

Online Appendix to
Considerations on Partially Identified Regression Models

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Abstract

This Appendix contains the full sets of projections illustrating the results of our Monte Carlo studies reported in Section 5 of the main text.

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1 Monte-Carlo Study: Projection Plots

1.1 MMD, Uniform Case

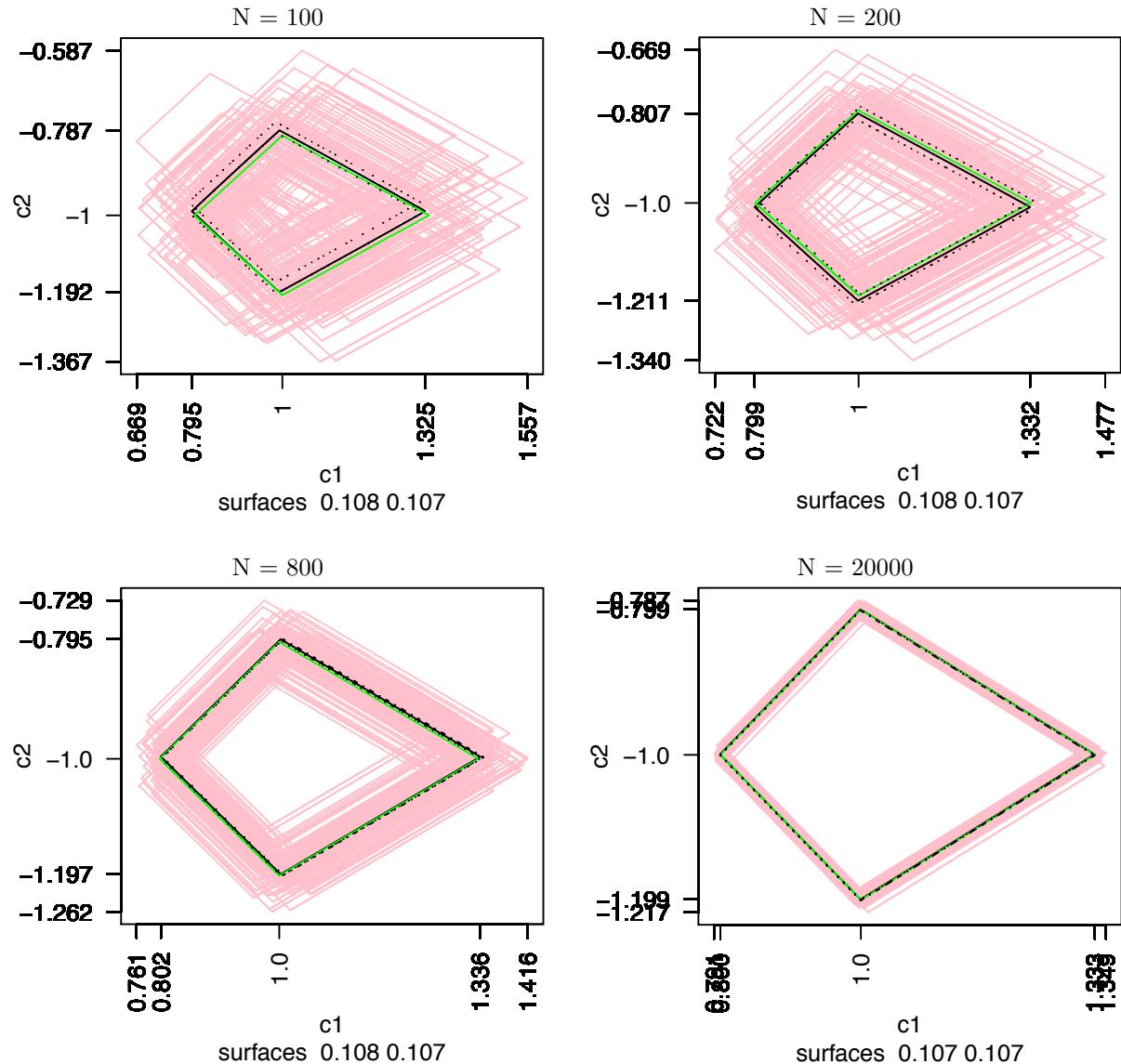


Figure 1: MMD, uniform case — True η — Projections on v and x

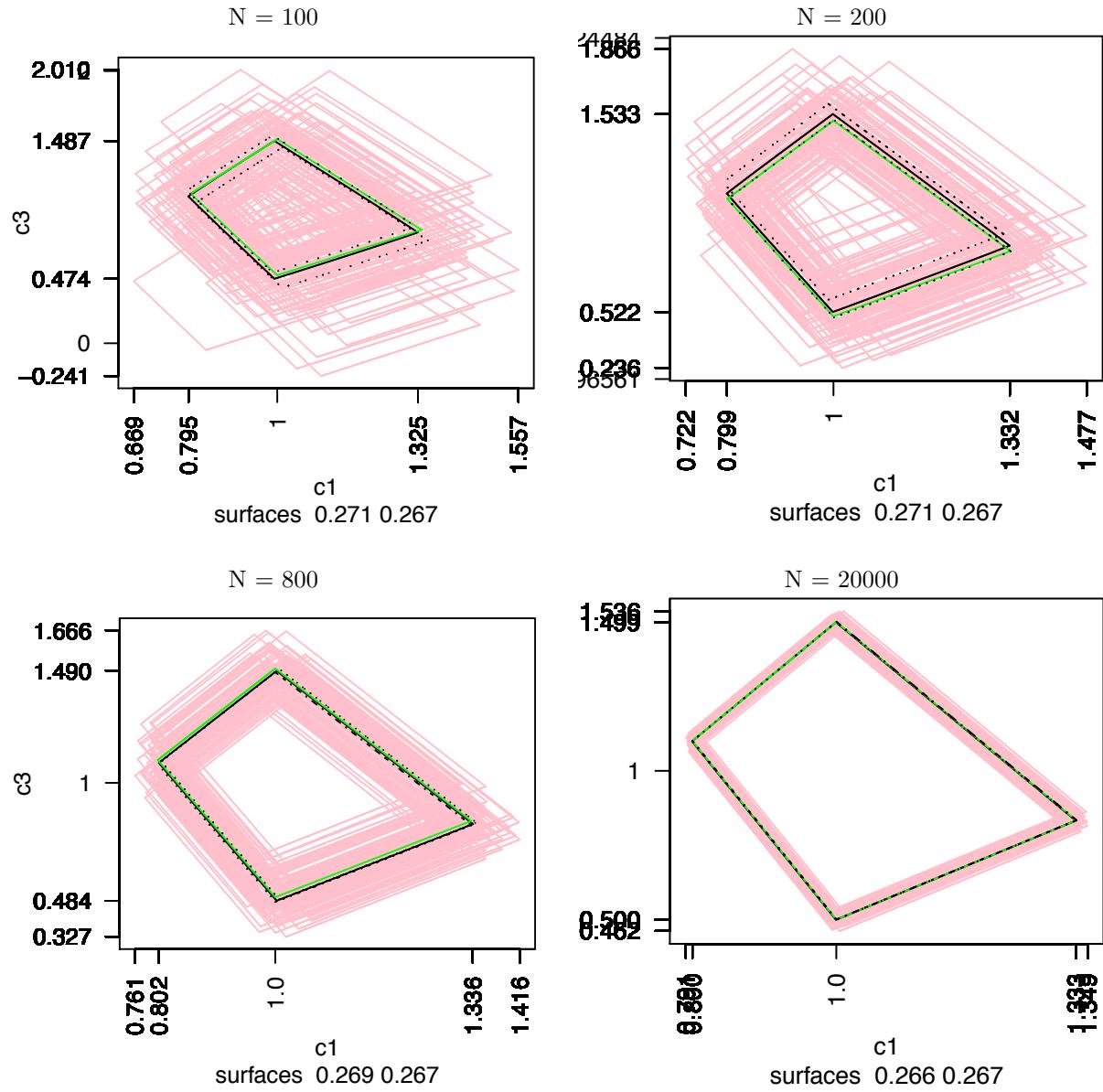


