

A Stein-Like 2SLS Estimator

Supplement

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This supplement contains the full set of Monte Carlo simulation results, presented in 24 figures.

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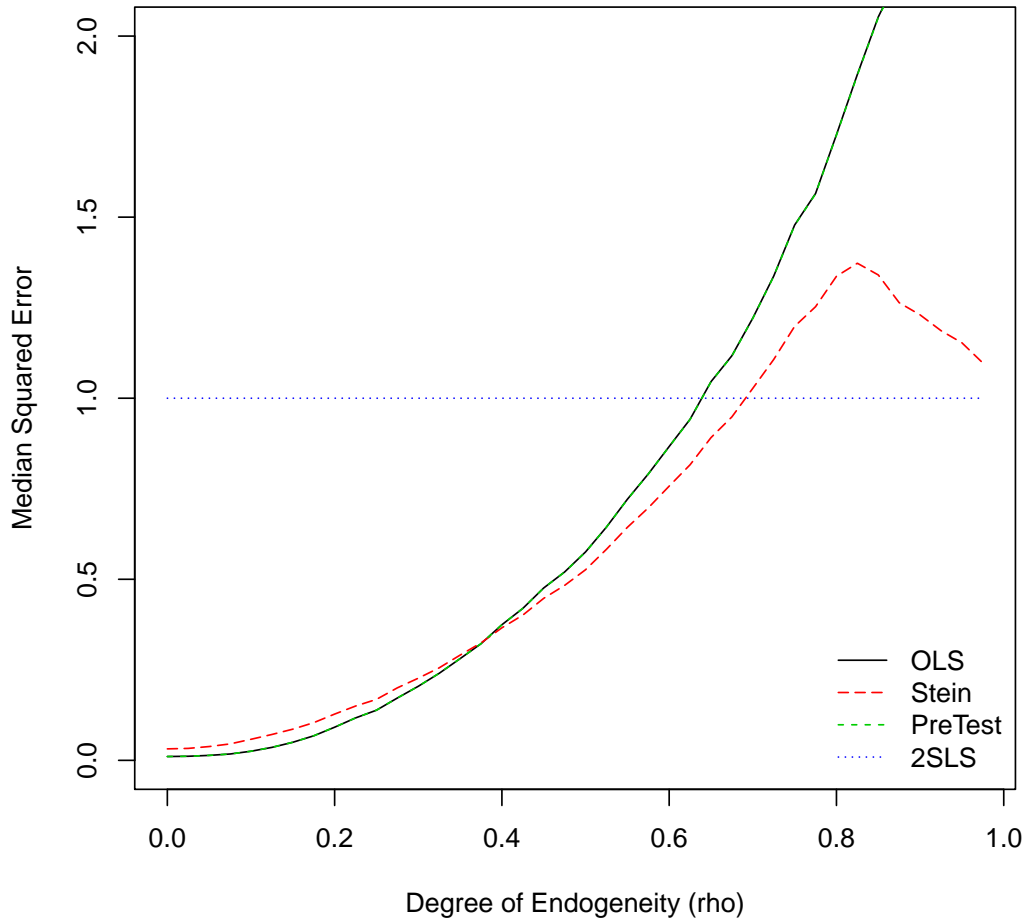


