

Variance Comparision

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This file is to compare the variance from the simulation. Based on the result, we calculate three types of simulations

1. Posterior variance: variance estimated from the posterior distribution (unadjusted), take average of 500 samples
2. Sandwich variance: variance estimated by sandwich method, taking average of 500 samples
3. Simulation variance: variance estimated by 500 estimated values for each parameter

The result is shown below

	BA1	CA1	BC1	BA2	CA2	BC2
Posterior	0.0198	0.0197	0.0322	0.0198	0.0198	0.0321
Sandwich	0.1140	0.1270	0.1916	0.1237	0.1003	0.1842
Simulation	0.1273	0.1361	0.2337	0.1341	0.1194	0.2303