- Using the sandwich standard error estimators does not make much difference.
- Did simulations with a simplified setting:
    - X ~ N(0, 1); Logit(P(Y=1)) = 1 + 2 * X
    - External X ~ N(0,1); Logit(P(External Y=1)) = 0.5 + 1.5 * X
    - Fit the model using X and Y. With the fitted model, predict External Y based on External X.
    - Sample size = 10,000; replicate 1,000 times.
    - Extract the formula based and Monte-Carlo based standard errors of calibration slope and intercept.
    - Calibration slope:
        - Mean value of formula based SE = 0.01656
        - Median value of formula based SE = 0.01656
        - Mean value of sandwich formula based SE = 0.01657
        - MC based SE = 0.02337
    - Calibration intercept:
        - Mean value of formula based SE = 0.02603
        - Median value of formula based SE = 0.02602
        - Mean value of sandwich formula based SE = 0.02830
        - MC based SE = 0.03844