Figure 2: MMD, uniform case — True η — Projections on v and the intercept

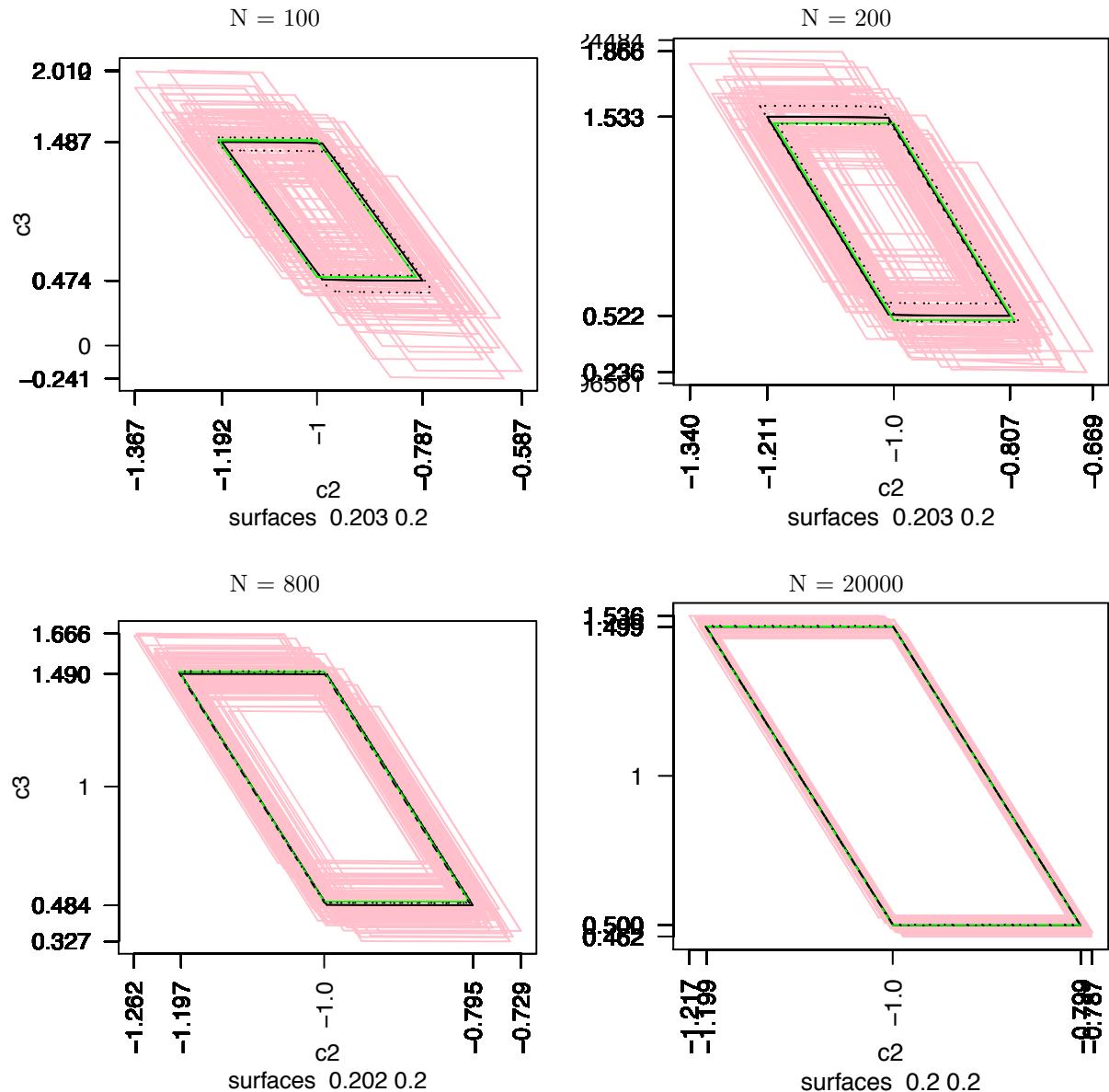


Figure 3: MMD, uniform case — True η — Projections on x and the intercept

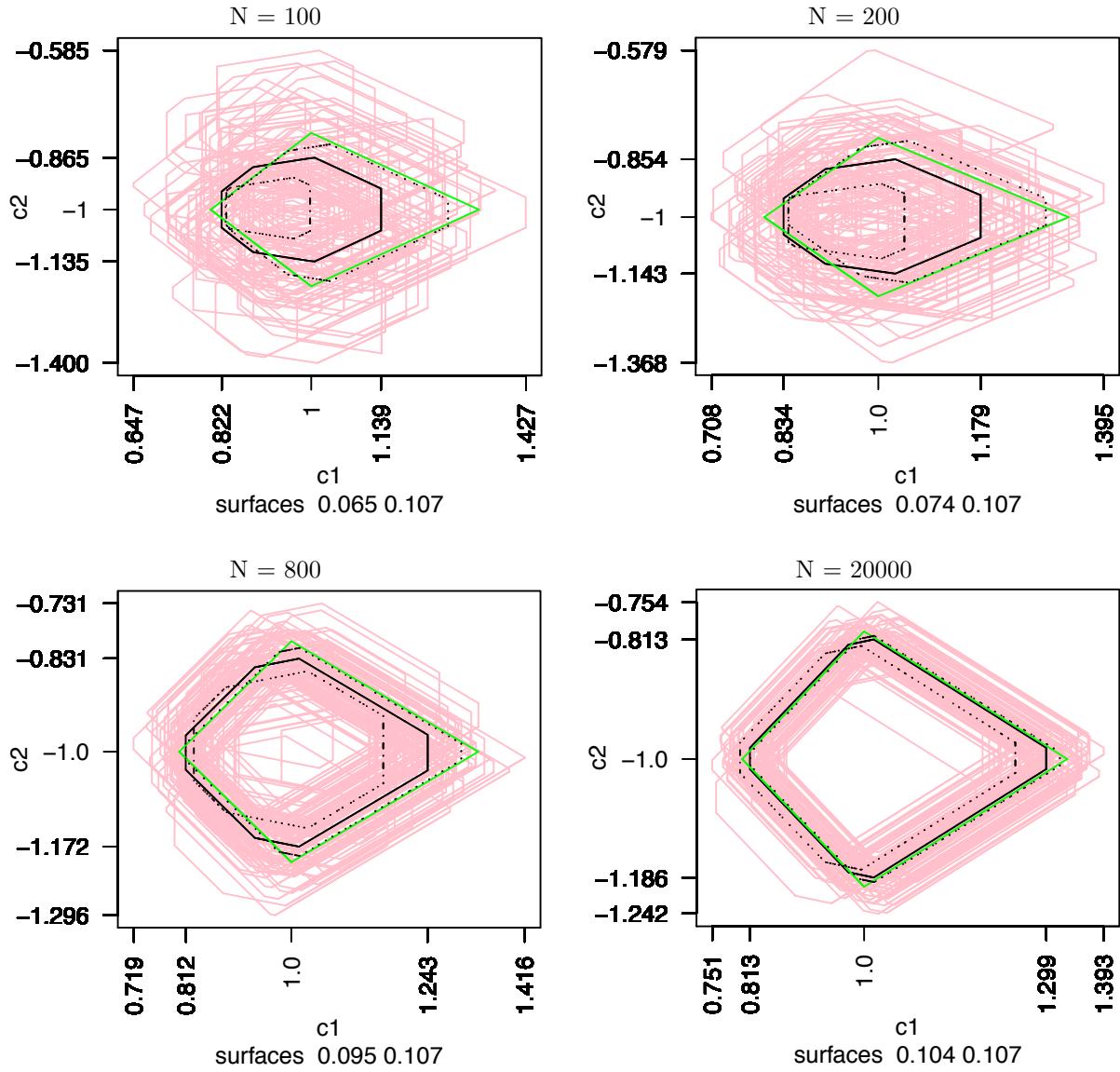


Figure 4: MMD, uniform case — Nonparametric η — Projections on v and x

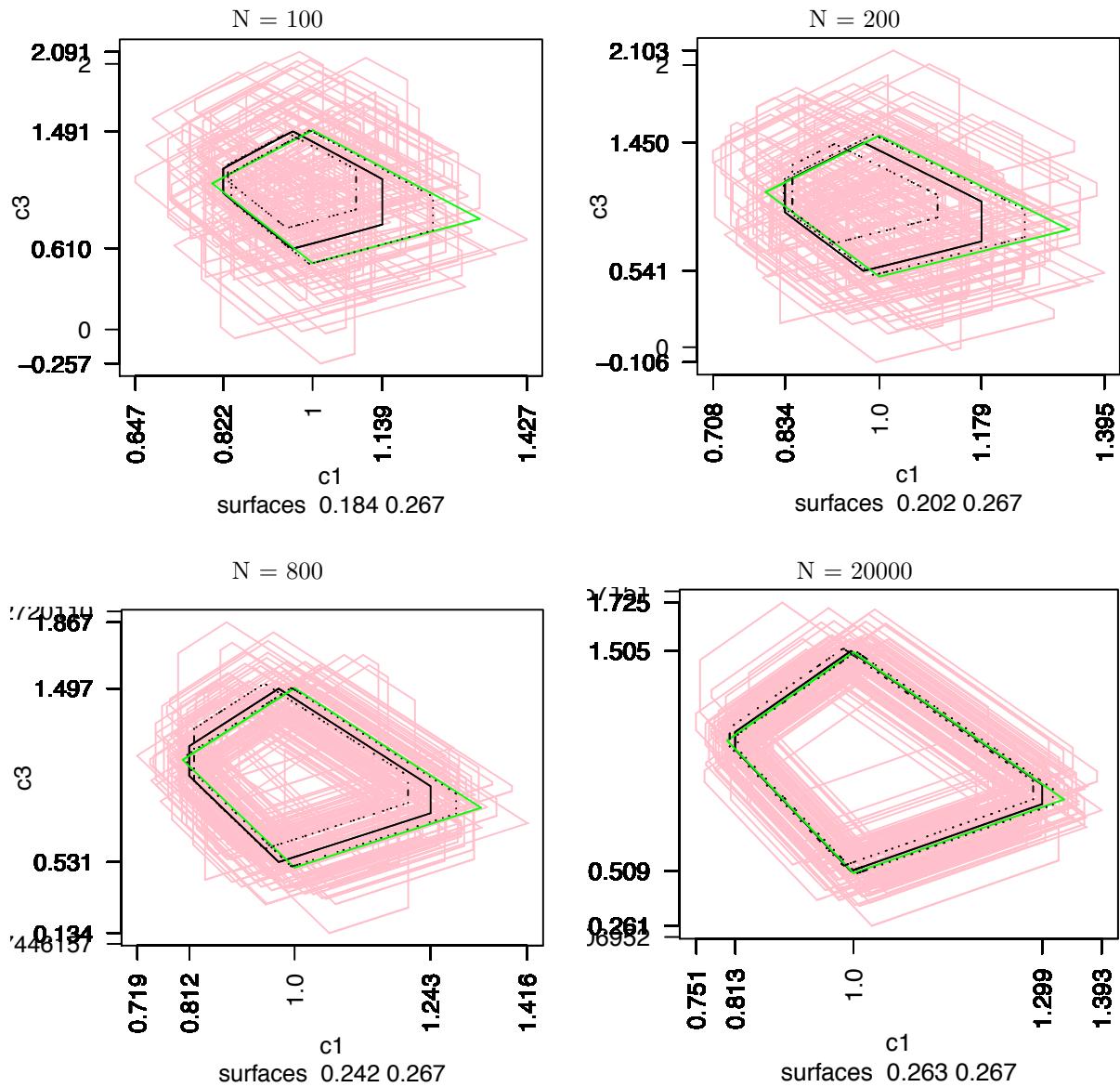


Figure 5: MMD, uniform case — Nonparametric η — Projections on v and the intercept

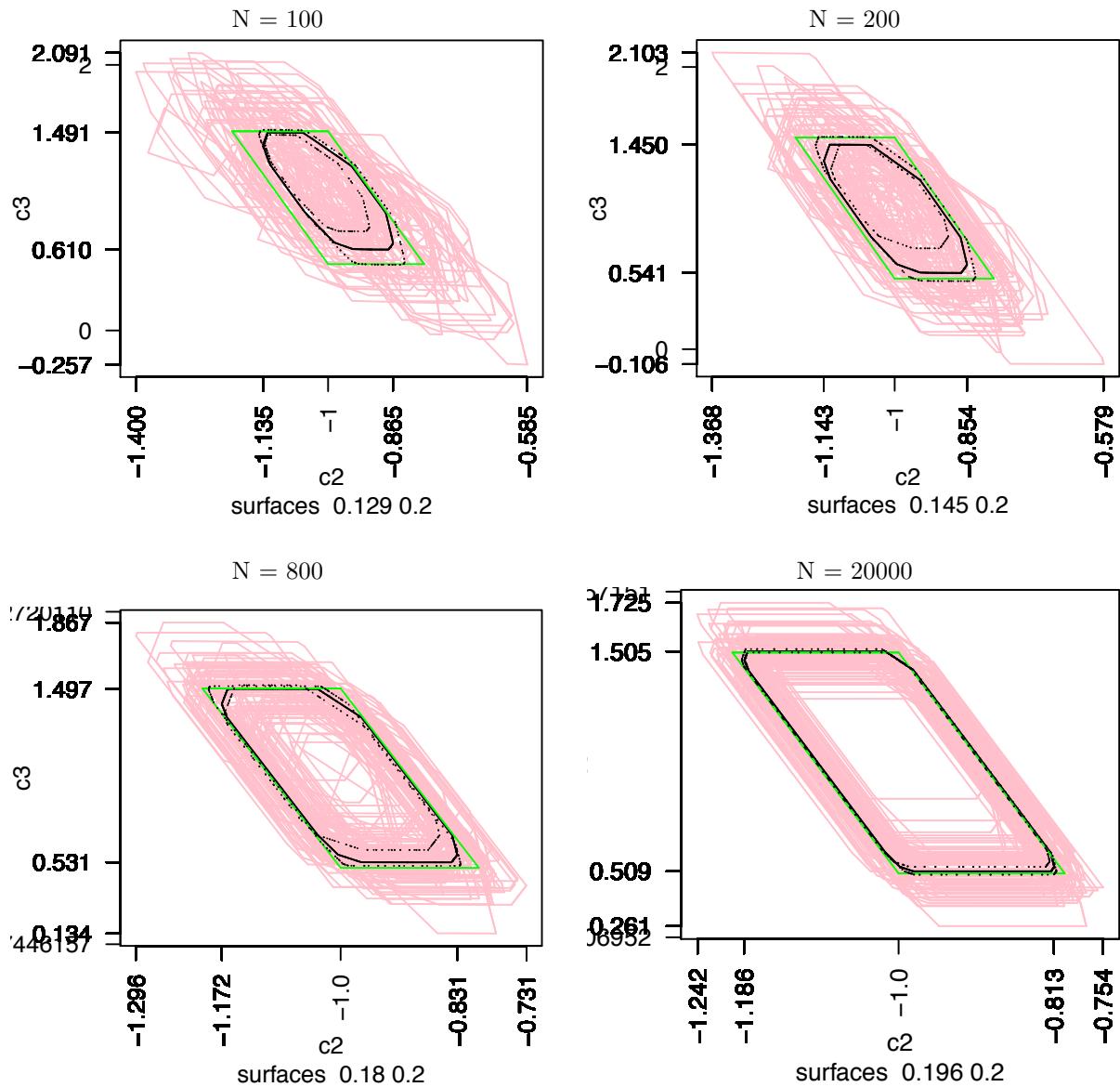


Figure 6: MMD, uniform case — Nonparametric η — Projections on x and the intercept