Figure 1: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.01$, $m = 1$

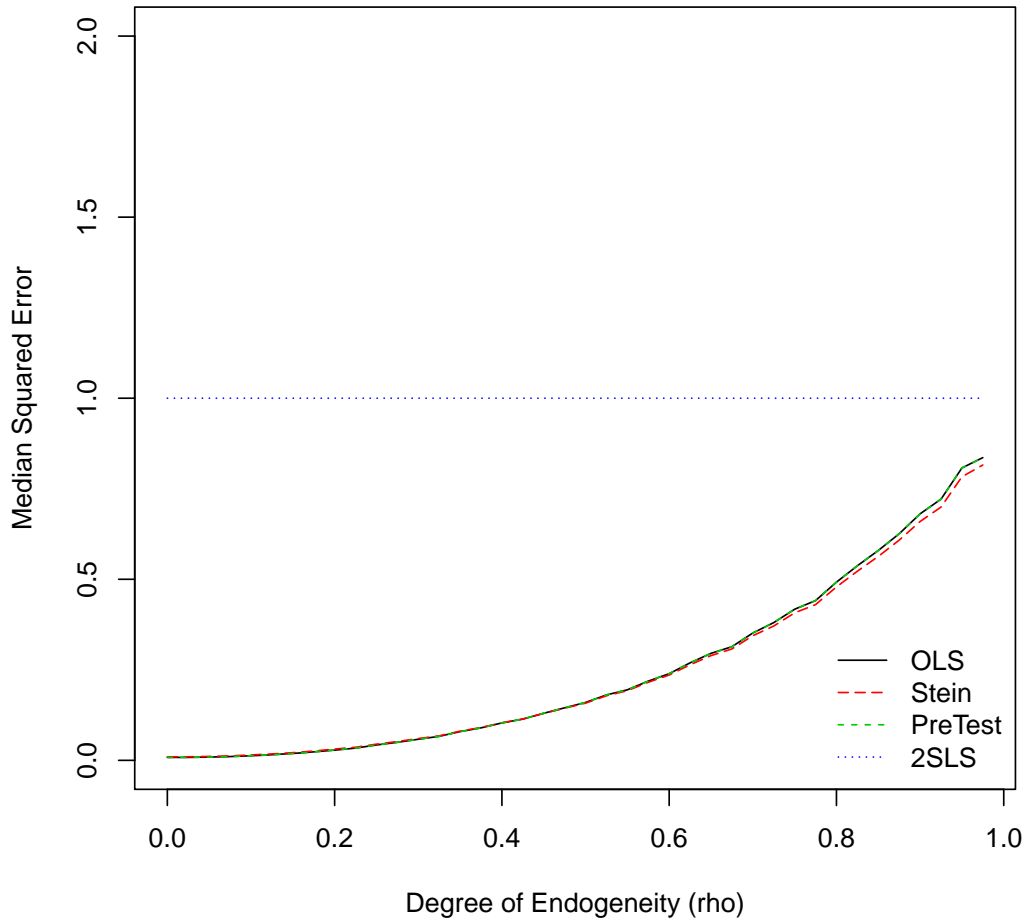


Figure 2: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.01$, $m = 2$

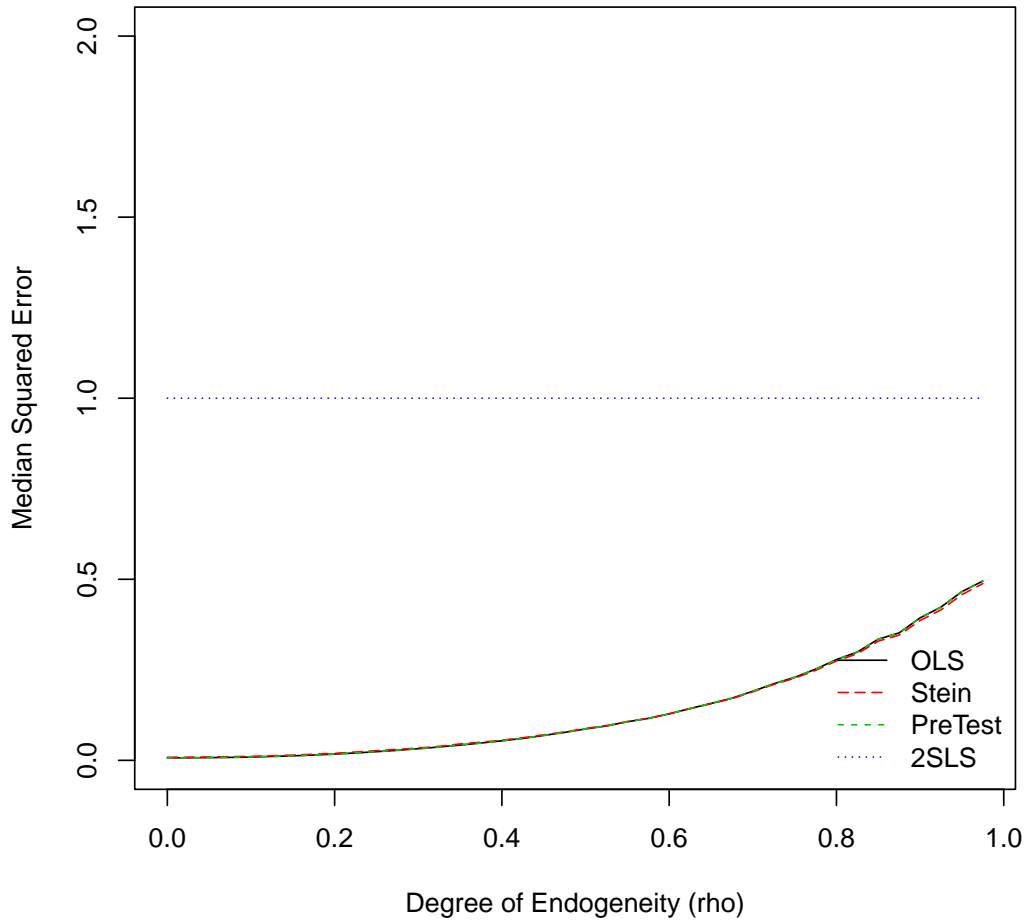


Figure 3: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.01$, $m = 3$

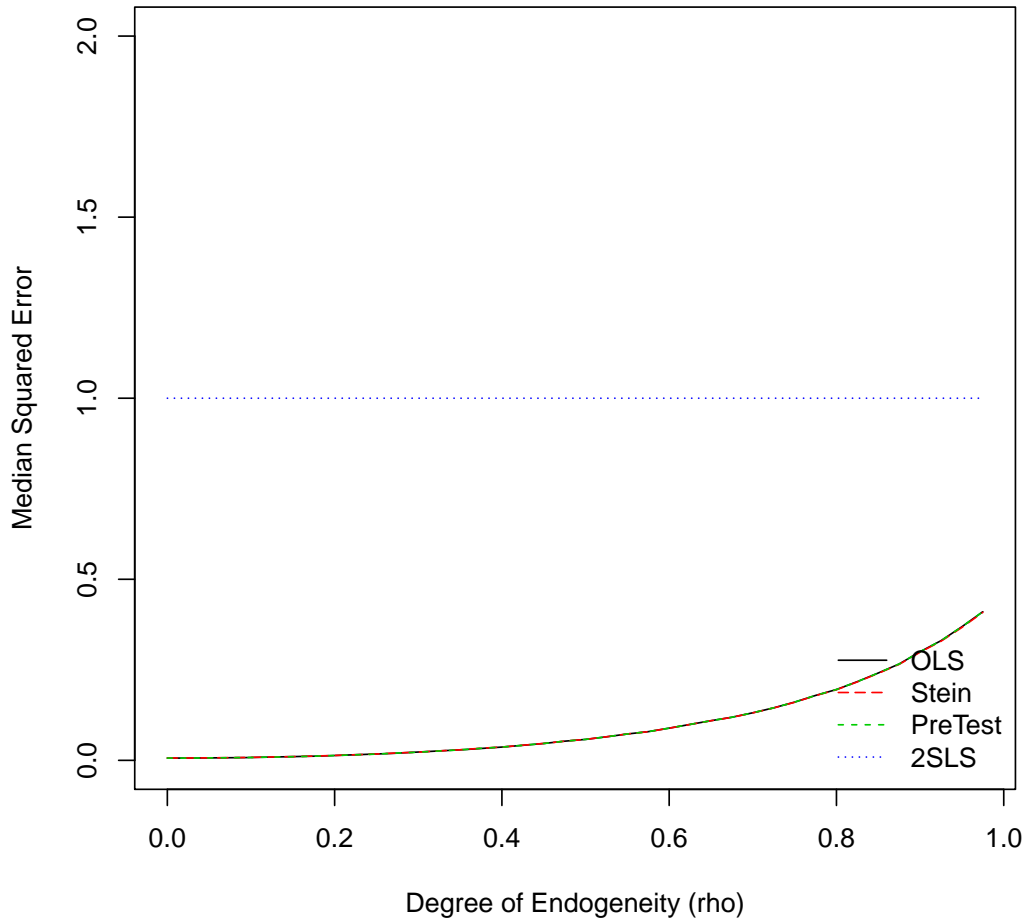


Figure 4: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.01$, $m = 4$

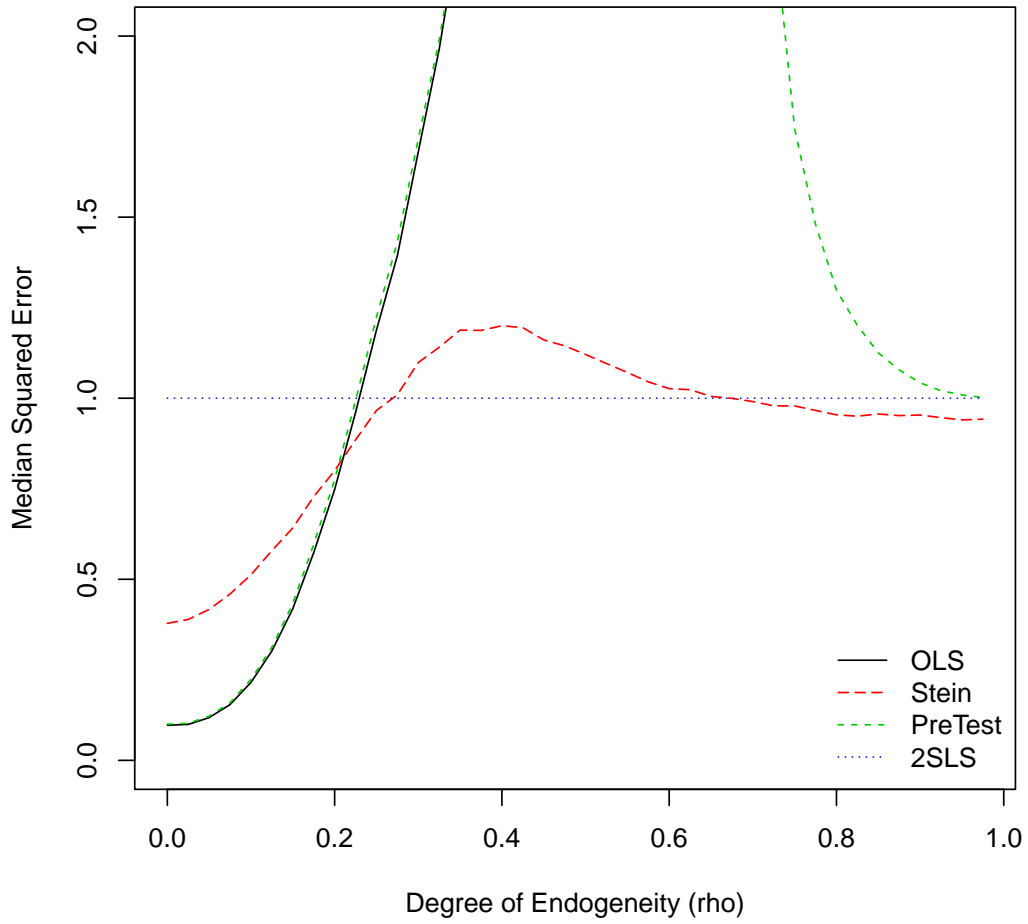


