

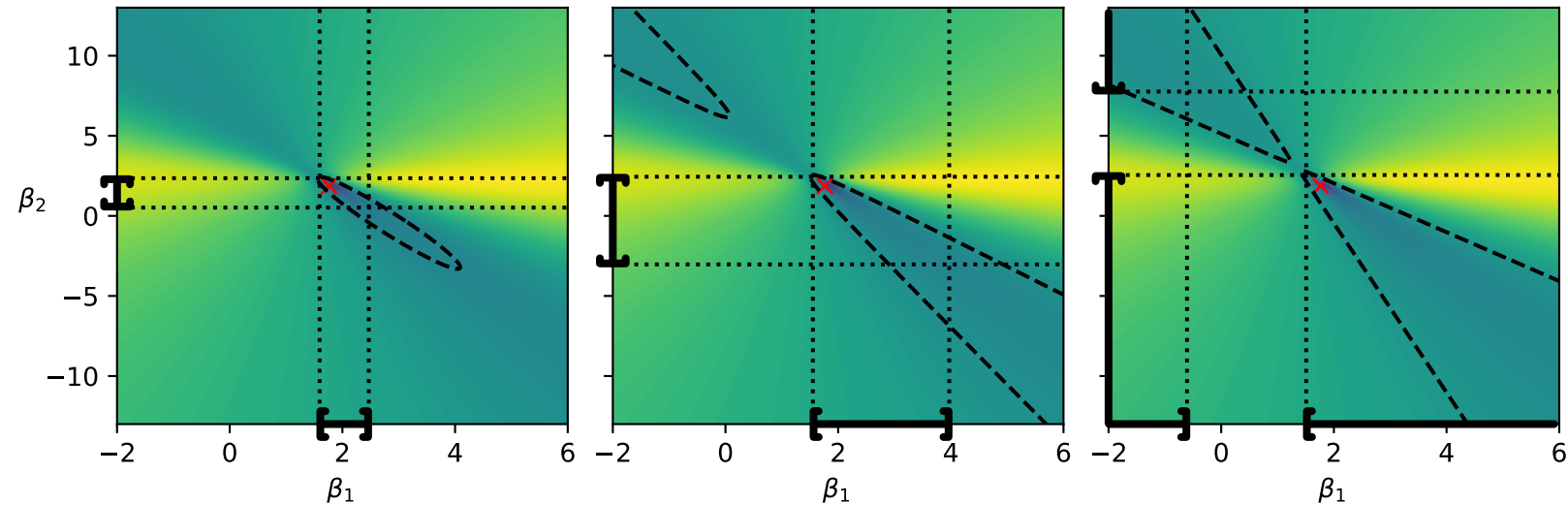
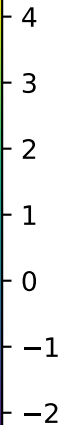
(Subvector) inverse Anderson-Rubin test confidence sets

$1 - \alpha = 0.8$

$1 - \alpha = 0.9$

$1 - \alpha = 0.95$

$\log(\text{AR}(\beta))$



× True parameter --- Confidence set for (β_1, β_2) Confidence sets for individual parameters