1.2 MMD, Normal Case

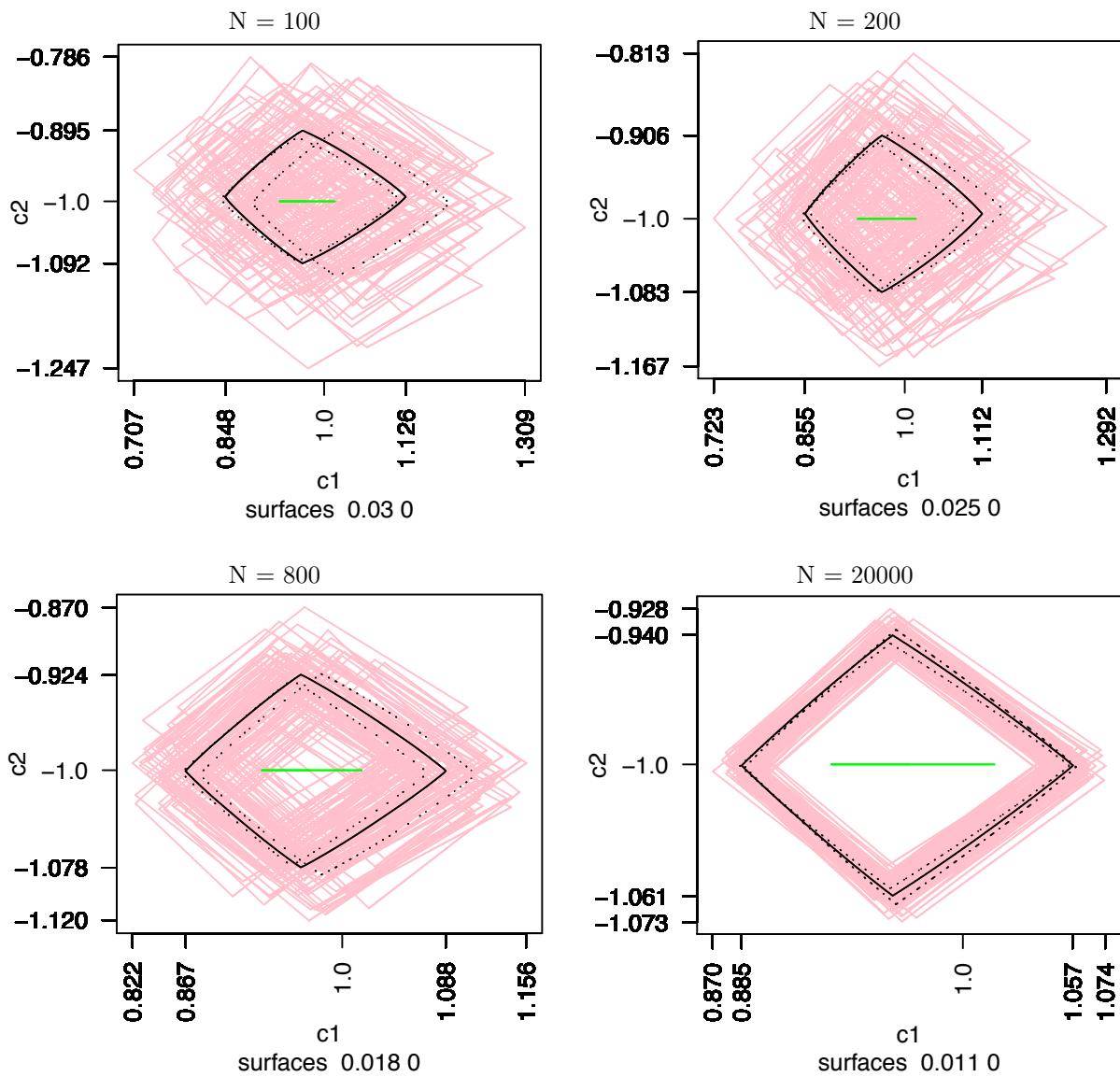


Figure 7: MMD, normal case — True η — Projections on v and x

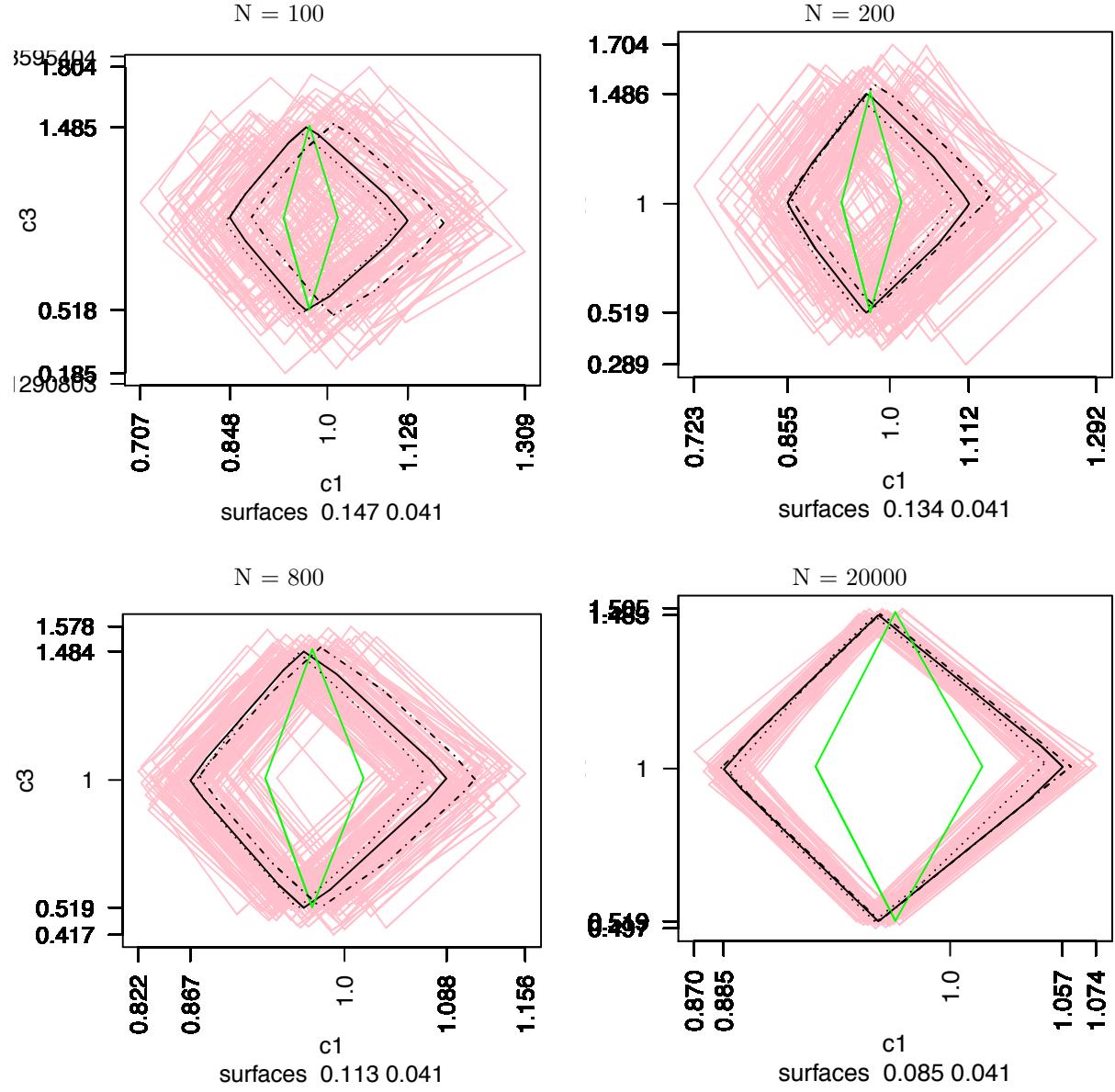


Figure 8: MMD, normal case — True η — Projections on v and the intercept

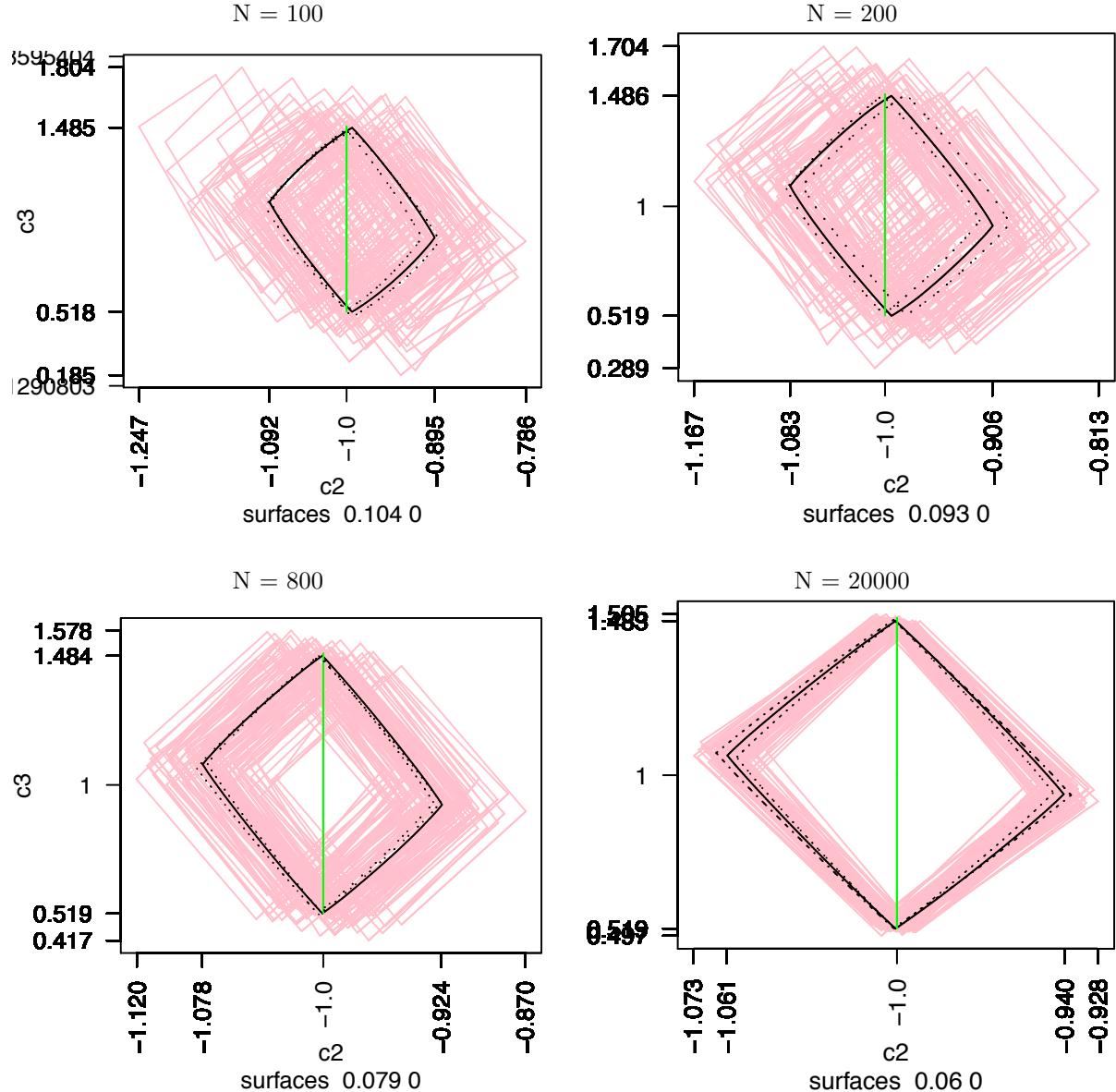


Figure 9: MMD, normal case — True η — Projections on x and the intercept

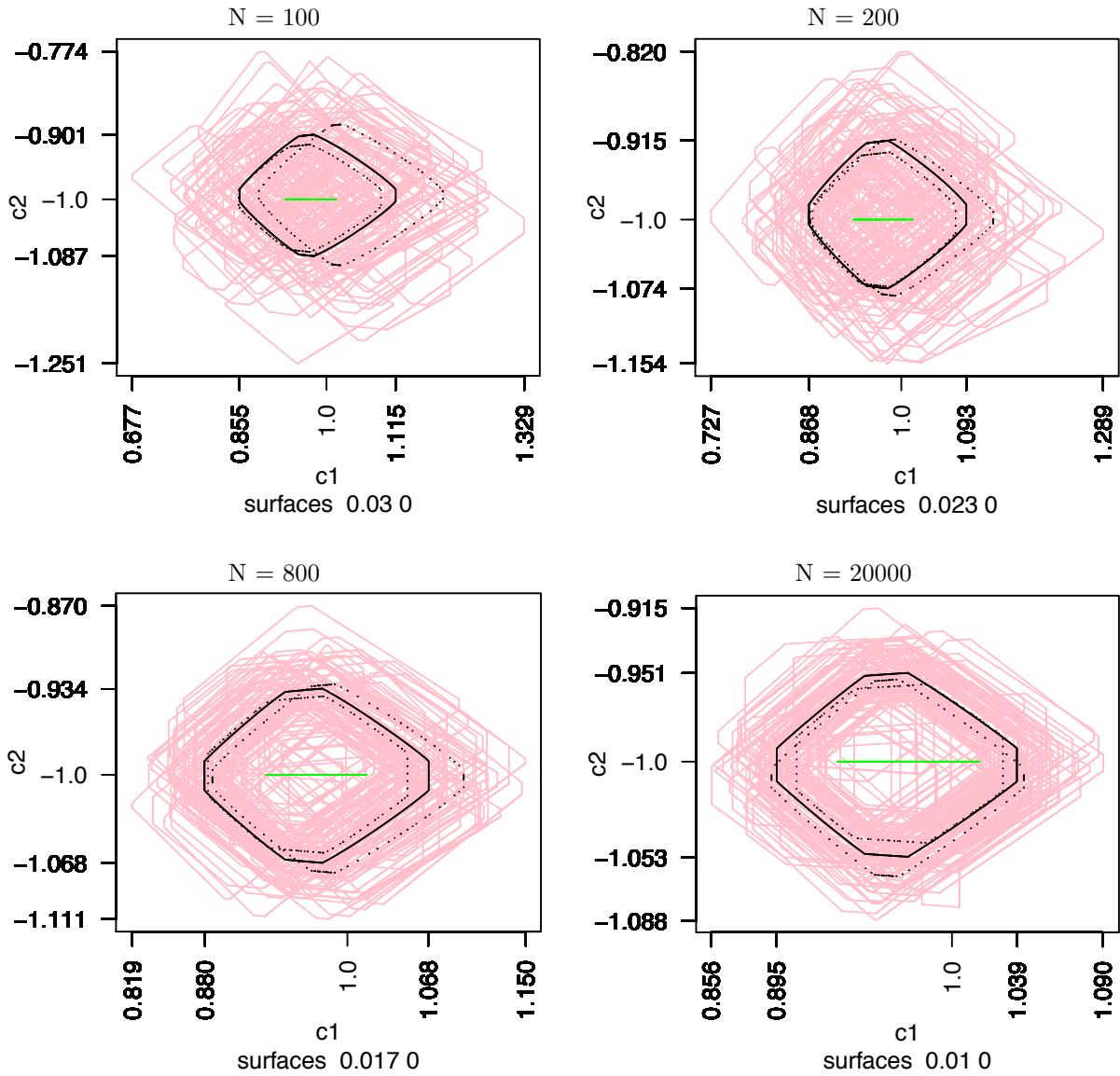


Figure 10: MMD, normal case — Nonparametric η — Projections on v and x

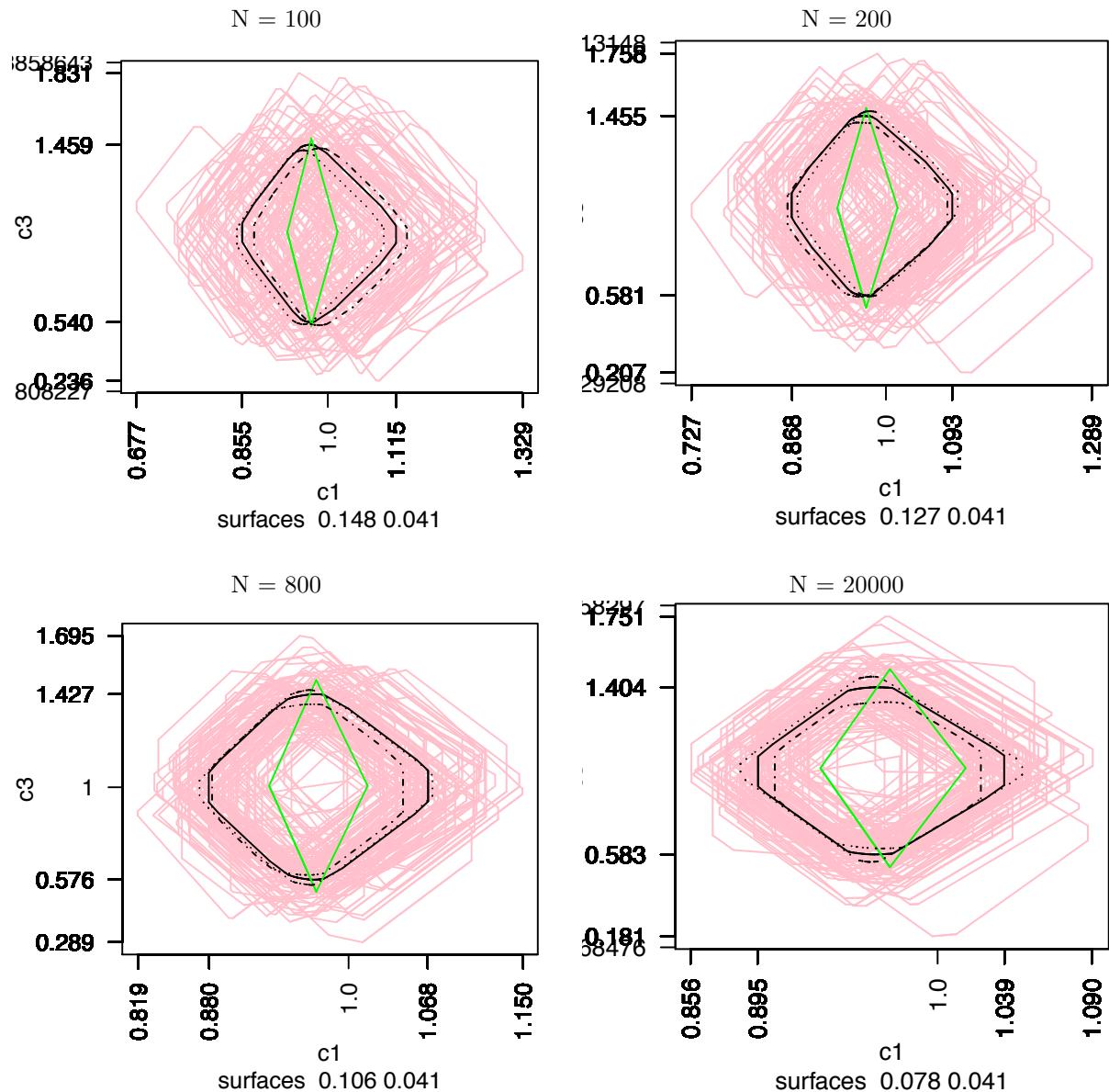


Figure 11: MMD, normal case — Nonparametric η — Projections on v and the intercept

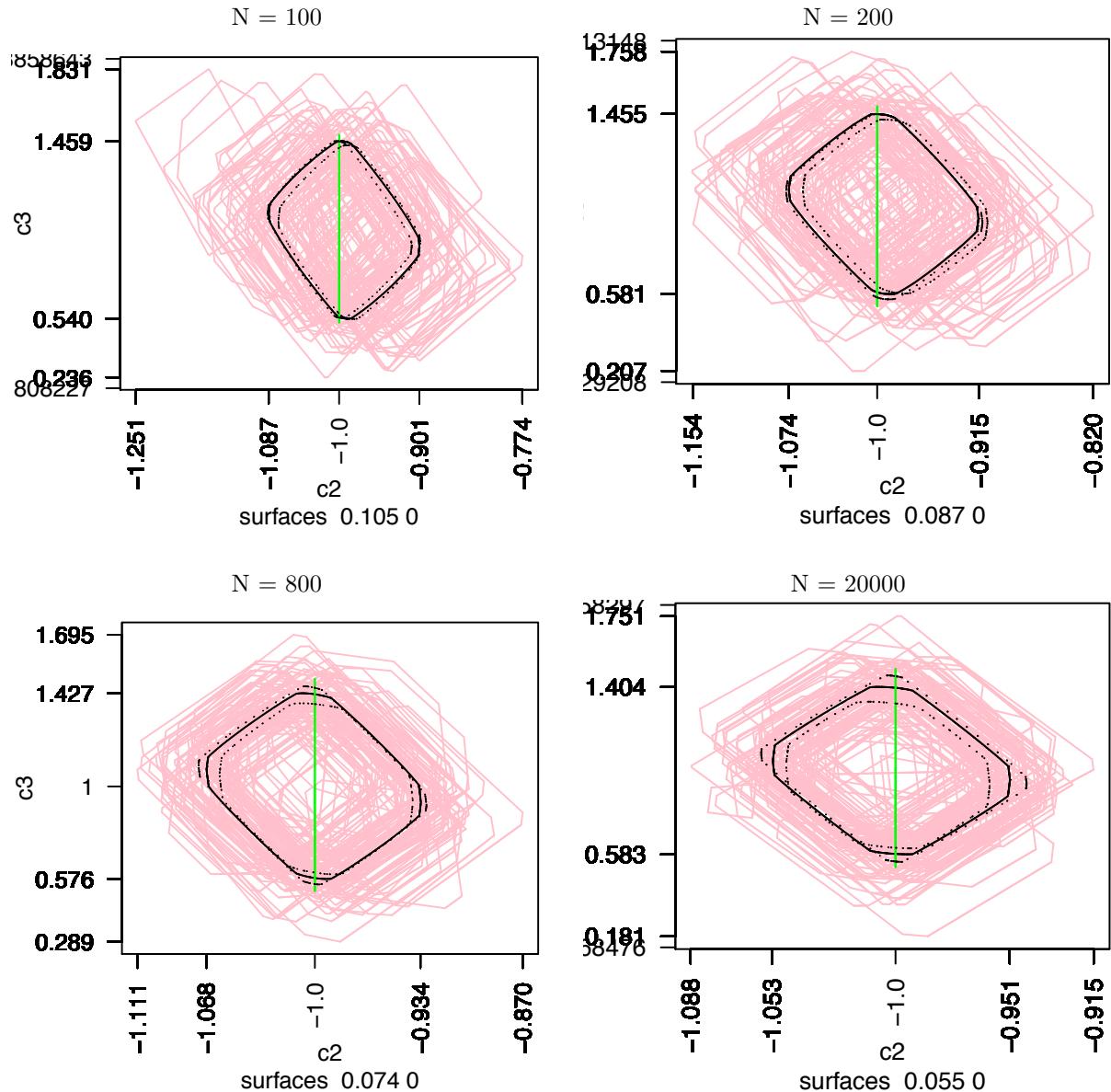


Figure 12: MMD, normal case — Nonparametric η — Projections on x and the intercept

