



MODEL ESTIMATES WITHOUT THE CONFOUNDER

```
precis(m1)
      mean sd 5.5% 94.5% n eff Rhat4
a 0.54 0.14 0.32 0.77 1274
     1.47 0.08 1.34 1.60 1432 1 # Estimate of the effect of x on y
| sigma 1.33 0.10 1.19 1.49 1418
```

Simulation R code

```
N = 100

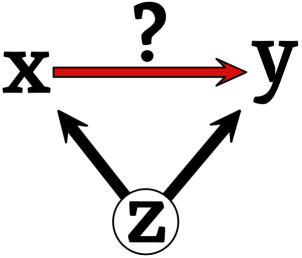
z = rnorm(N)  # z \sim normal(0, 1)

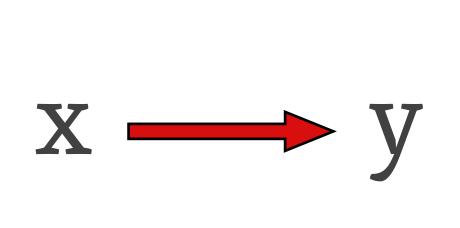
x = rnorm(N, 1 + z)  # x \sim normal(1 + z, 1)

y = rnorm(N, 1 + x + z) # y \sim normal(1 + x + z, 1)
```









MODEL ESTIMATES WITHOUT THE CONFOUNDER

Simulation R code

```
N = 100

z = rnorm(N) # z \sim normal(0, 1)

x = rnorm(N, 1 + z) # x \sim normal(1 + z, 1)

y = rnorm(N, 1 + x) # y \sim normal(1 + x + z, 1)
```

POSTERIOR DISTRIBUTION OF eta_{xy} WITHOUT THE CONFOUNDER