Figure 5: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.10$, $m = 1$

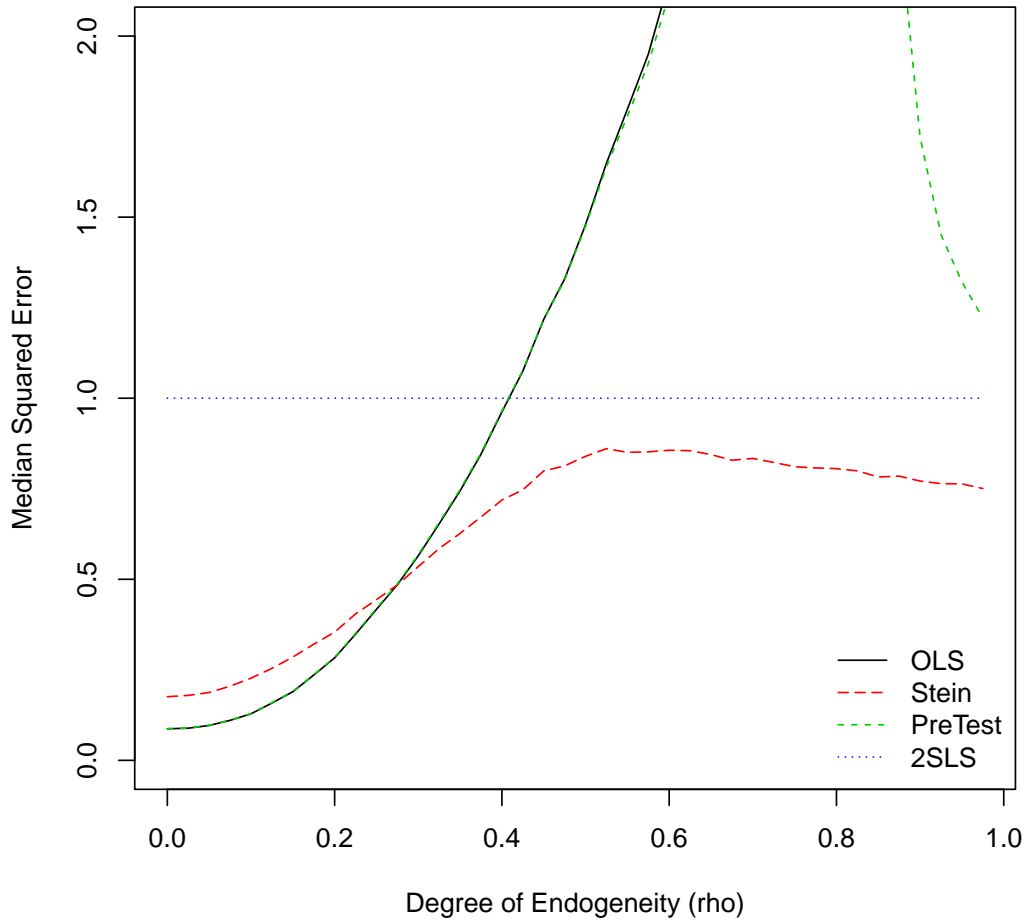


Figure 6: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.10$, $m = 2$

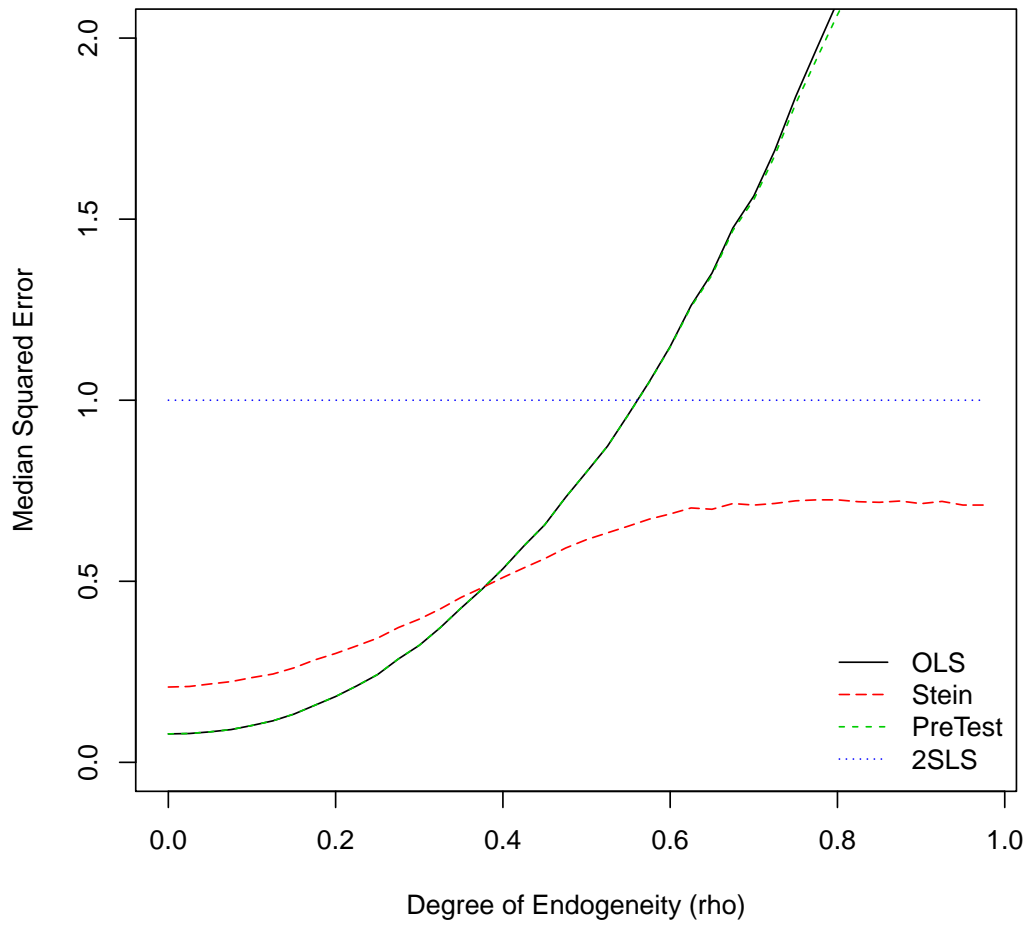


Figure 7: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.10$, $m = 3$

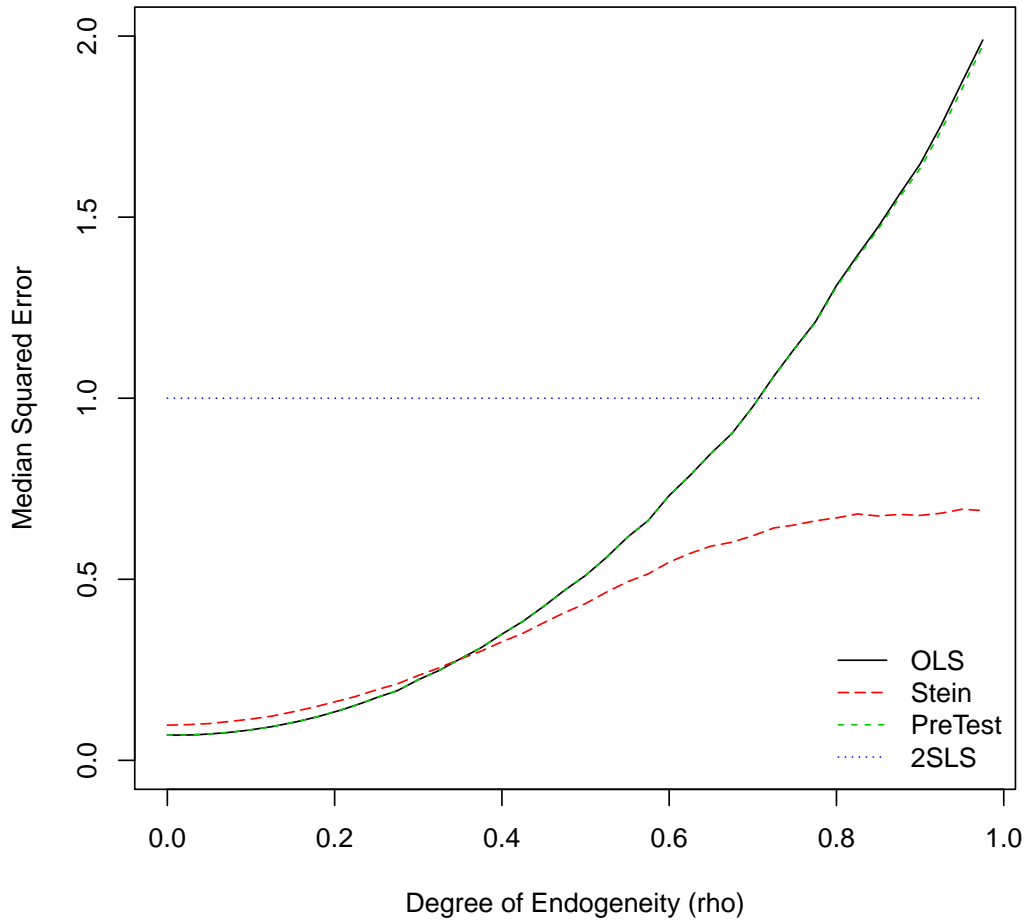


Figure 8: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.10$, $m = 4$

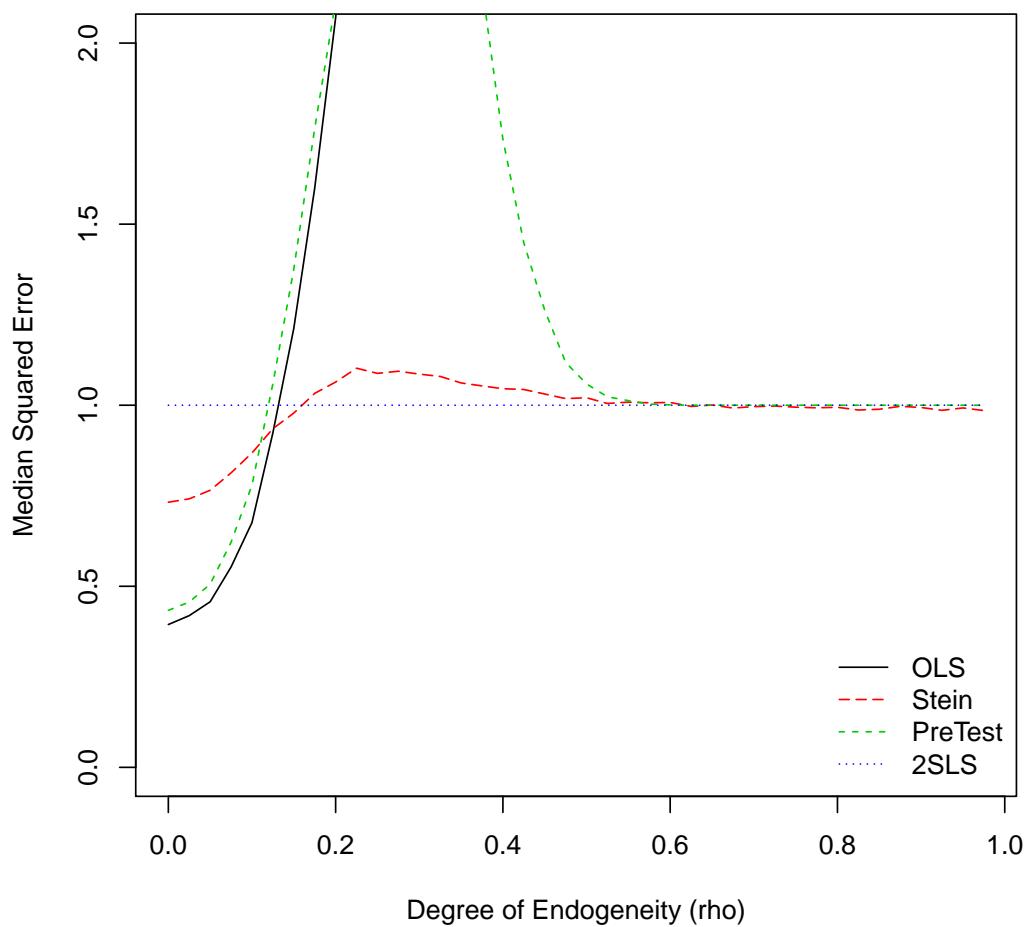