1.3 MMM, Uniform Case

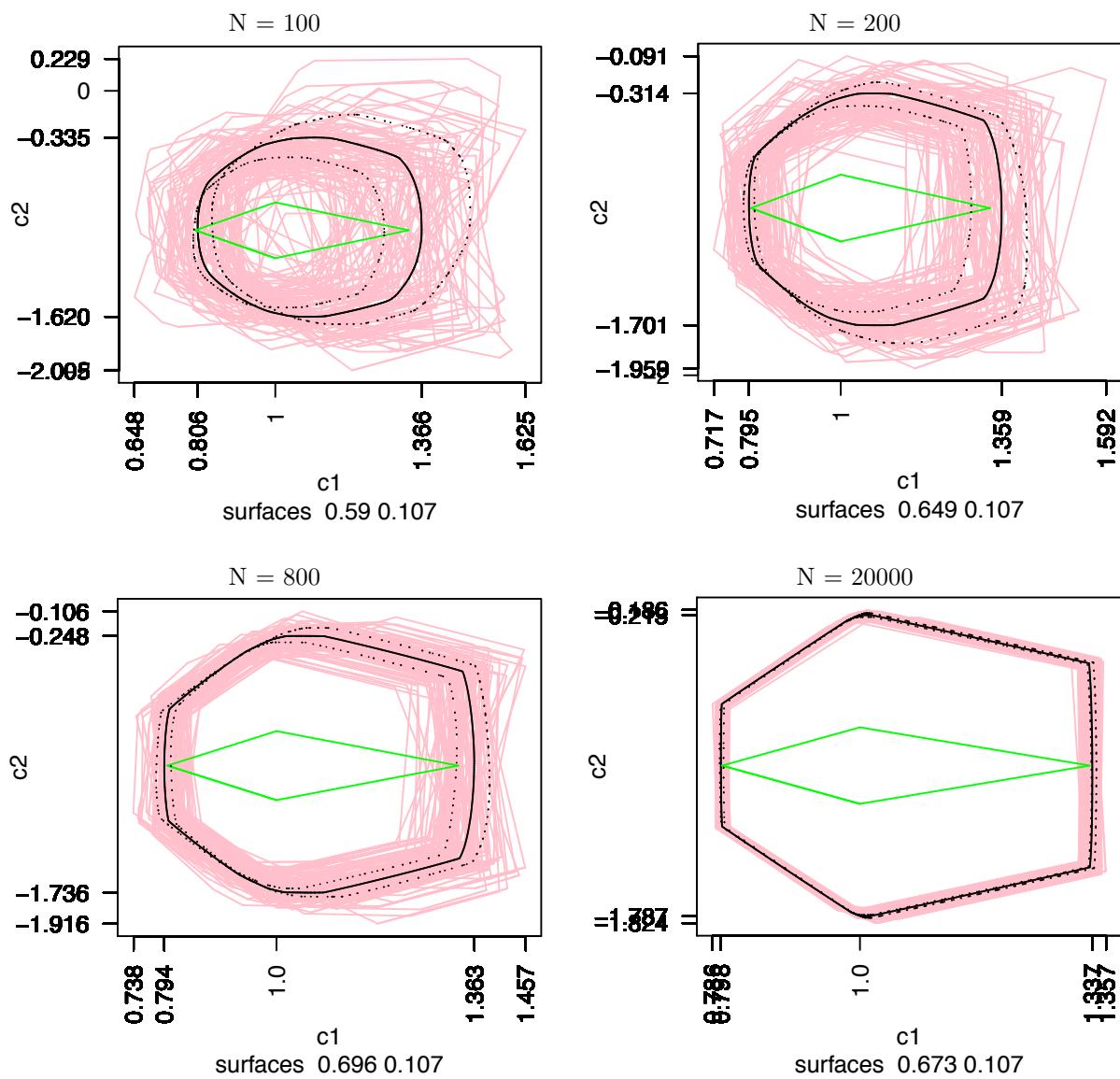


Figure 13: MMM, uniform case — $k = 2$ — Projections on v and x

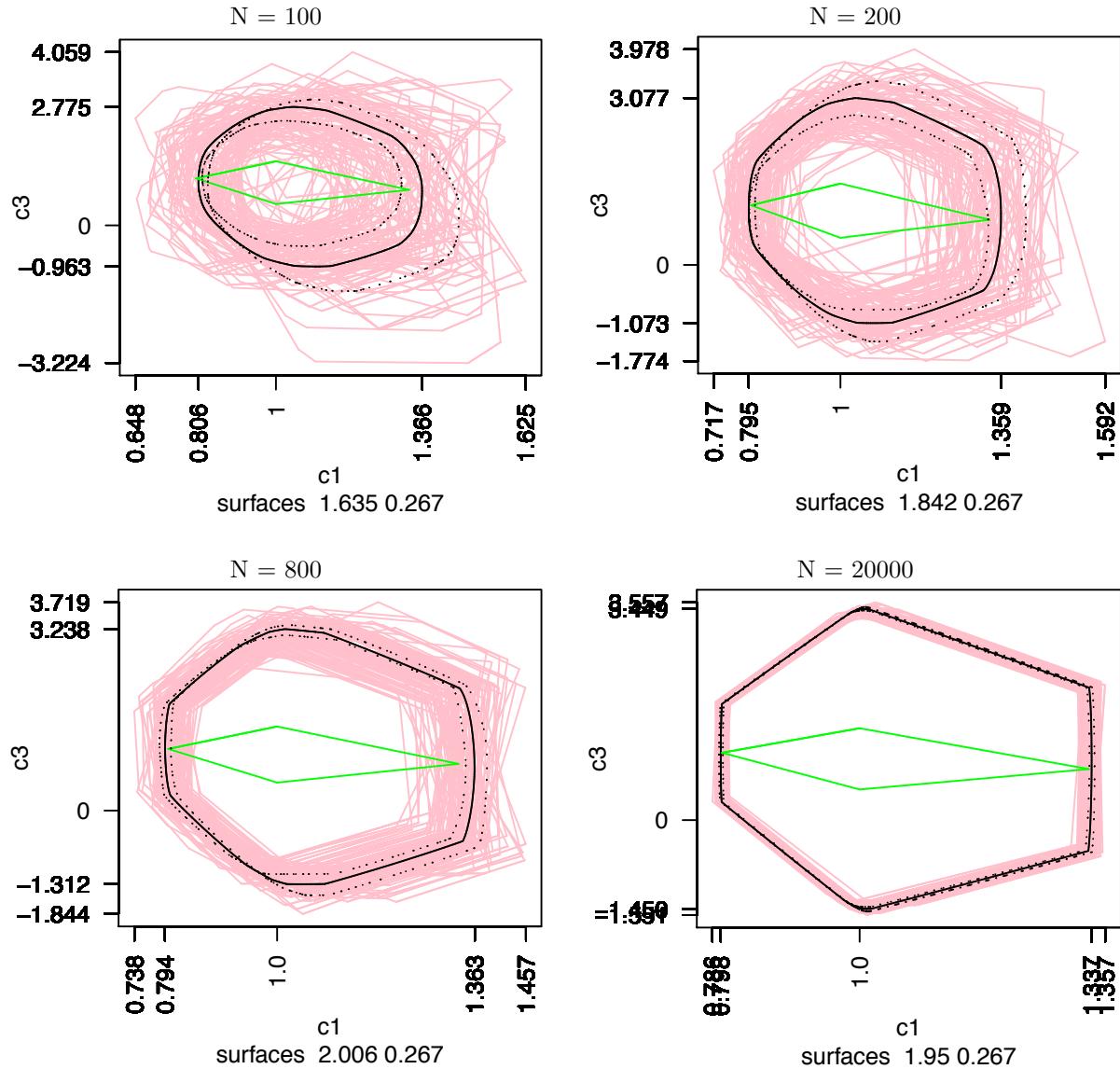


Figure 14: MMM, uniform case — $k = 2$ — Projections on v and the intercept

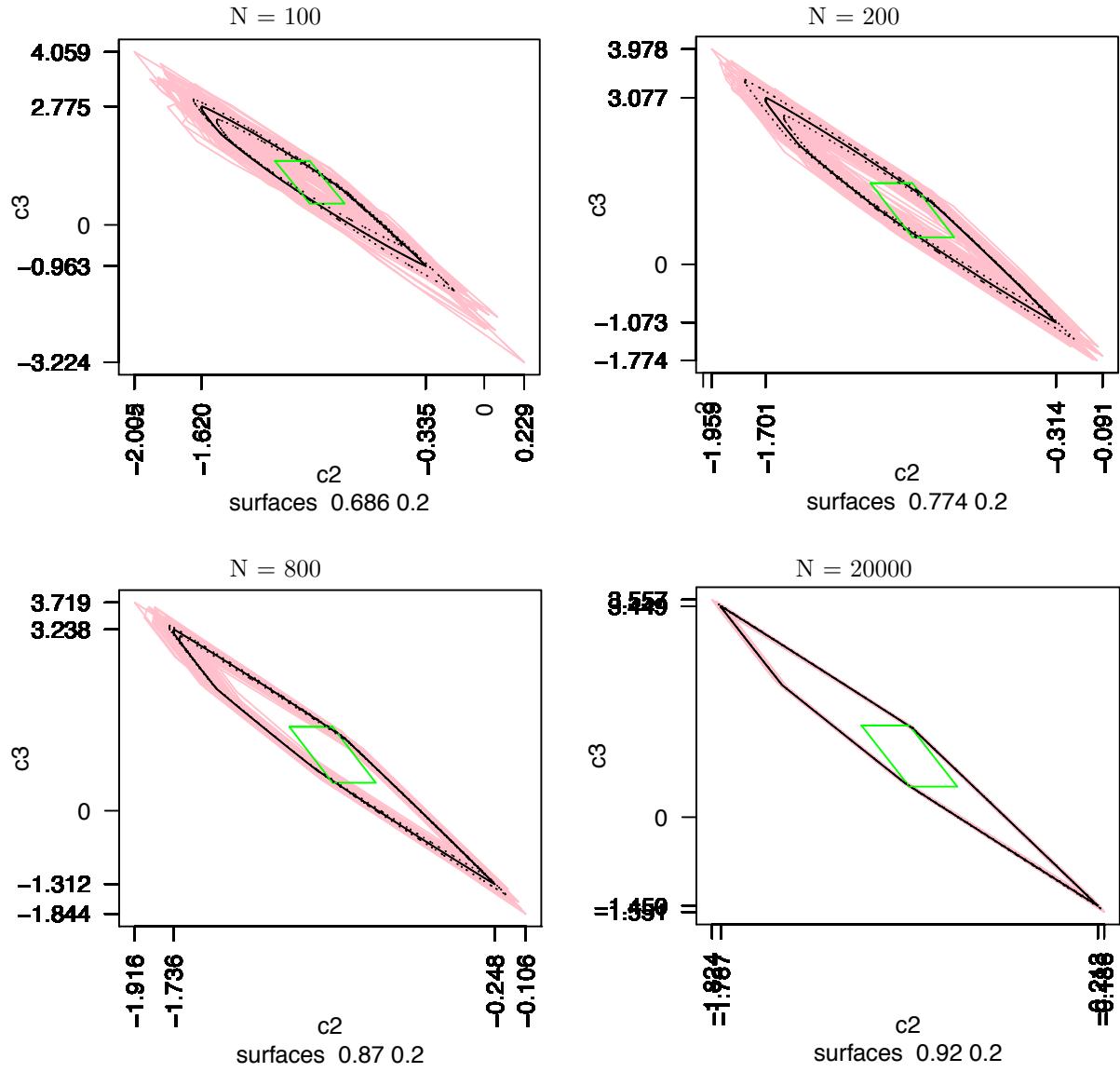


Figure 15: MMM, uniform case — $k = 2$ — Projections on x and the intercept

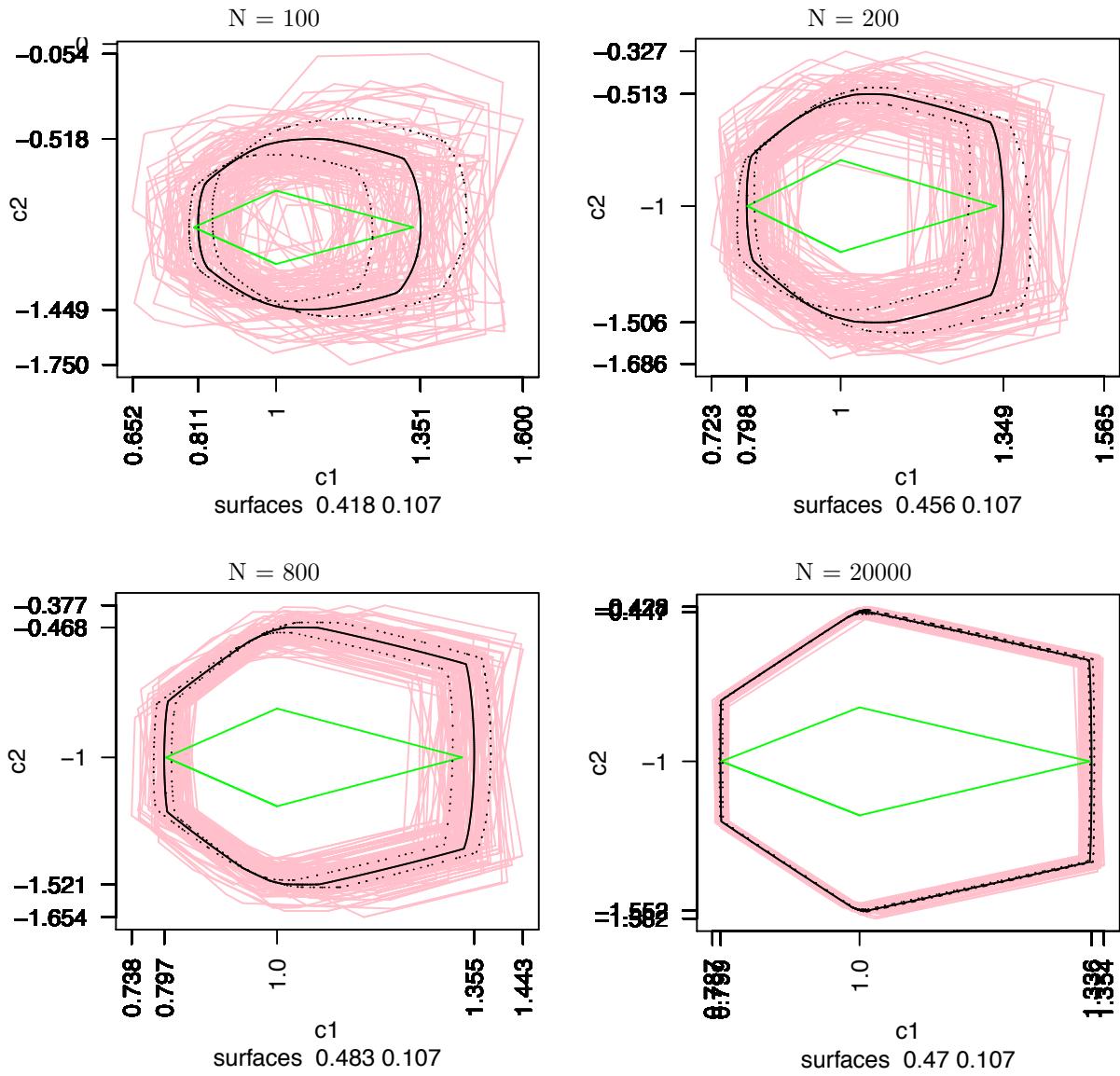


Figure 16: MMM, uniform case — $k = 5$ — Projections on v and x

