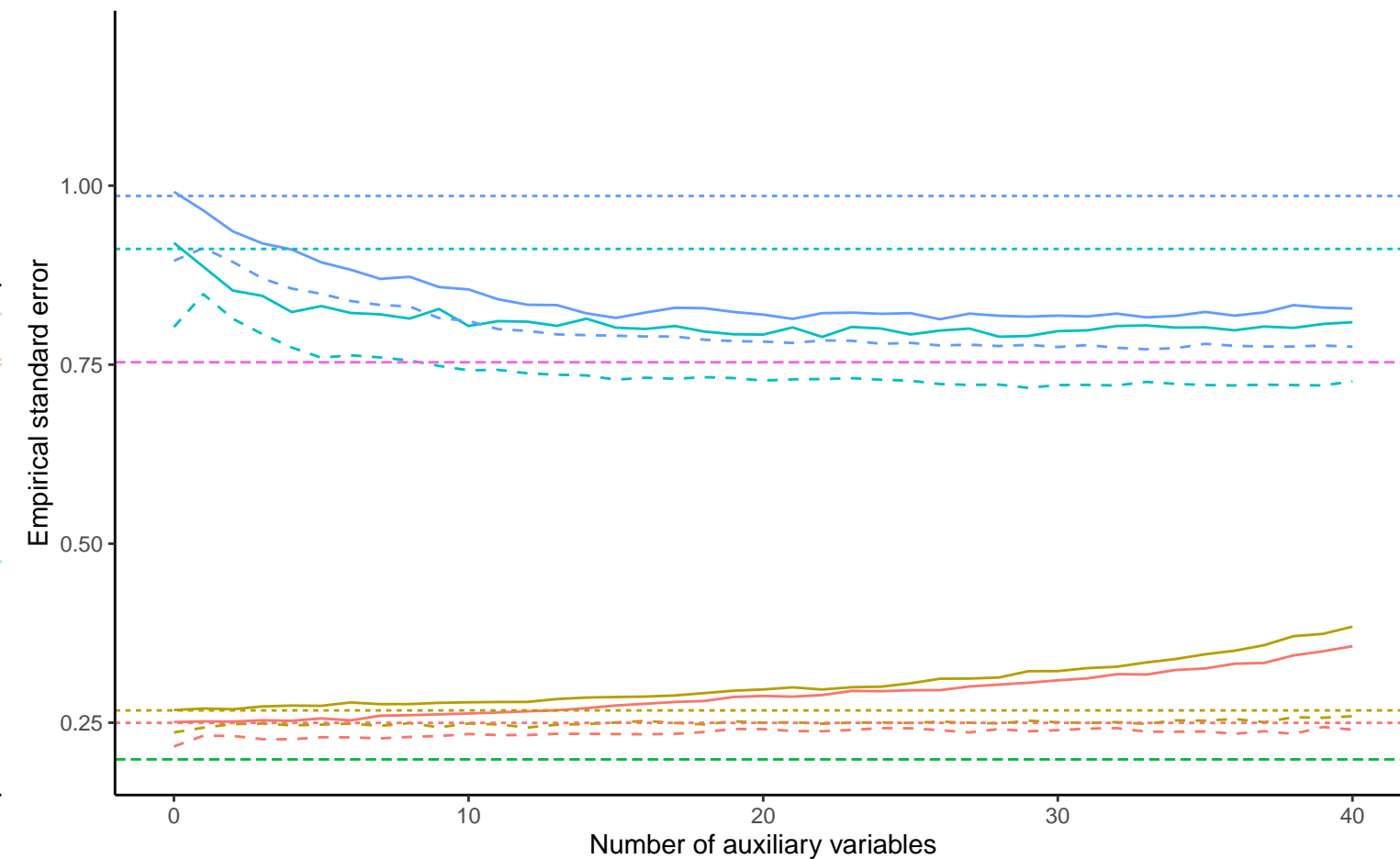


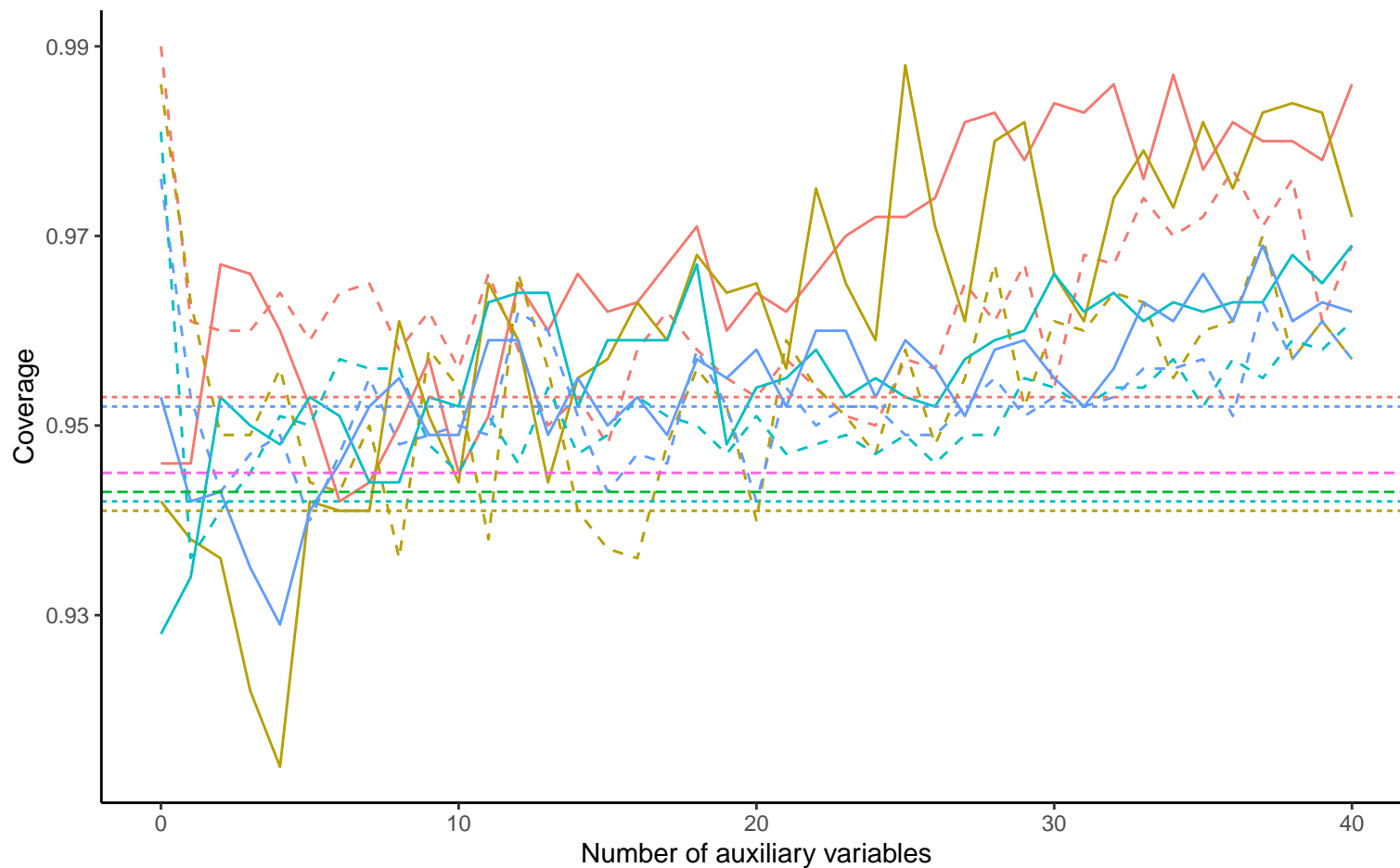
Bias versus number of auxiliary variables