Figure 9: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.40$, $m = 1$

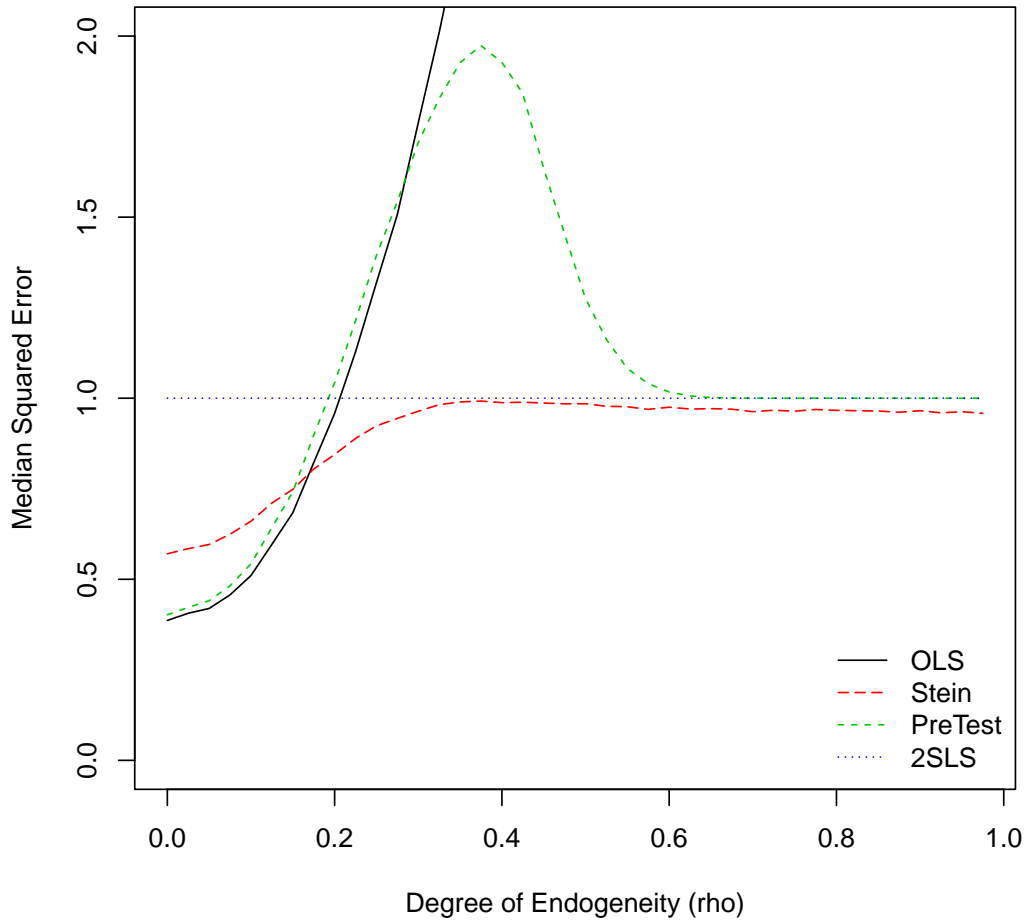


Figure 10: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.40$, $m = 2$

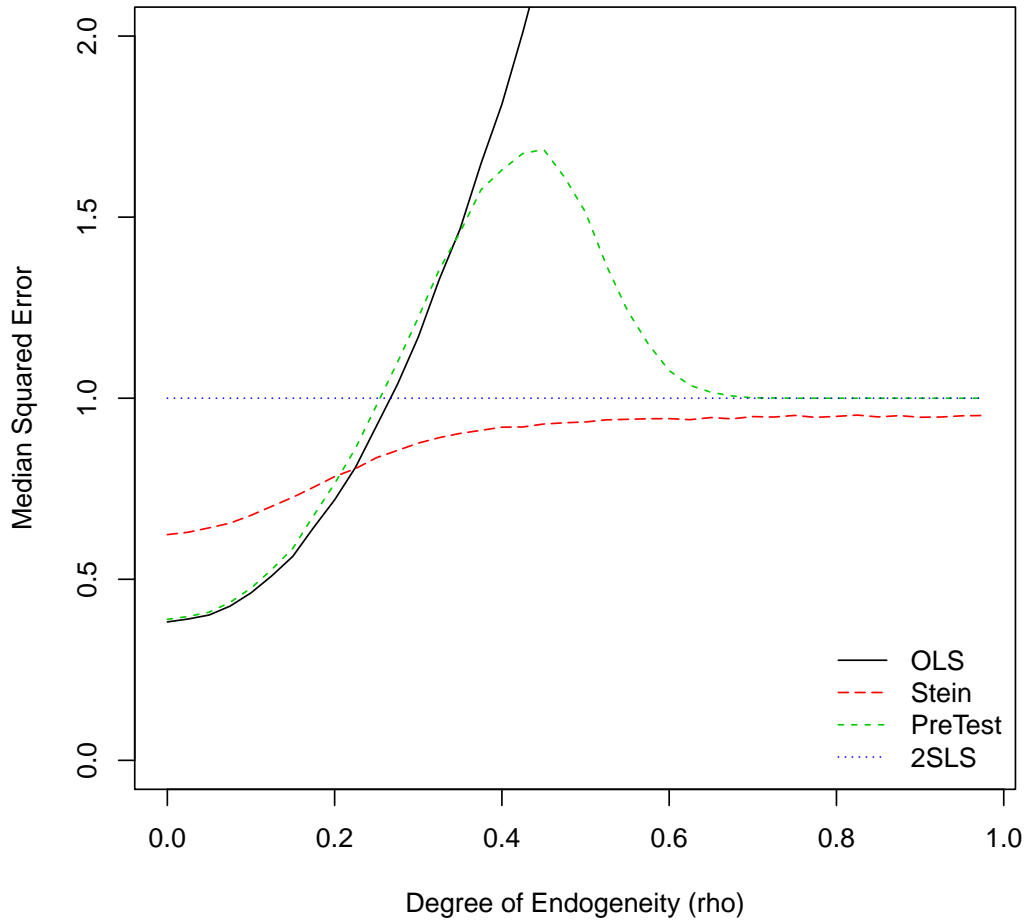


Figure 11: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.40$, $m = 3$

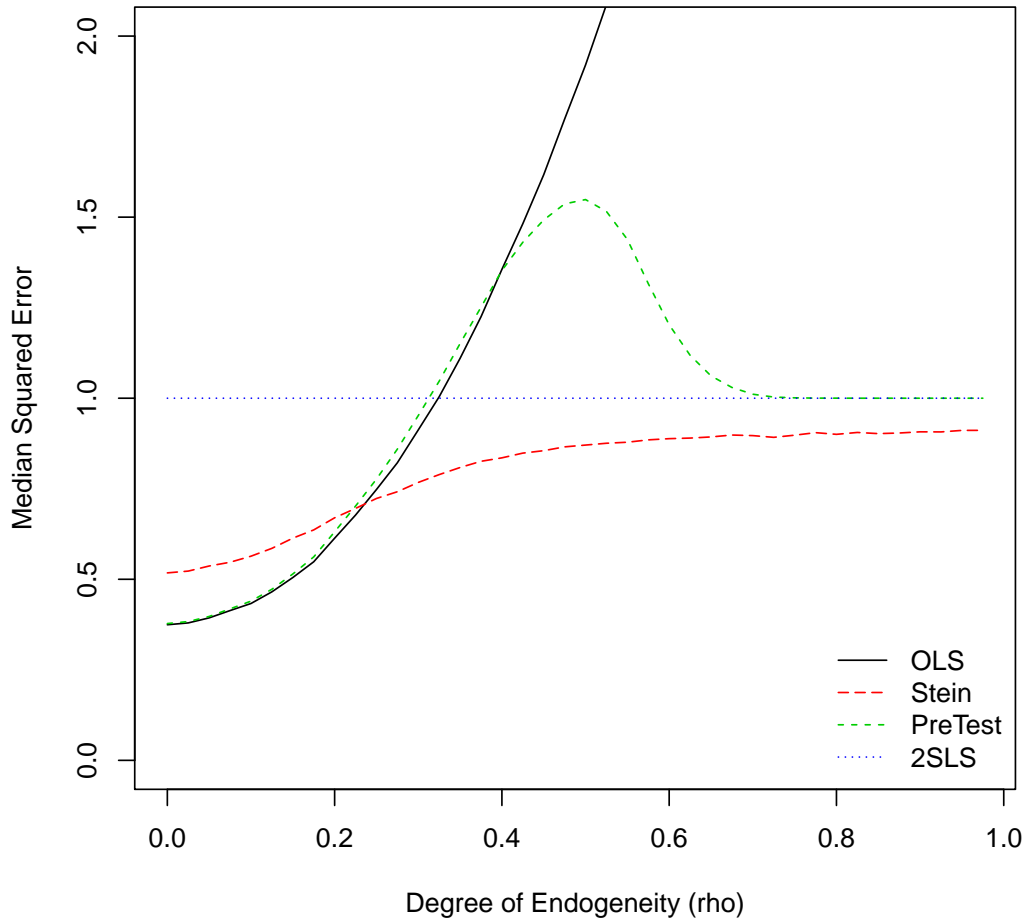


Figure 12: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 100$, $R^2 = 0.40$, $m = 4$