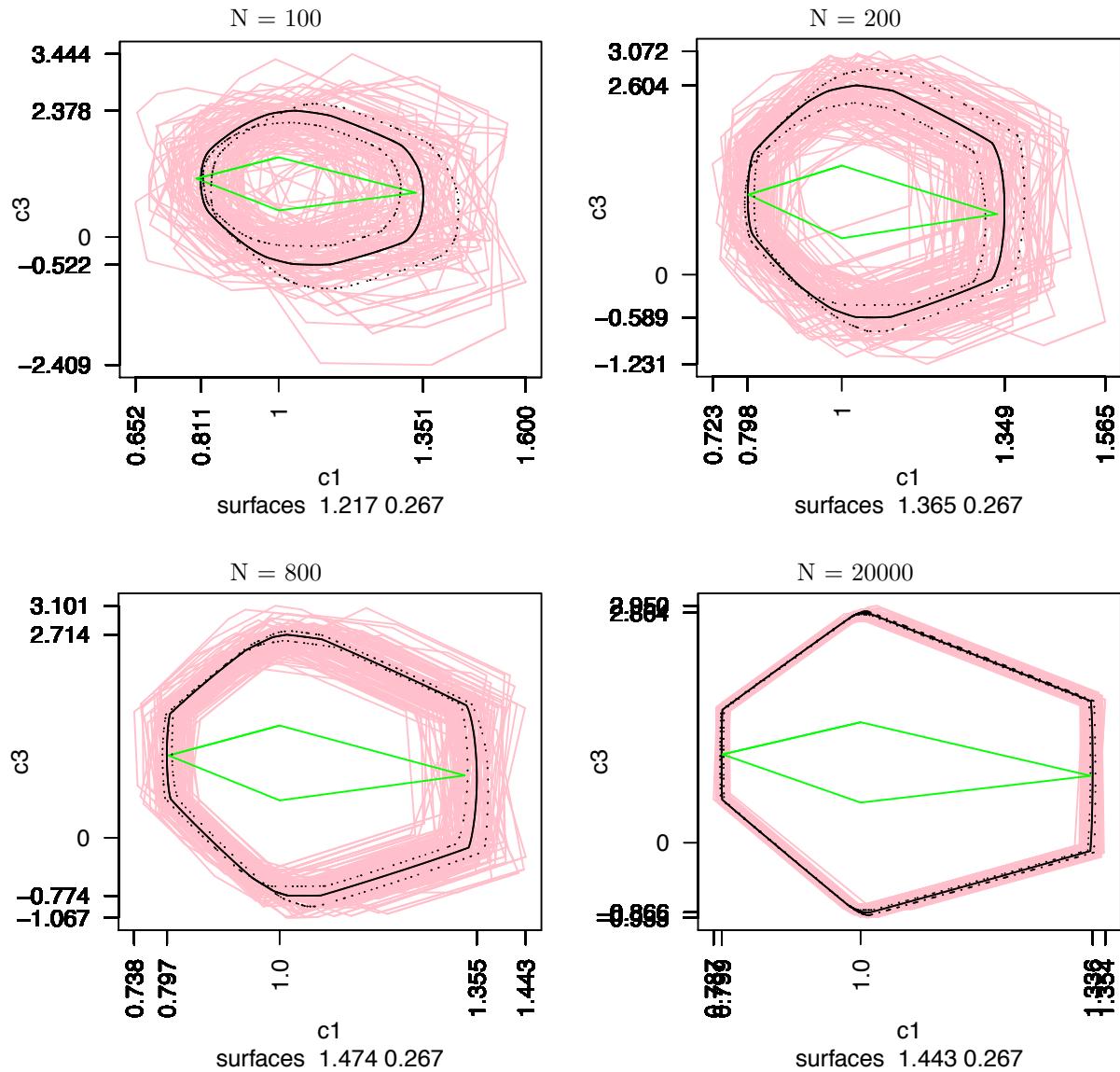


Figure 17: MMM, uniform case — $k = 5$ — Projections on v and the intercept

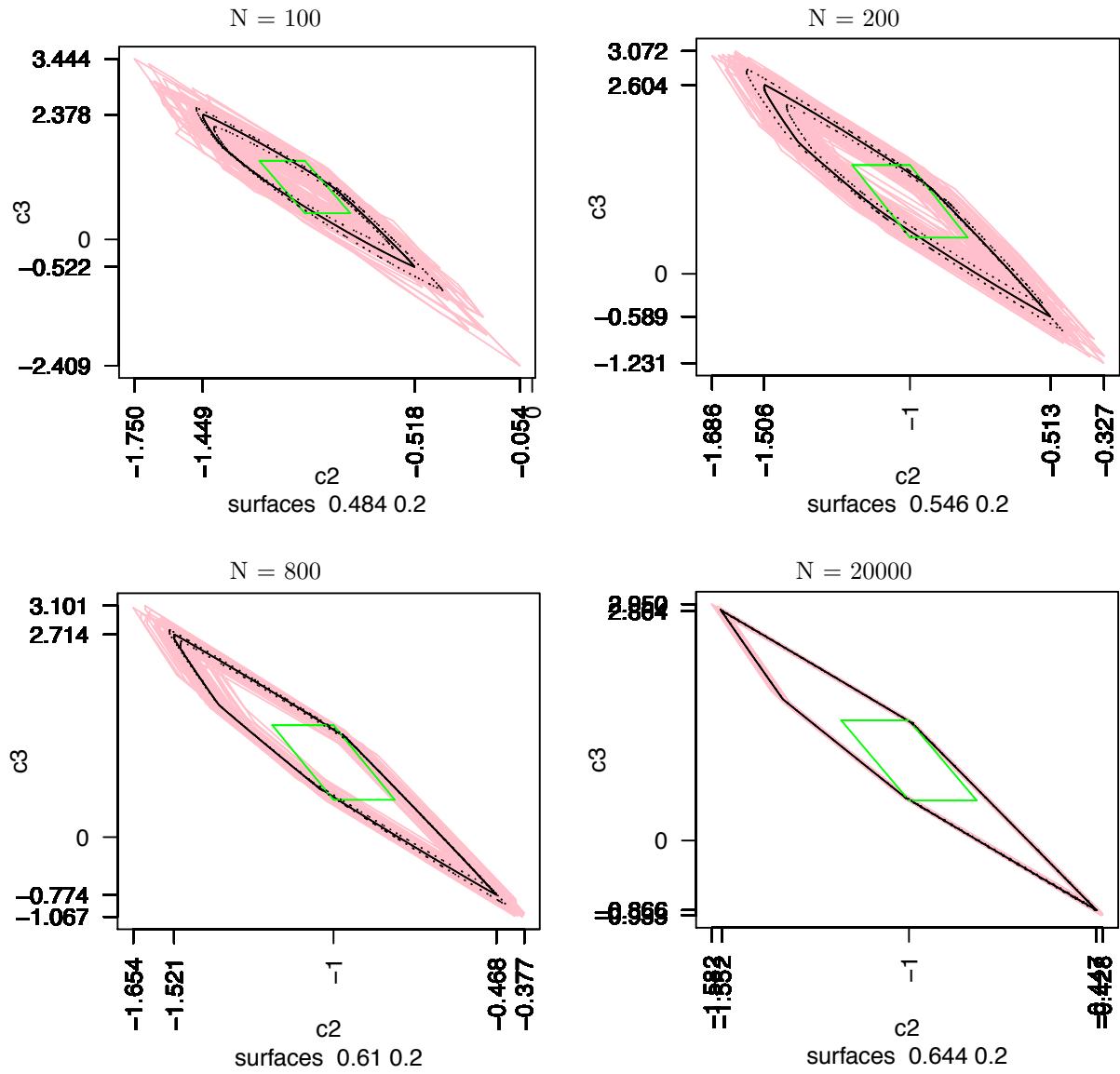


Figure 18: MMM, uniform case — $k = 5$ — Projections on x and the intercept

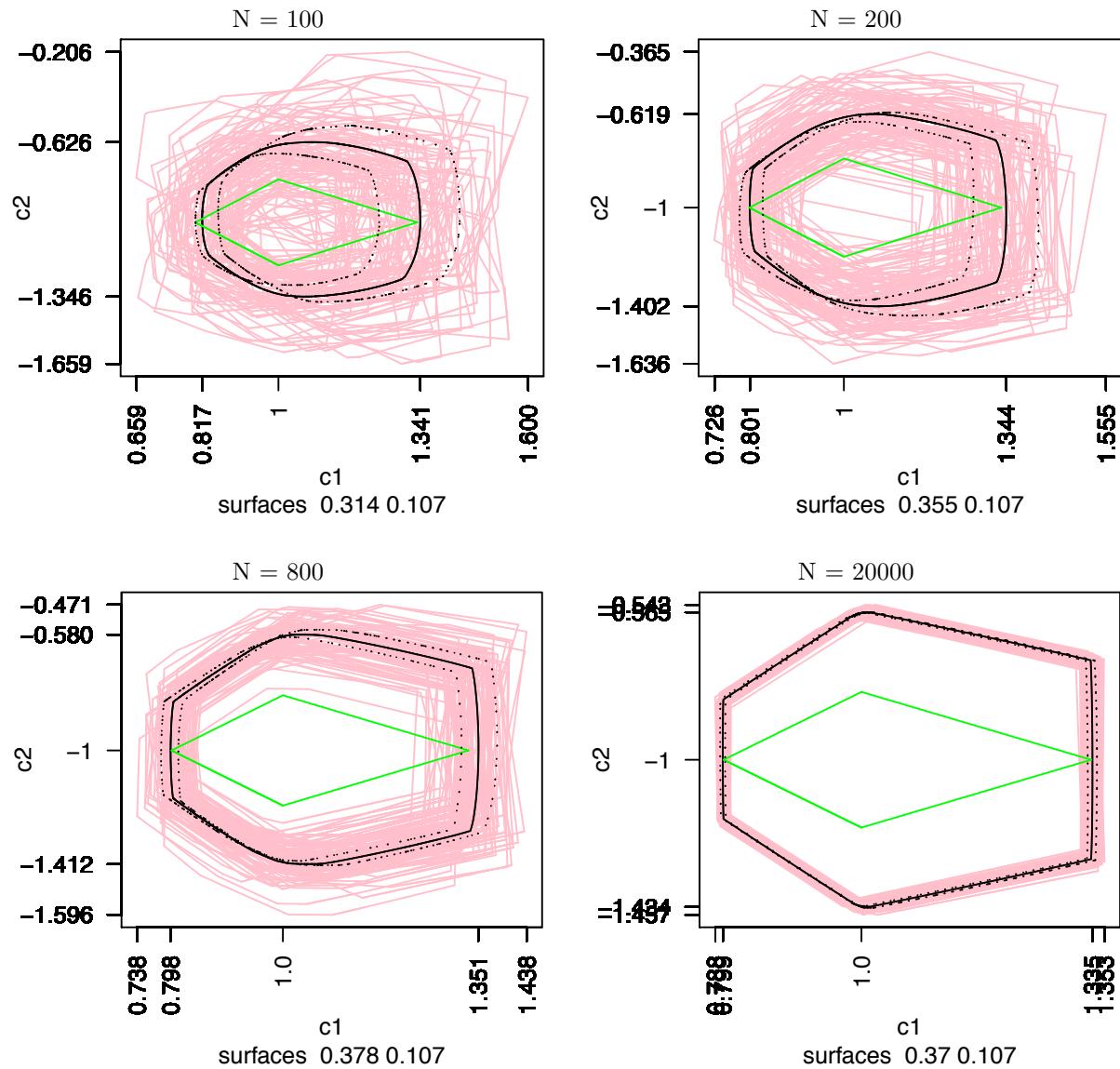


Figure 19: MMM, uniform case — $k = 20$ — Projections on v and x

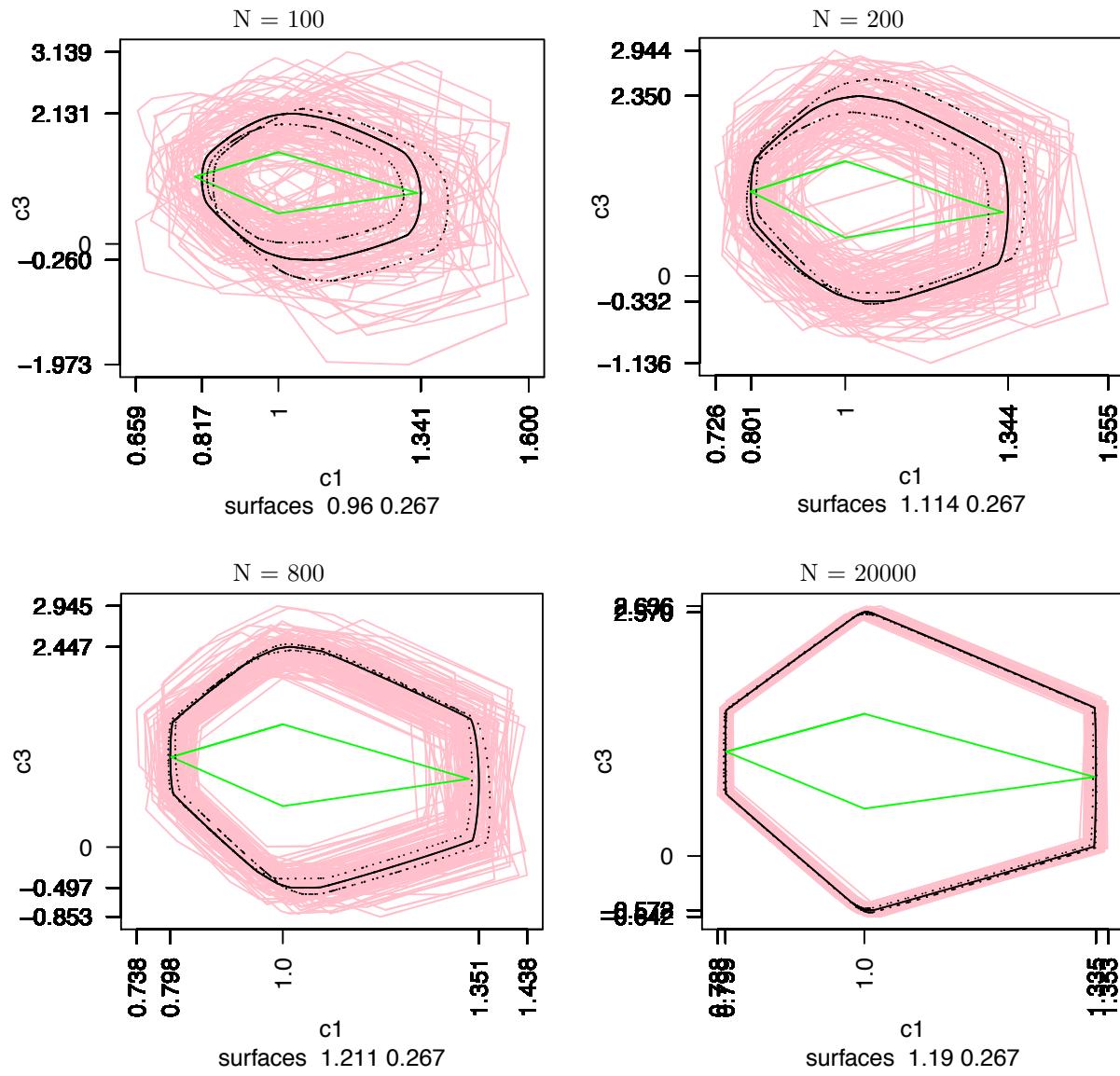


Figure 20: MMM, uniform case — $k = 20$ — Projections on v and the intercept

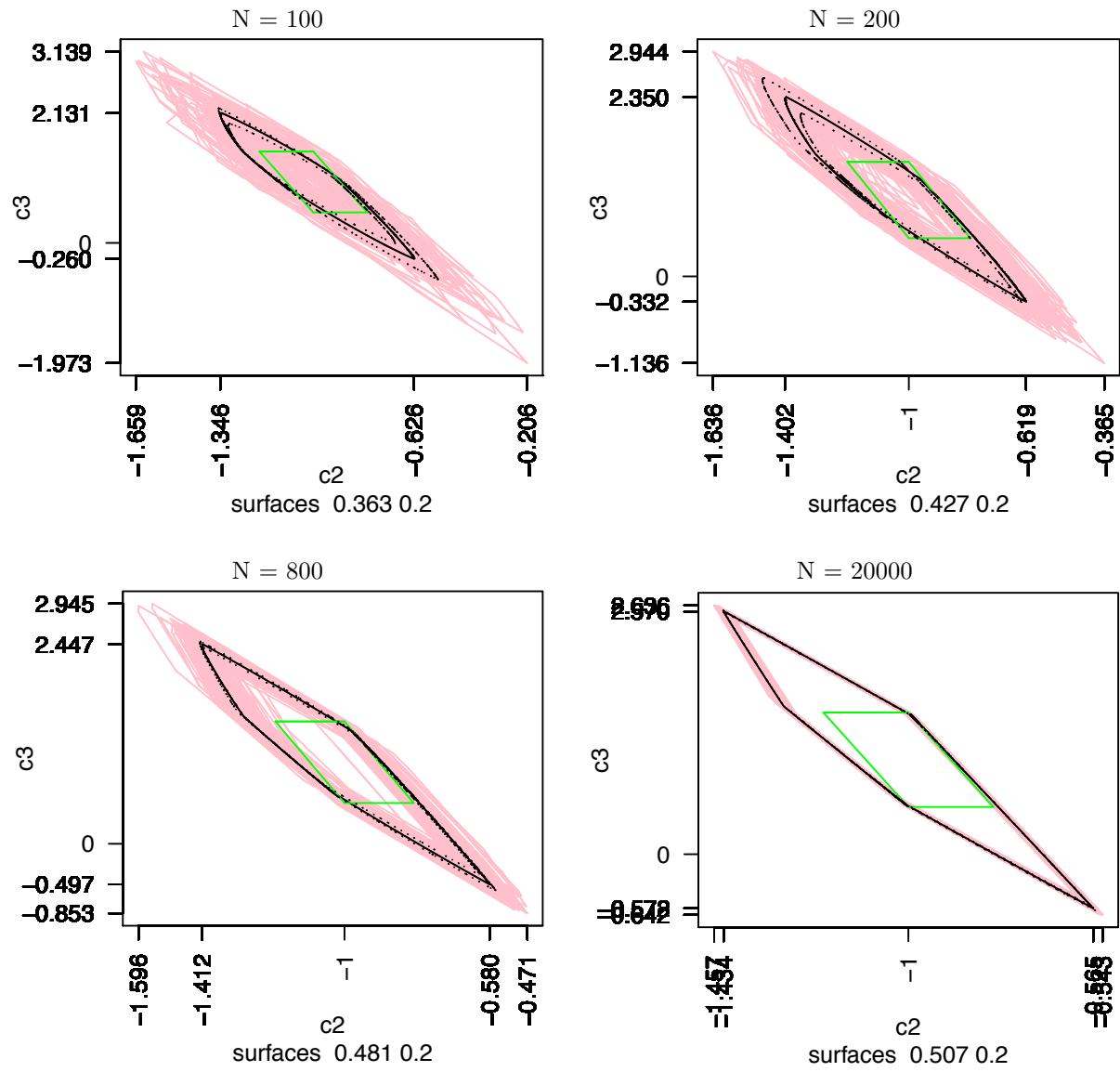


