

Table 0.1: Simulations – Gaussian DGP, 100 iterations. 6 April 2021.

model	n=1000				n=10000				n=20000			
	bias	RMSE	Coverage rate	CI size	bias	RMSE	Coverage rate	CI size	bias	RMSE	Coverage rate	CI size
$\sigma_X^2=0.5, \mu_X=0 - b_1 = b_2=0.5$												
standard kernel	-0.009	0.051	0.96	0.204	-0.001	0.017	0.95	0.063	-0.0	0.011	0.95	0.045
standard xavier	-0.009	0.051	0.96	0.2	-0.001	0.017	0.95	0.063	-0.0	0.011	0.95	0.045
smooth kernel	-0.009	0.051	0.96	0.204	-0.001	0.017	0.95	0.063	-0.0	0.011	0.95	0.045
smooth ls	-0.009	0.051	0.96	0.201	-0.001	0.017	0.95	0.063	-0.0	0.011	0.95	0.045
smooth xavier	-0.009	0.051	0.96	0.2	-0.001	0.017	0.95	0.063	-0.0	0.011	0.95	0.045
$\sigma_X^2=0.5, \mu_X=3 - b_1 = b_2=0.5$												
standard kernel	-0.232	0.213	0.31	0.344	-0.055	0.106	0.63	0.246	-0.024	0.074	0.79	0.21
standard xavier	-0.232	0.213	0.41	0.442	-0.055	0.106	0.71	0.297	-0.024	0.074	0.84	0.242
smooth kernel	-0.274	0.206	0.38	0.486	-0.075	0.102	0.68	0.309	-0.038	0.071	0.8	0.25
smooth ls	-0.274	0.206	0.58	0.795	-0.075	0.102	0.8	0.38	-0.038	0.071	0.87	0.291
smooth xavier	-0.274	0.206	0.45	0.605	-0.075	0.102	0.74	0.344	-0.038	0.071	0.83	0.273