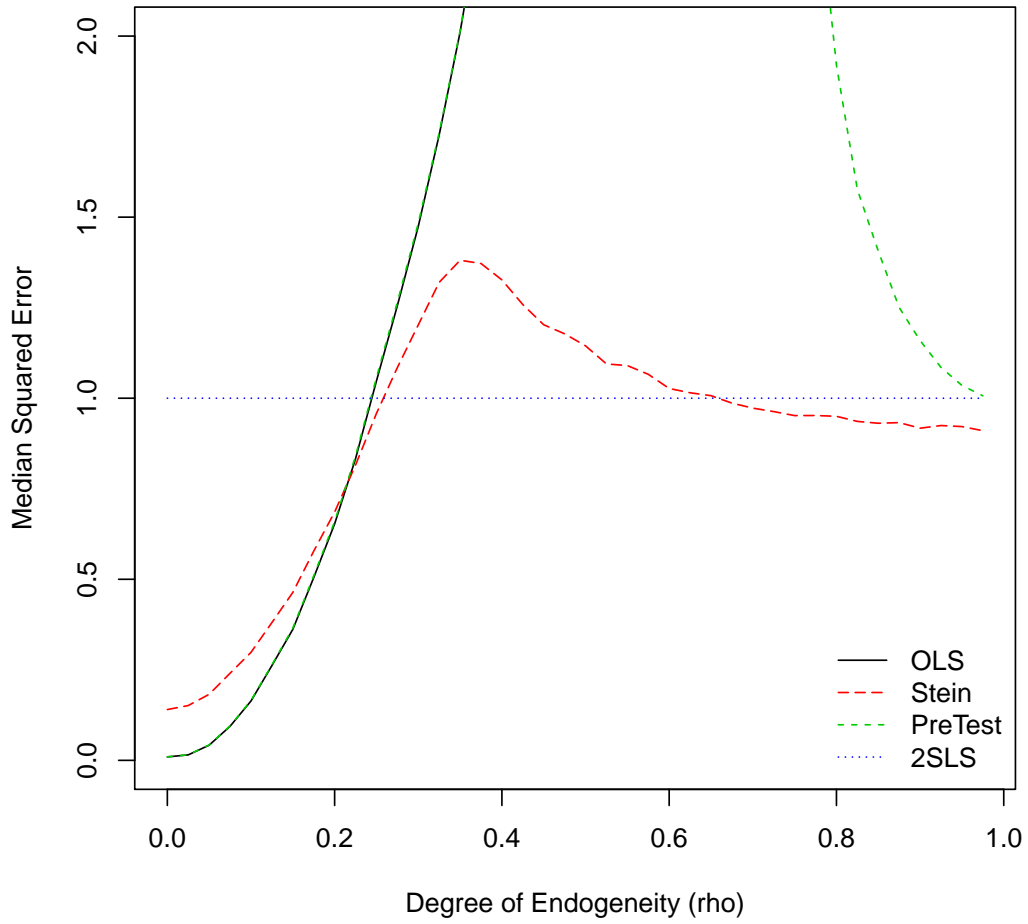


Figure 13: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.01$, $m = 1$

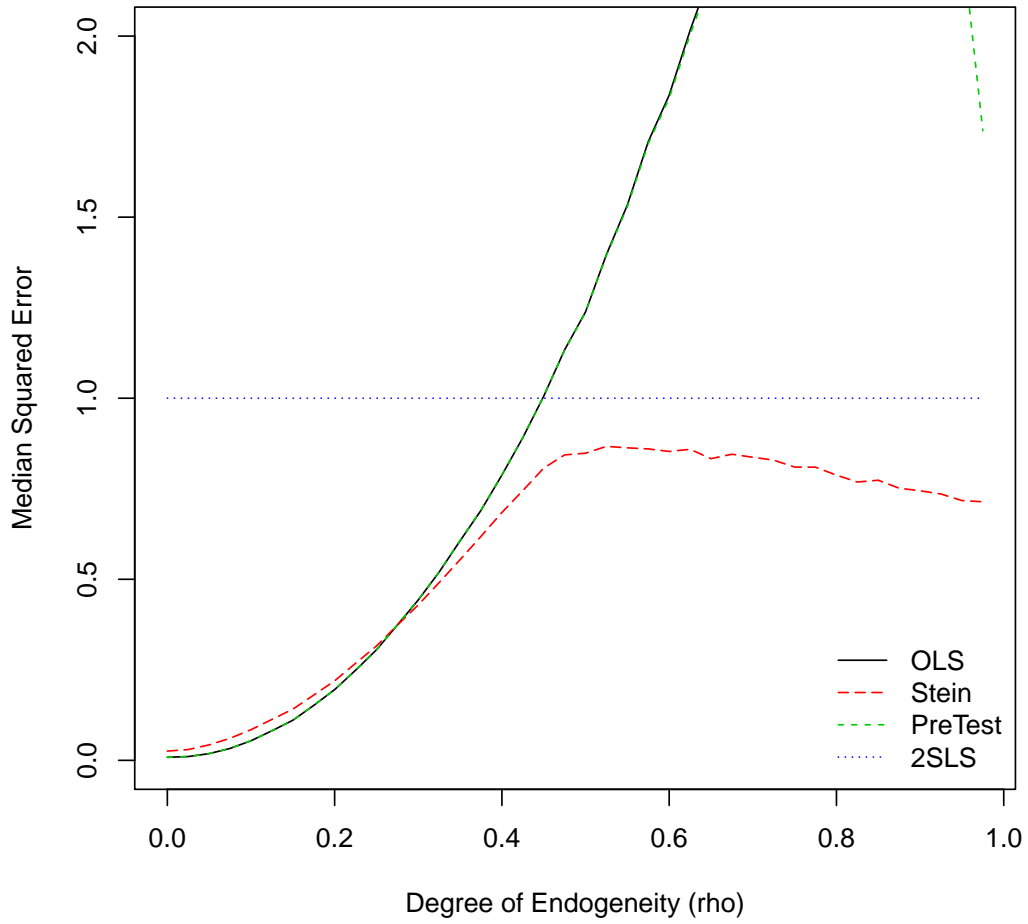


Figure 14: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.01$, $m = 2$

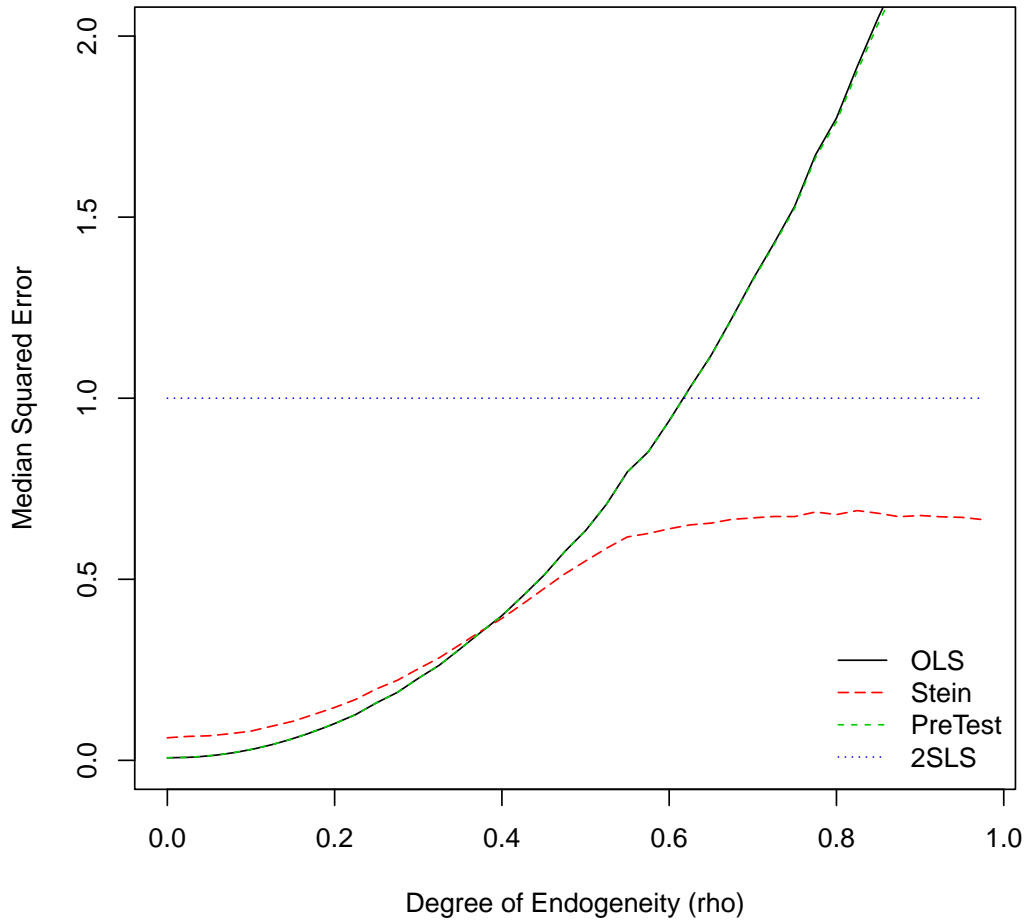


Figure 15: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.01$, $m = 3$