Figure 21: MMM, uniform case — $k = 20$ — Projections on x and the intercept

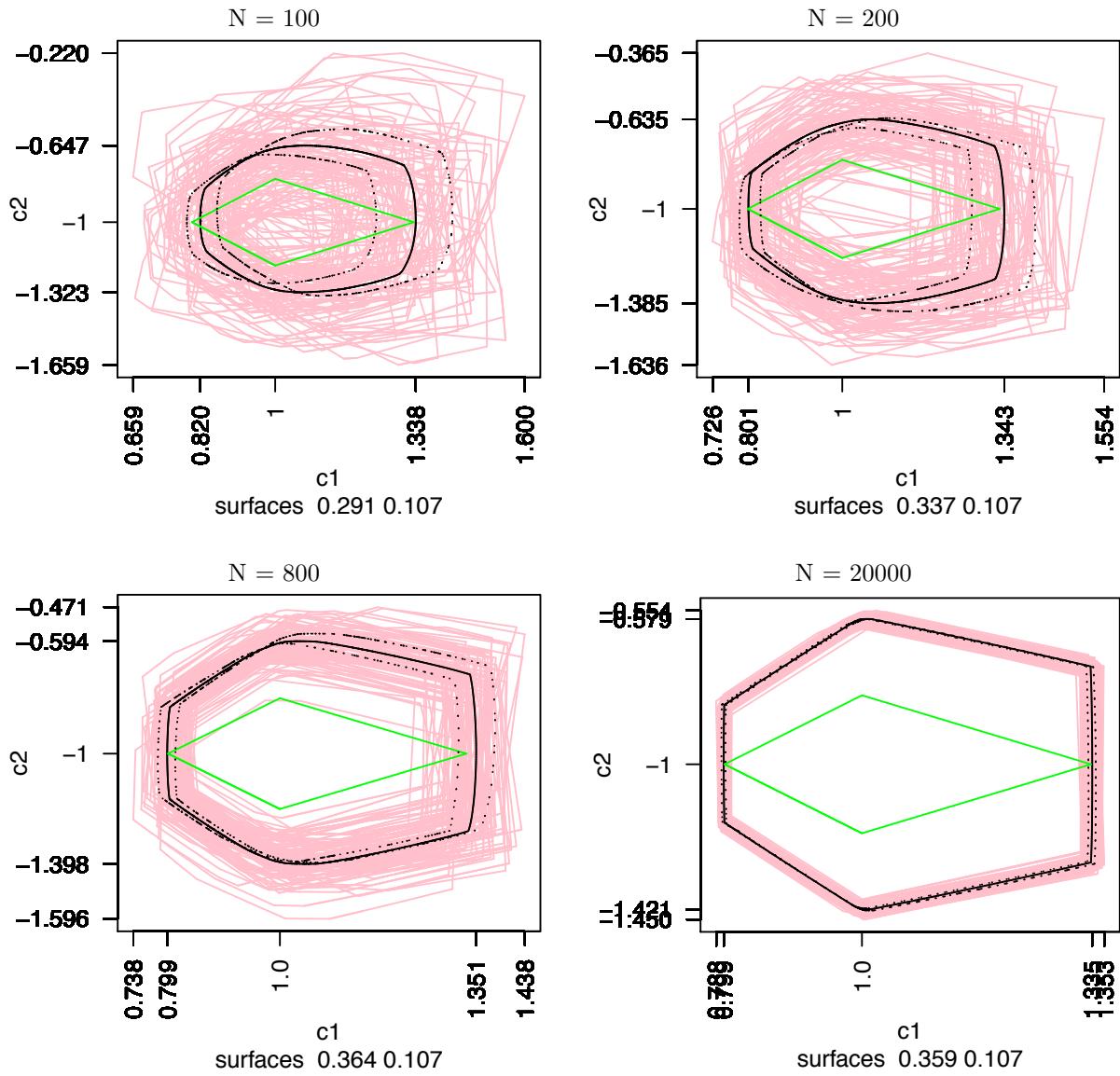


Figure 22: MMM, uniform case — $k = 30$ — Projections on v and x

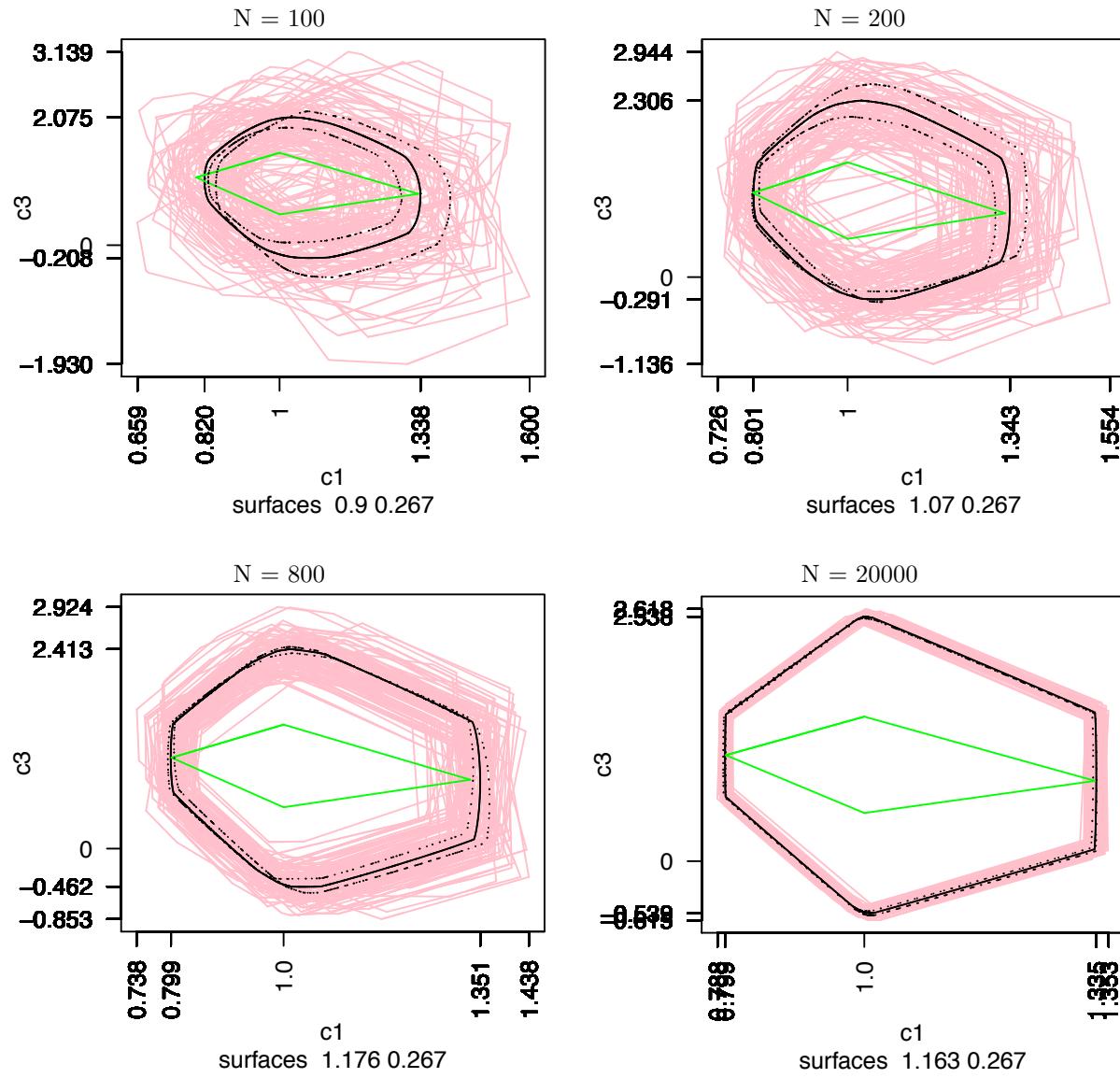


Figure 23: MMM, uniform case — $k = 30$ — Projections on v and the intercept

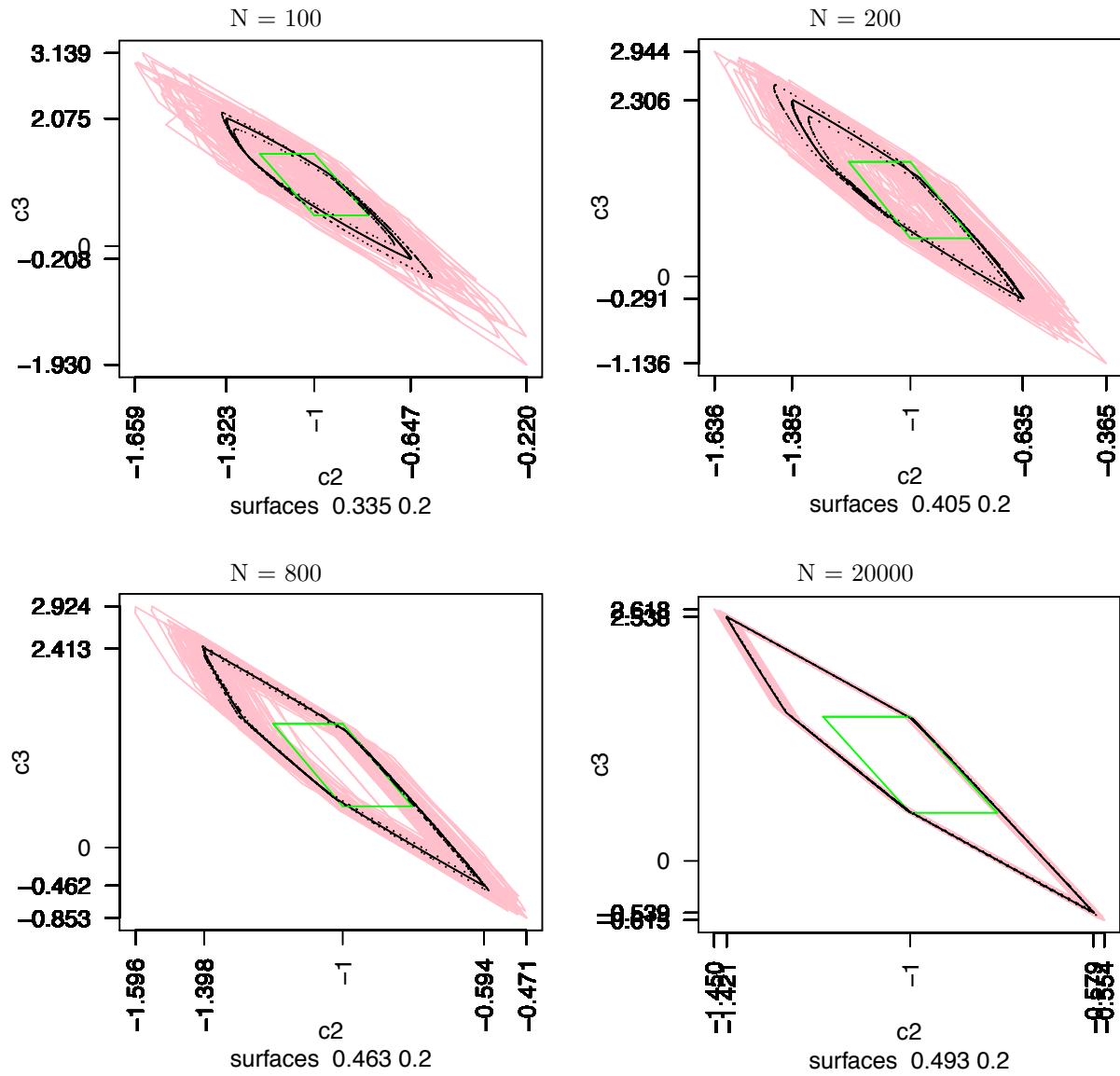


Figure 24: MMM, uniform case — $k = 30$ — Projections on x and the intercept

1.4 MMM, Normal Case

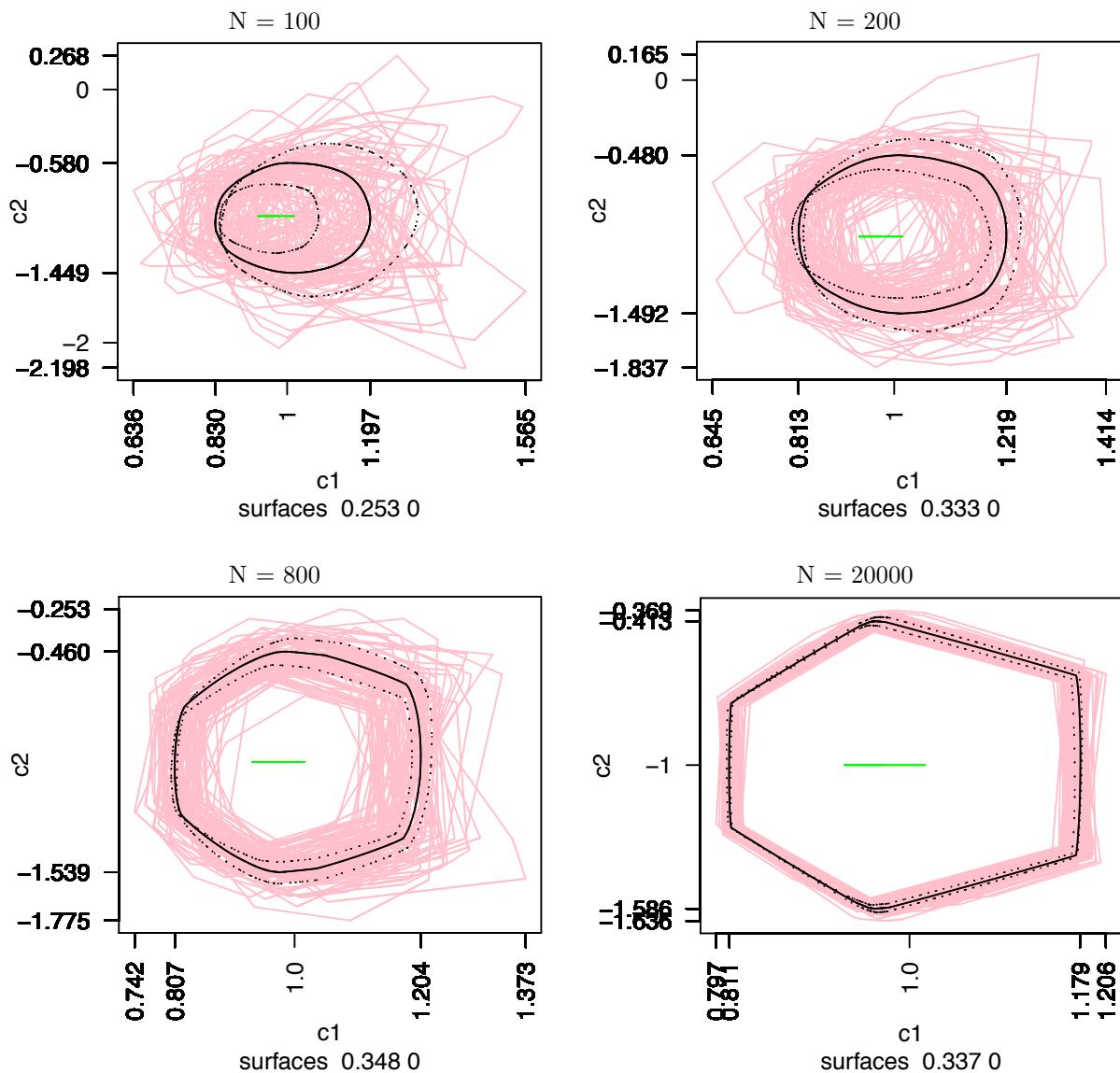


