

Gibbs sampler diagnostic (2500 iterations with a burn-in of 500 samples)

True outcome model: $Y = -10 + 5.5TX_2 + 0.01\exp(X_4) + 0.08X_11X_3 + 0.7X_5$
Response model: $Y = \beta_0 + \beta_1X_1 + \beta_2X_2 + \beta_3X_3 + \beta_4X_4 + \beta_5X_5 + \beta_6\hat{e}(X) + \beta_7\hat{e}(X)T$

530 records in dataset A, 350 records in dataset B, 100 in common