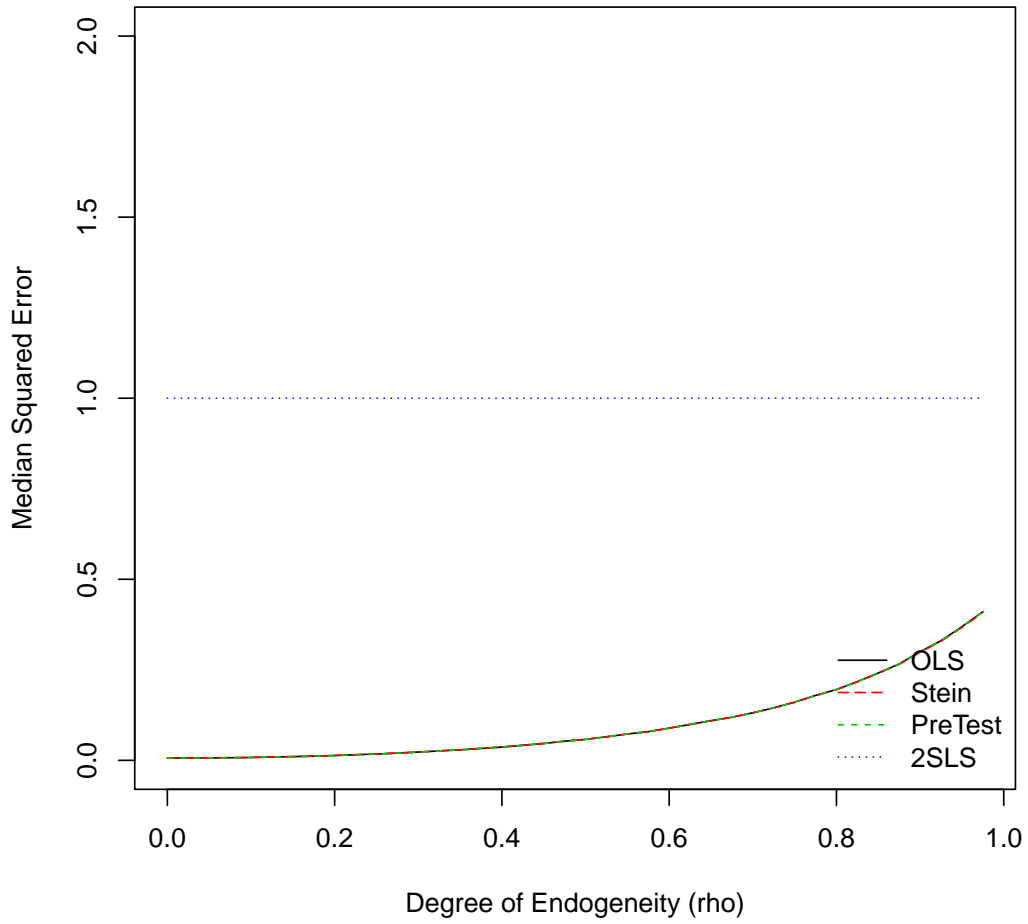


Figure 16: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.01$, $m = 4$

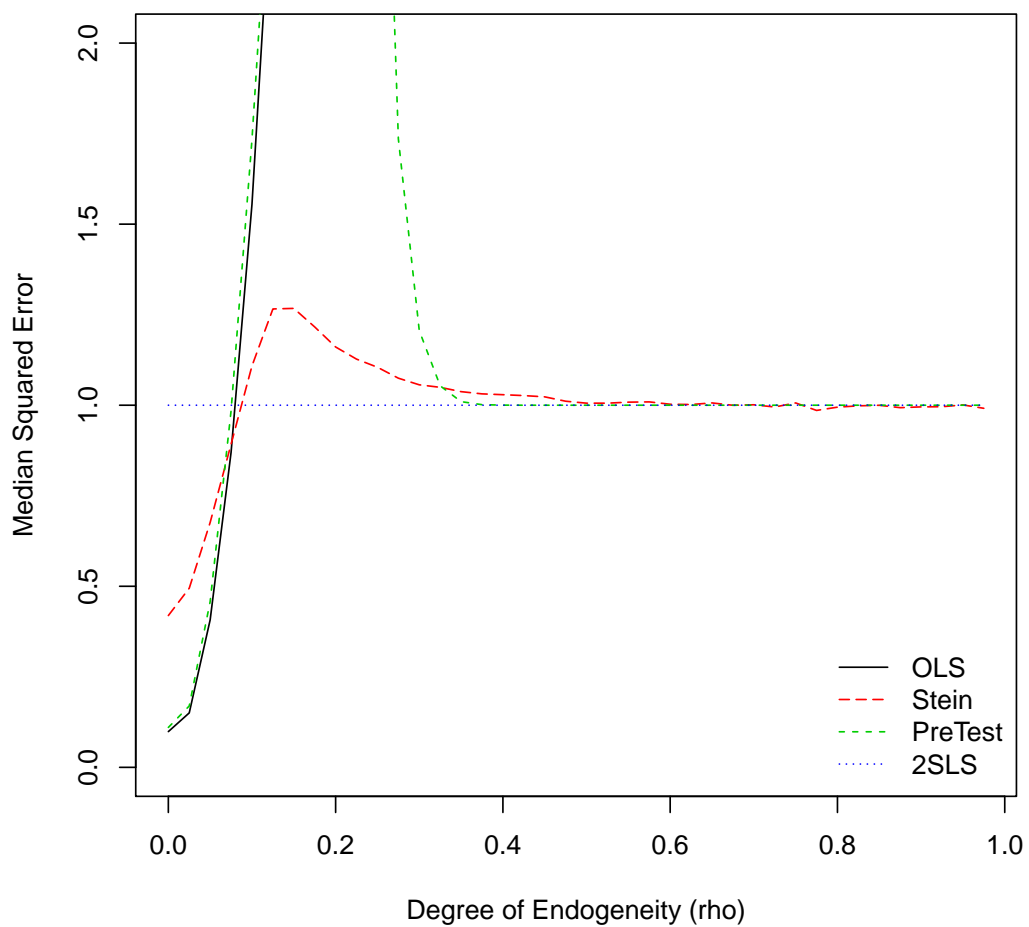


Figure 17: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.10$, $m = 1$

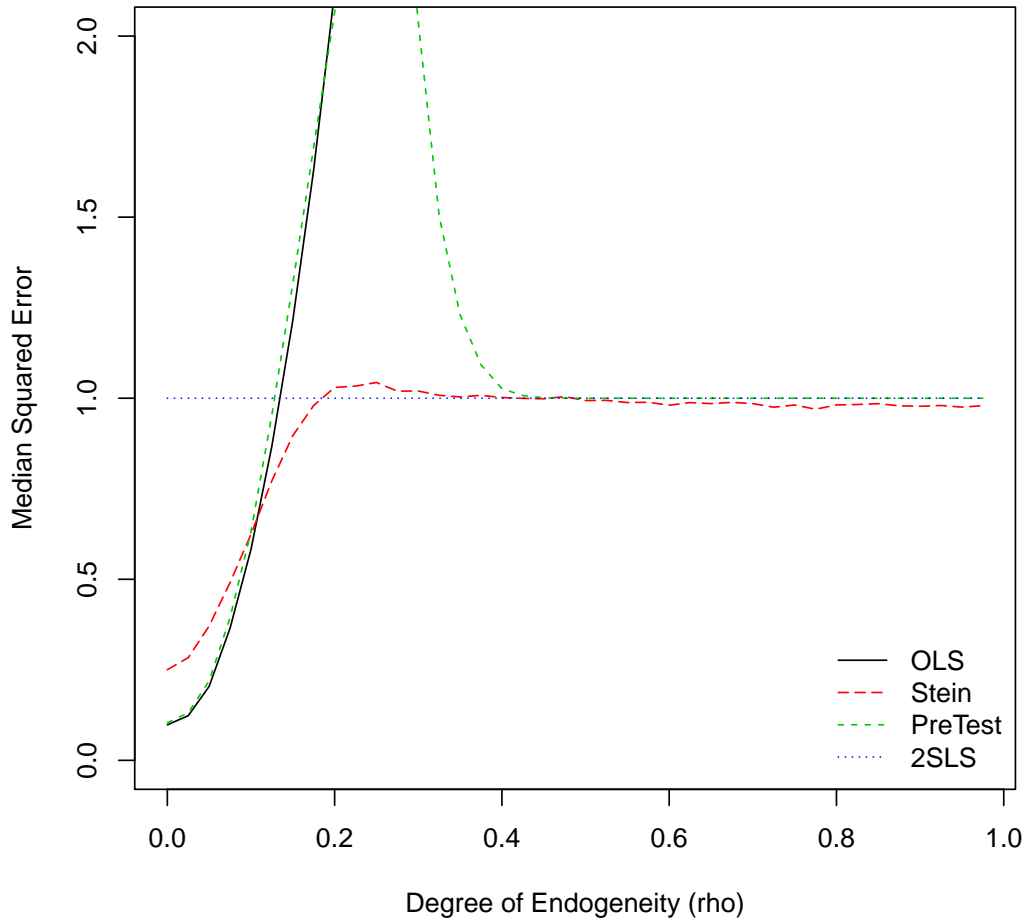


Figure 18: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.10$, $m = 2$