Figure 25: MMM, normal case — $k = 2$ — Projections on v and x

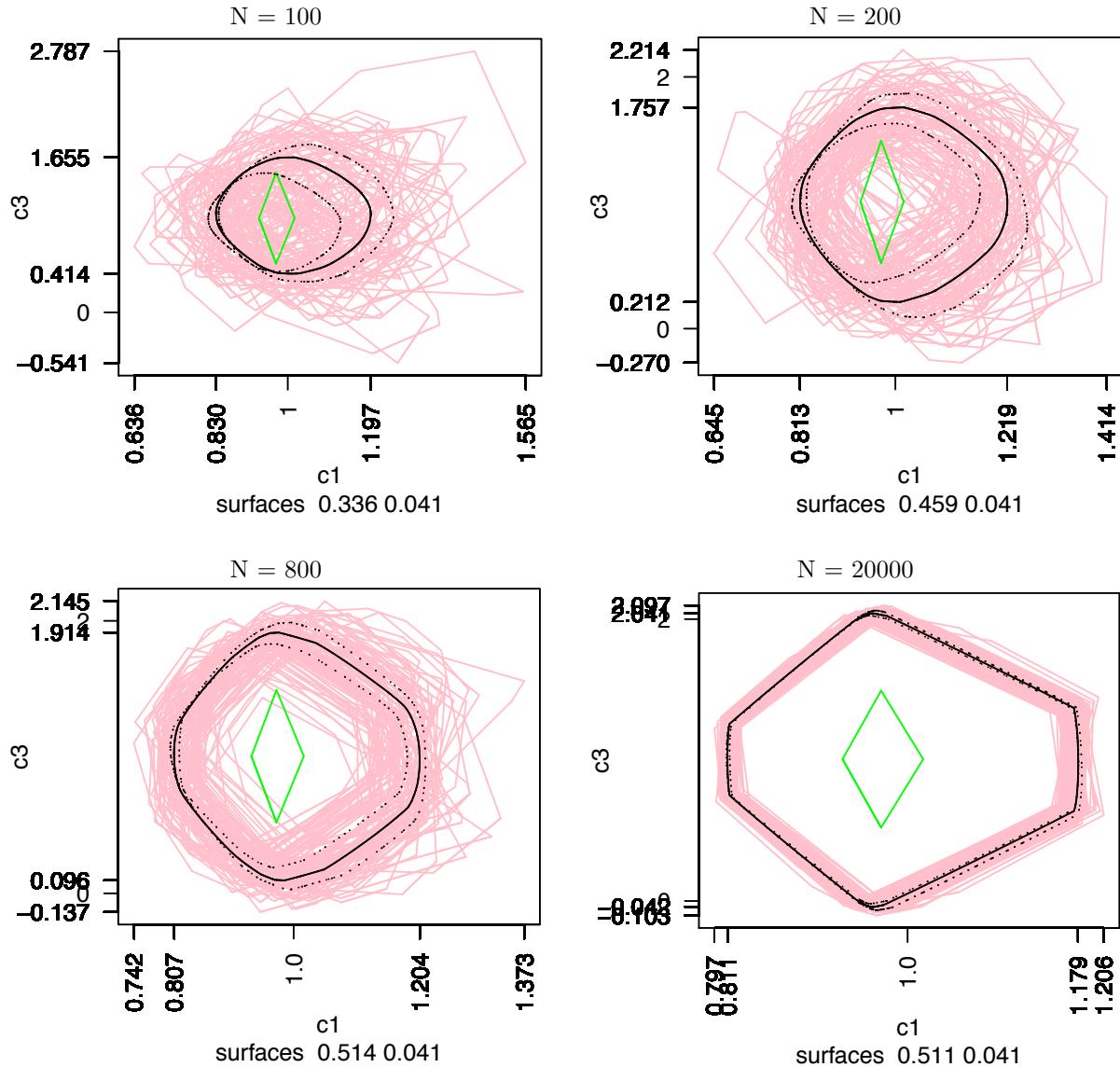


Figure 26: MMM, normal case — $k = 2$ — Projections on v and the intercept

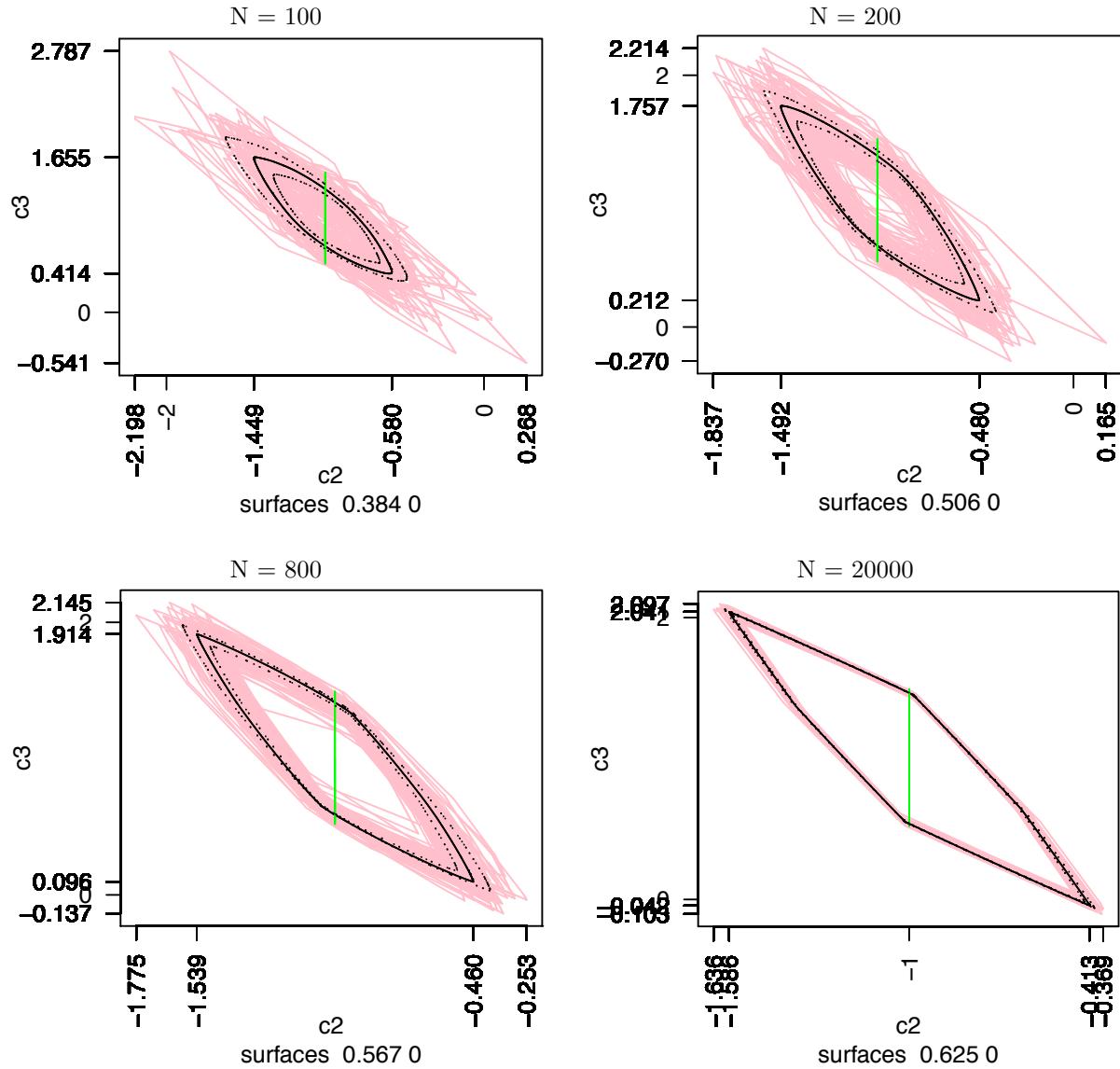


Figure 27: MMM, normal case — $k = 2$ — Projections on x and the intercept

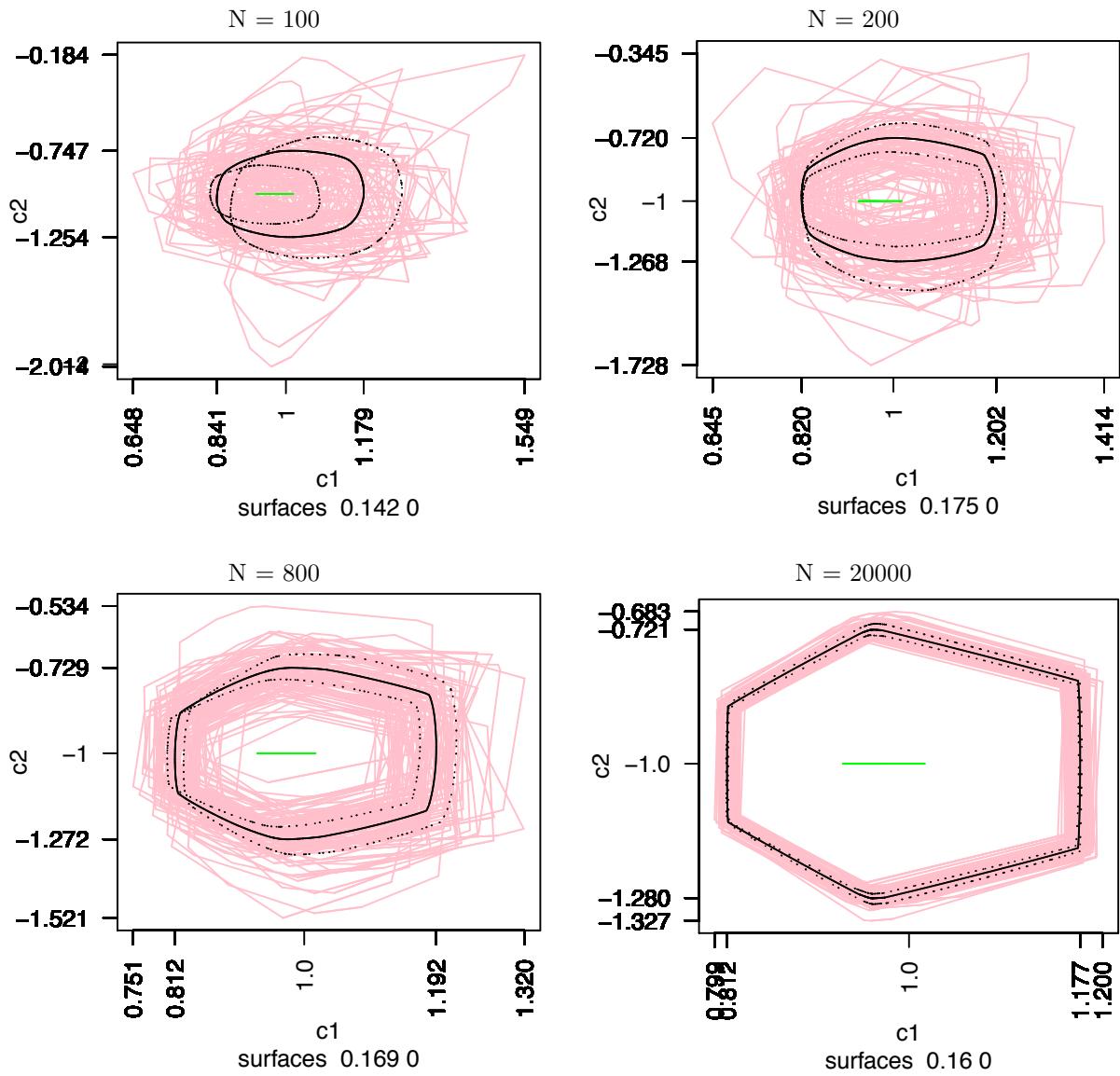


Figure 28: MMM, normal case — $k = 5$ — Projections on v and x

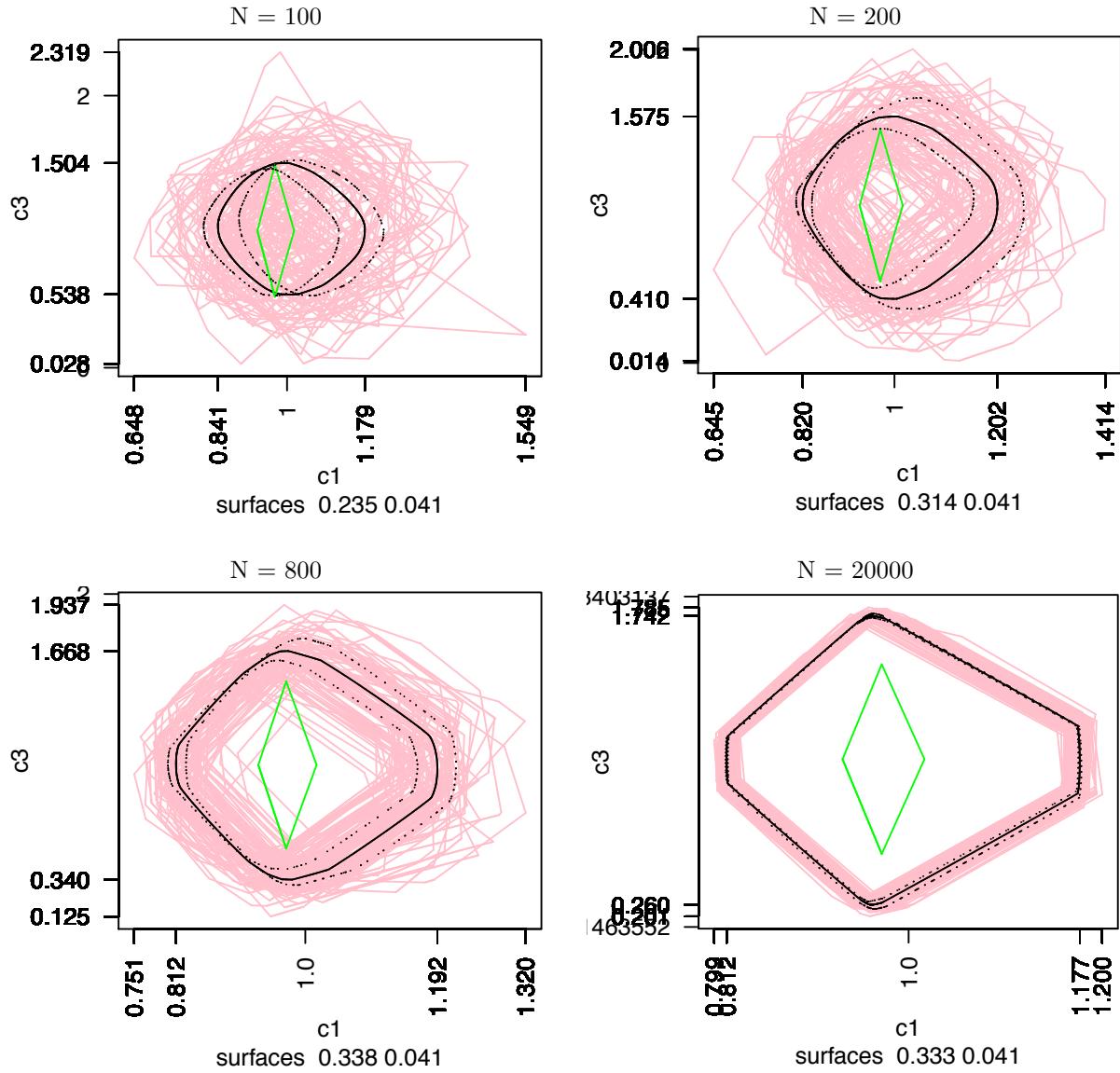


Figure 29: MMM, normal case — $k = 5$ — Projections on v and the intercept