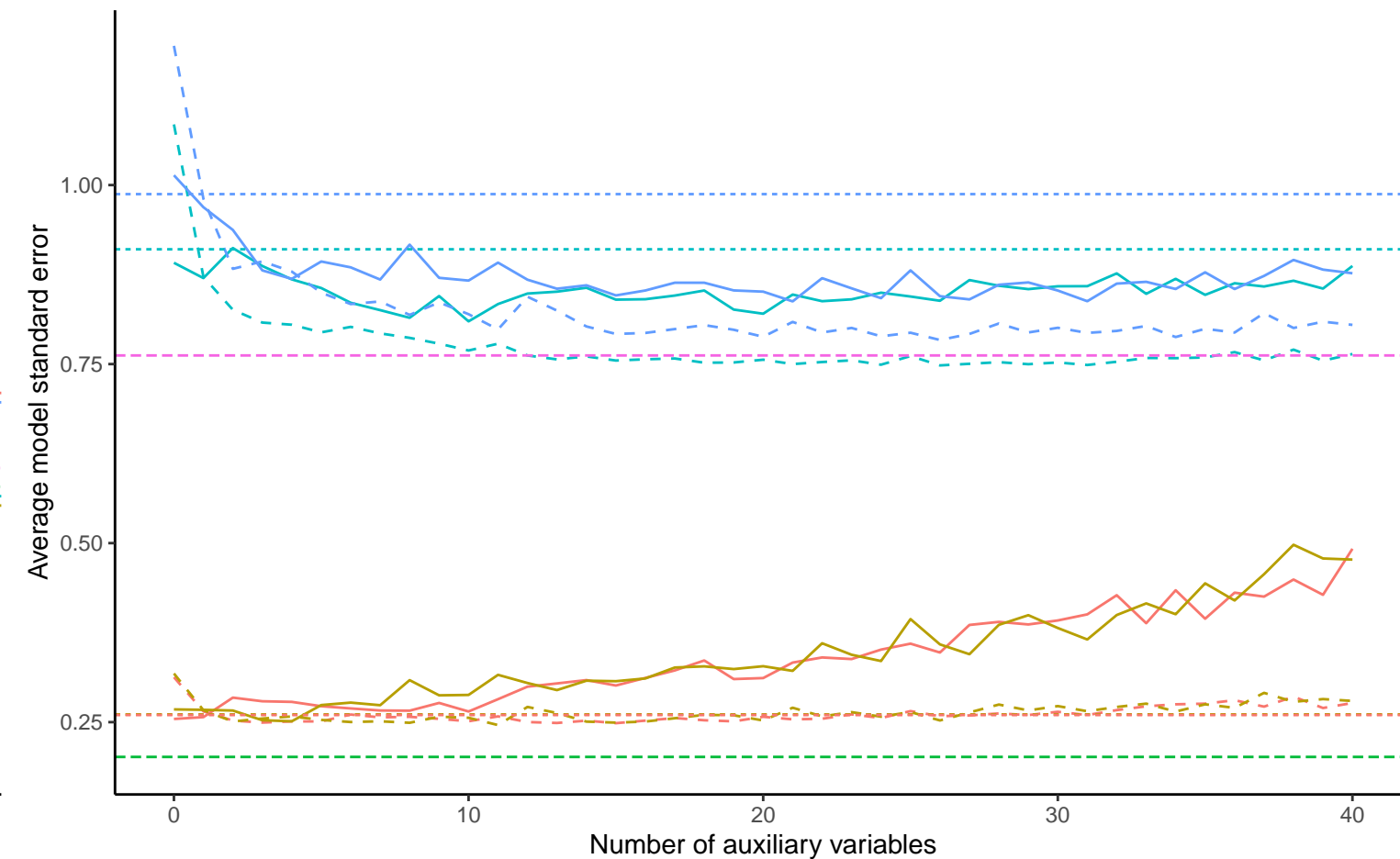
Empirical SE versus number of auxiliary variables



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

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  
 DGM 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