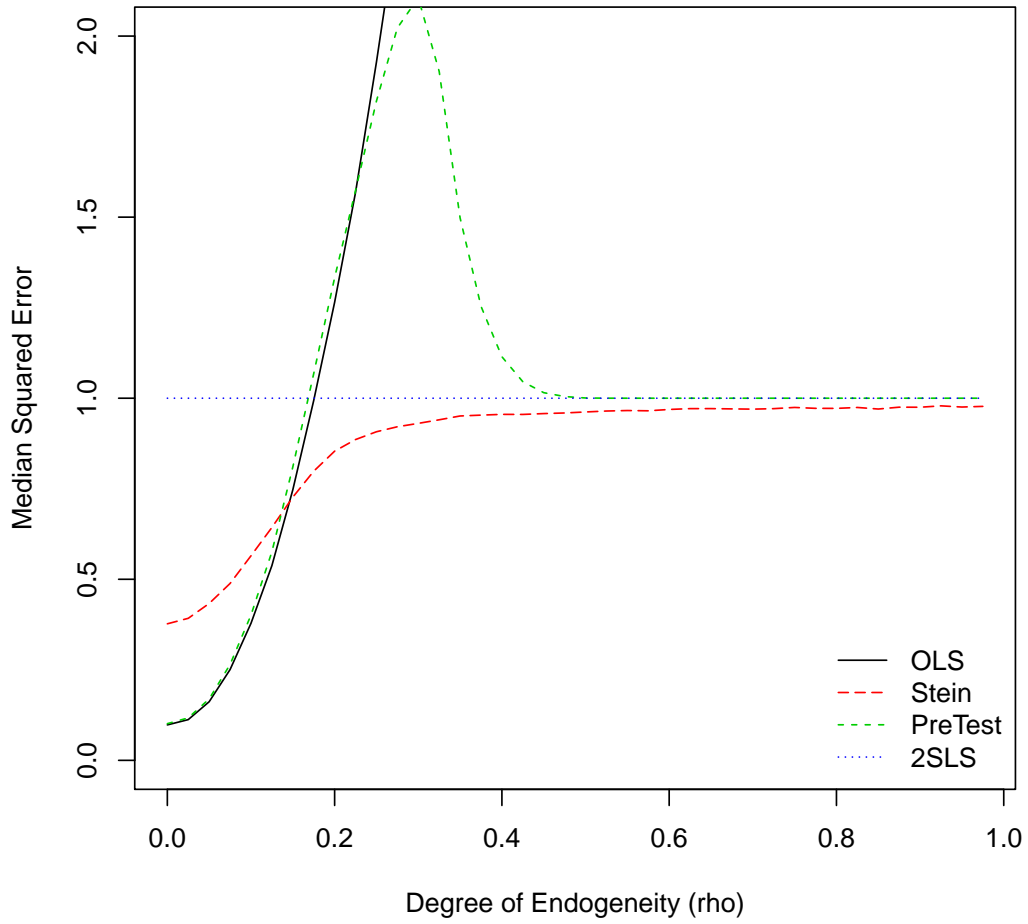


Figure 19: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.10$, $m = 3$

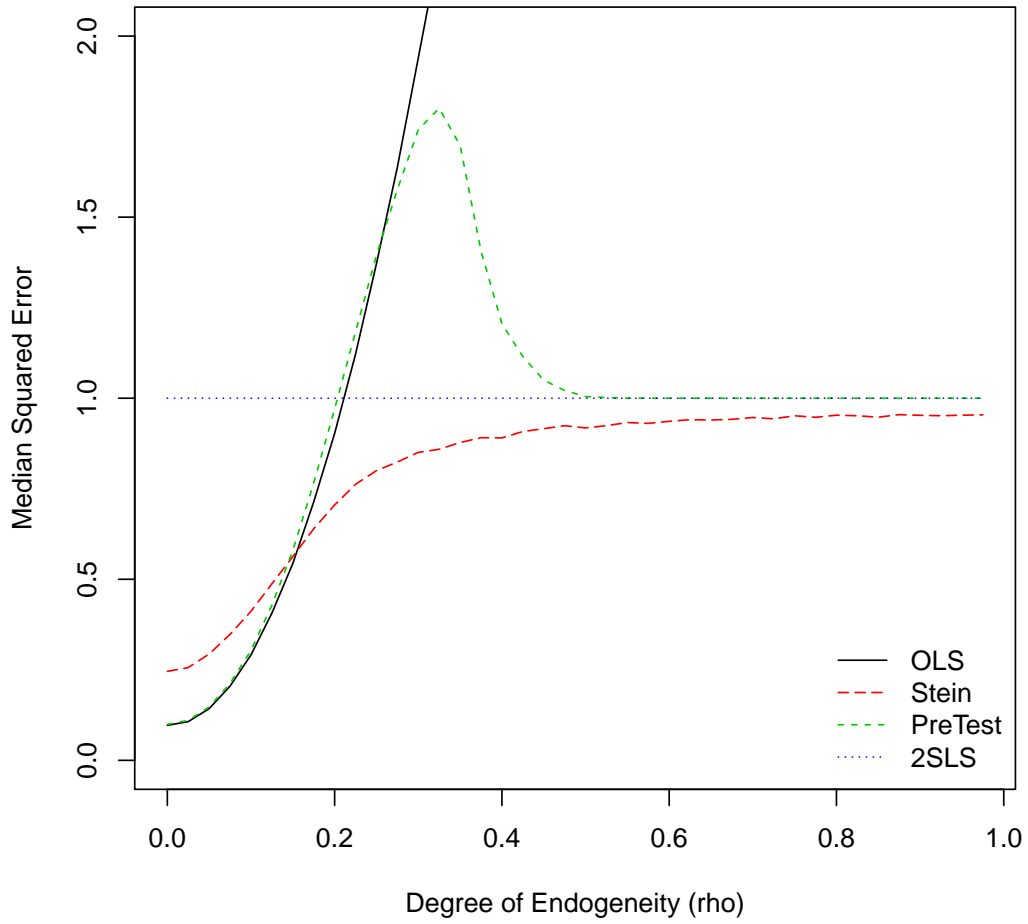


Figure 20: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.10$, $m = 4$

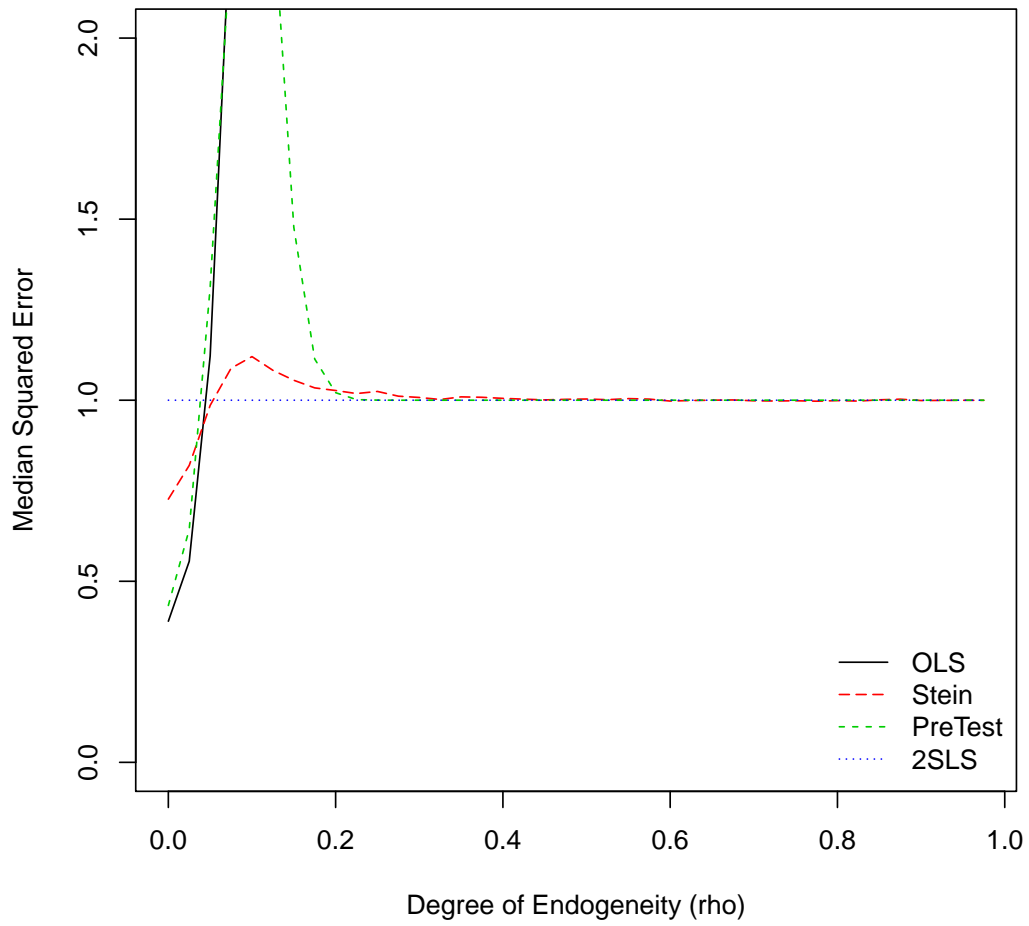


Figure 21: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.40$, $m = 1$

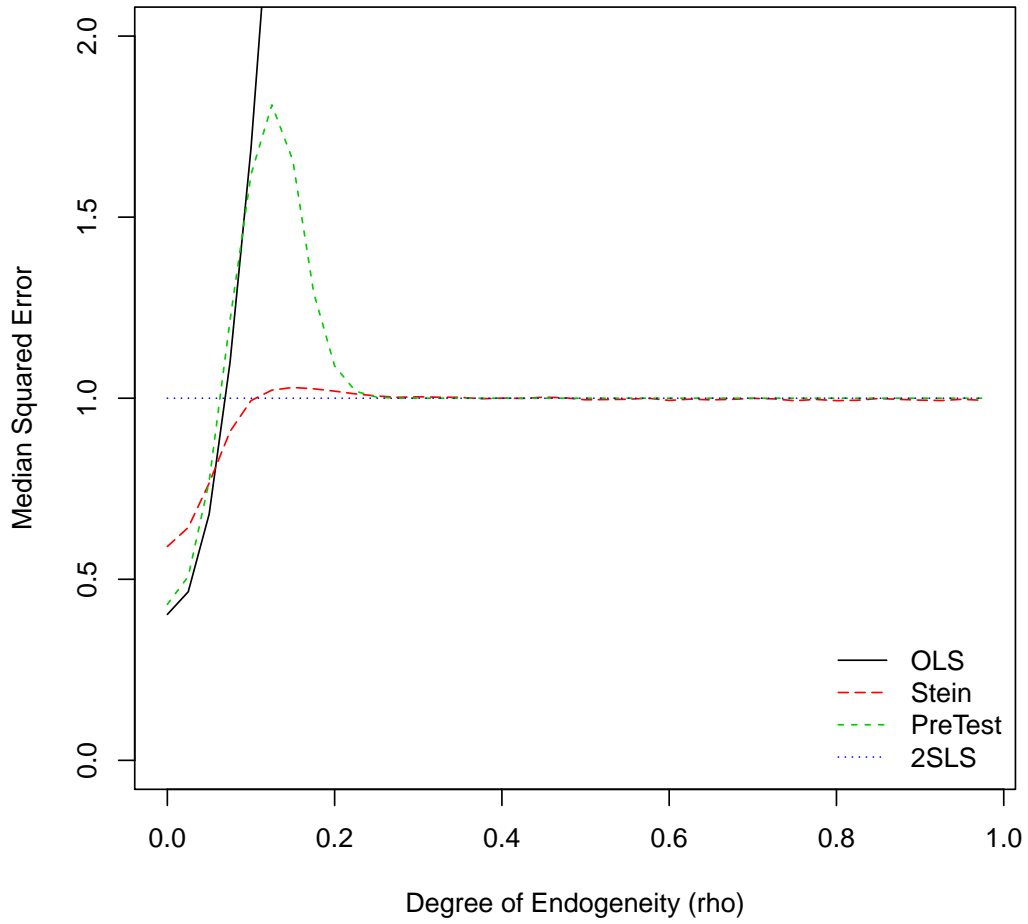


Figure 22: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.40$, $m = 2$

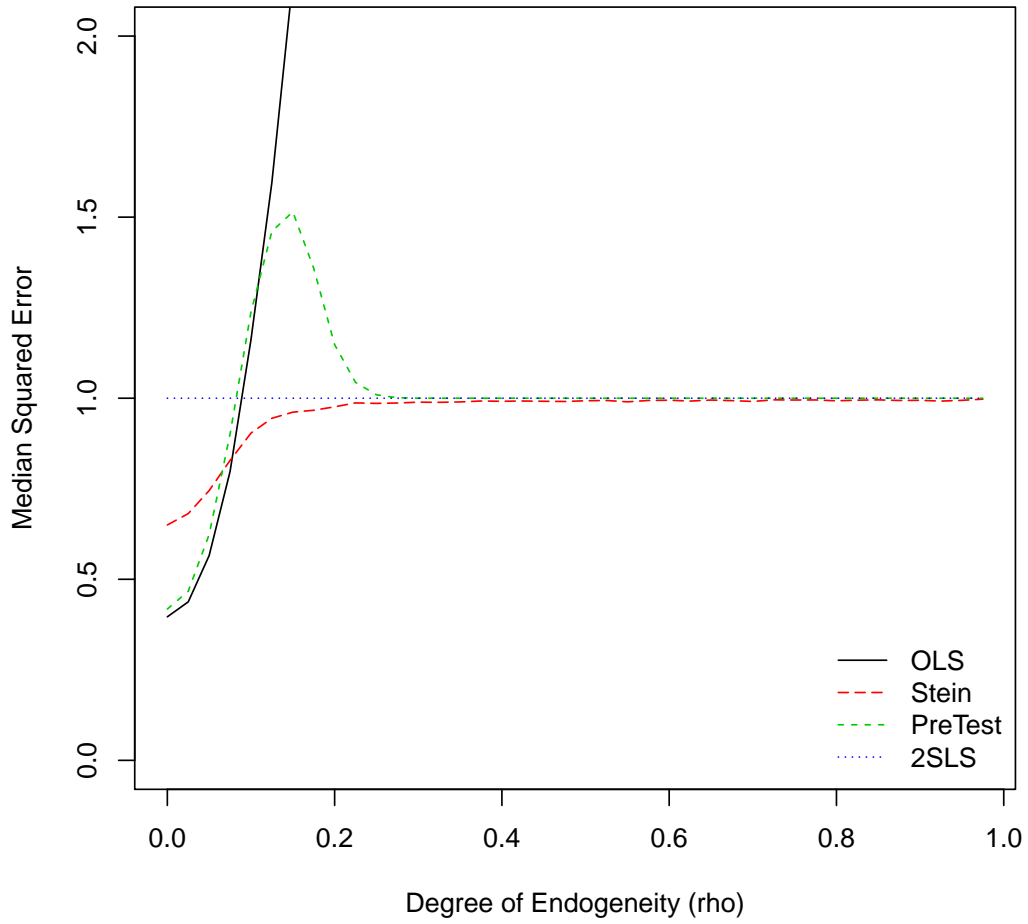


Figure 23: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.40$, $m = 3$

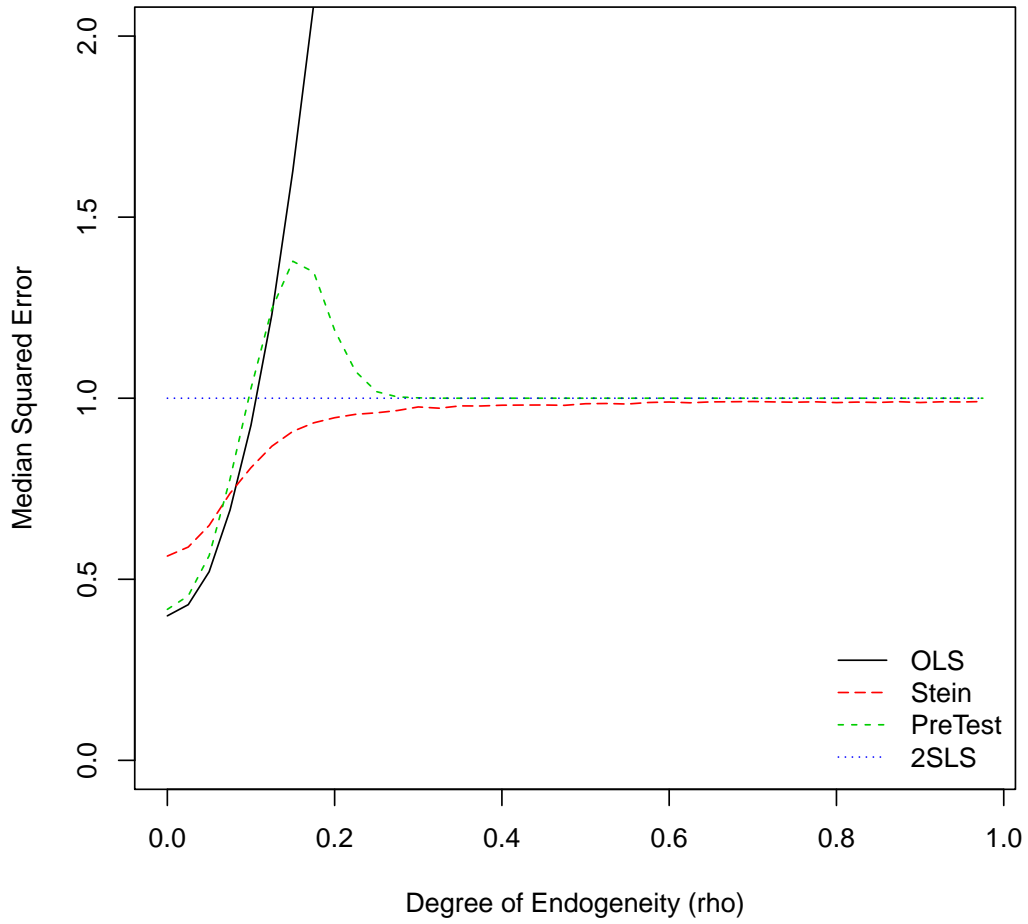


Figure 24: Relative Median Squared Error of OLS, Stein, and Pretest Estimators, $n = 800$, $R^2 = 0.40$, $m = 4$