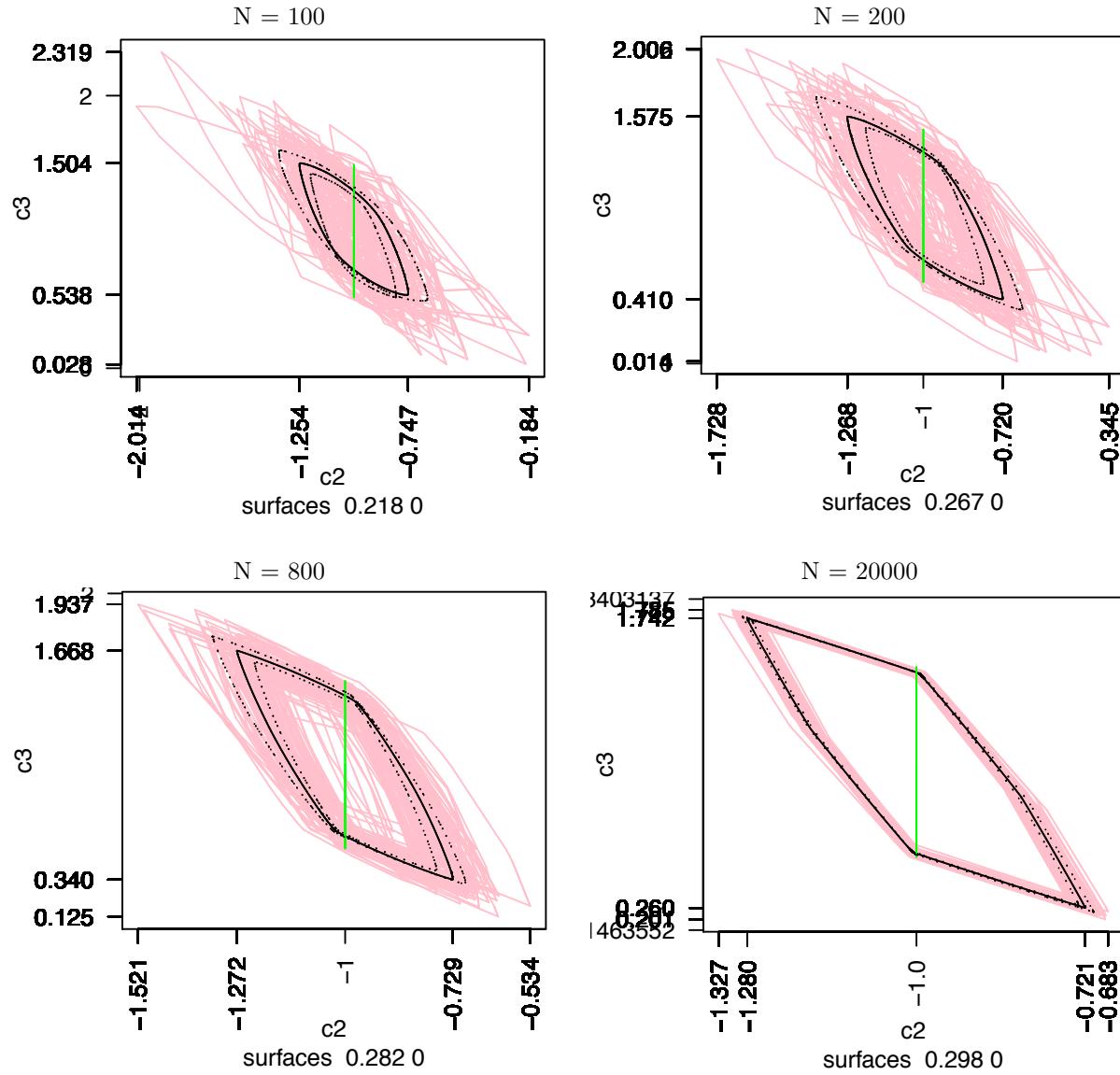


Figure 30: MMM, normal case — $k = 5$ — Projections on x and the intercept

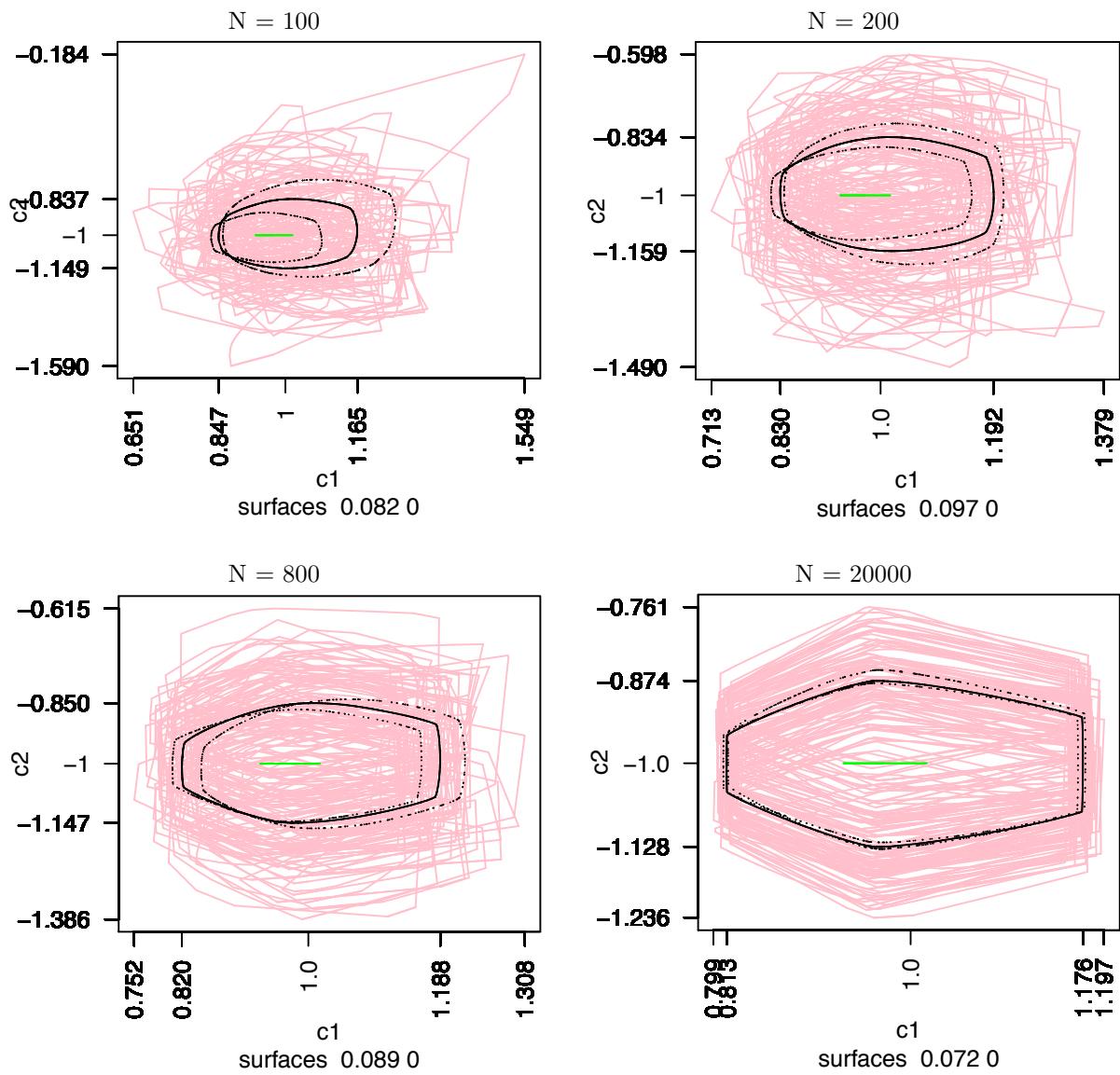


Figure 31: MMM, normal case — $k = 20$ — Projections on v and x

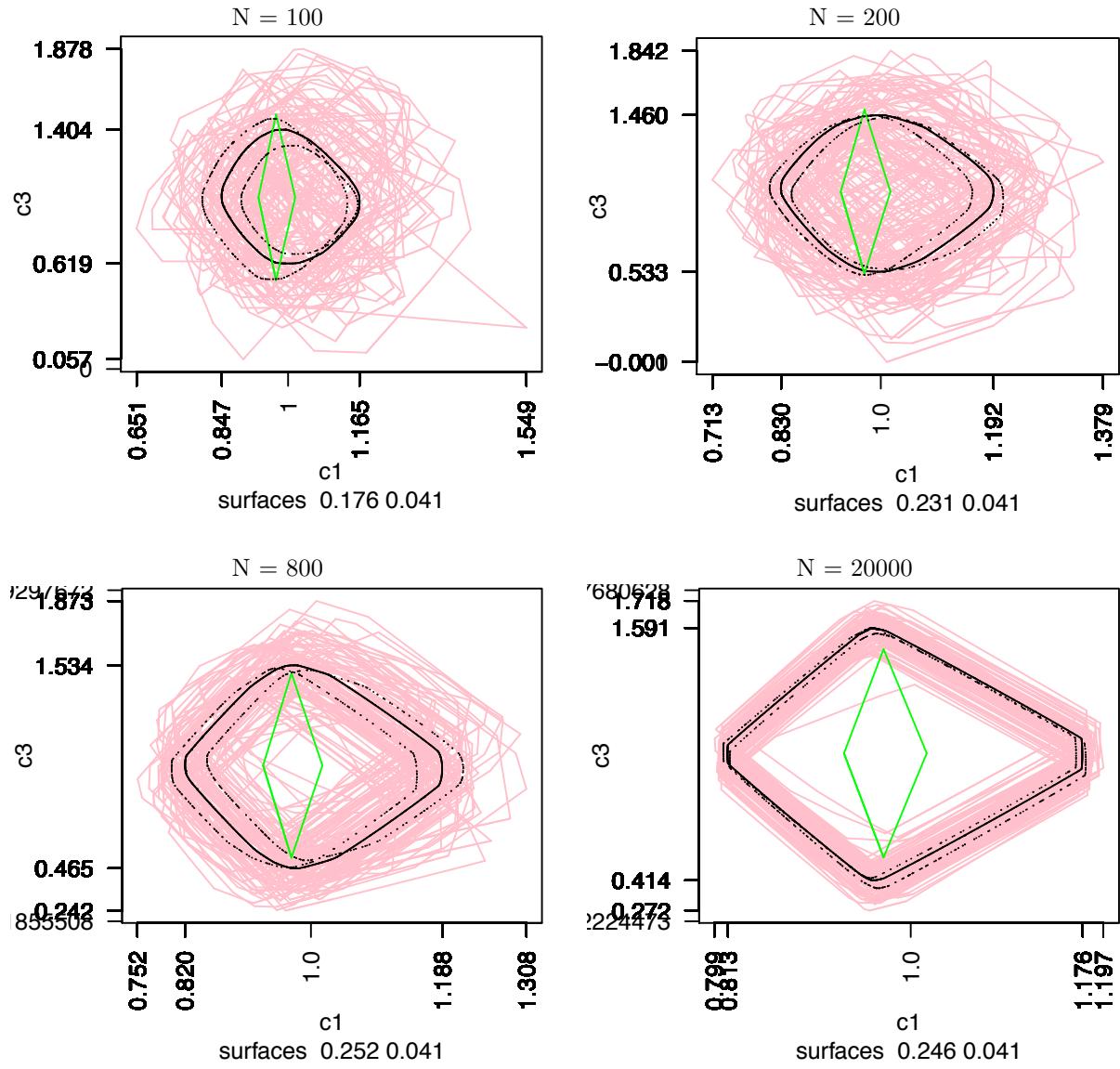


Figure 32: MMM, normal case — $k = 20$ — Projections on v and the intercept

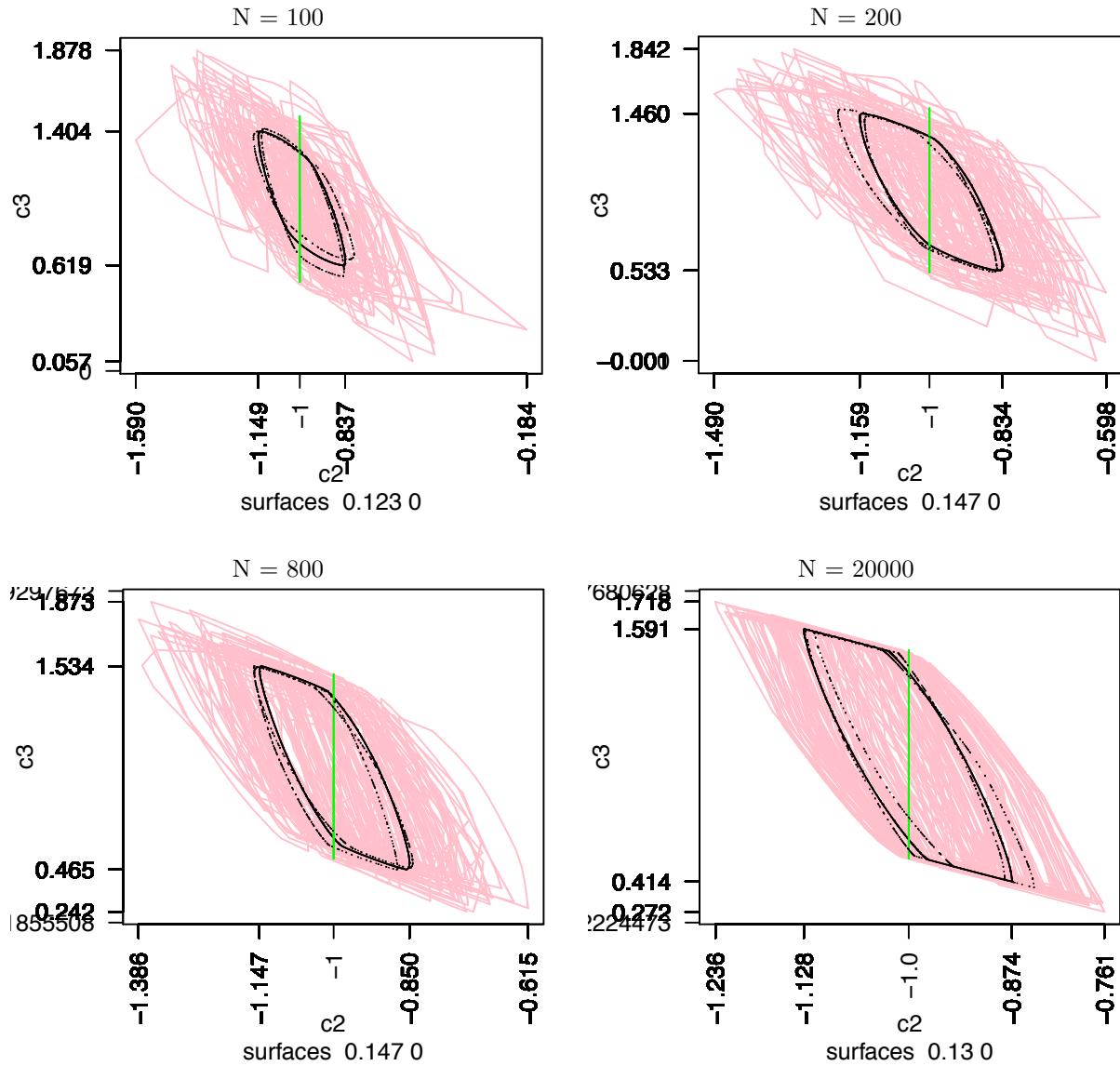


Figure 33: MMM, normal case — $k = 20$ — Projections on x and the intercept

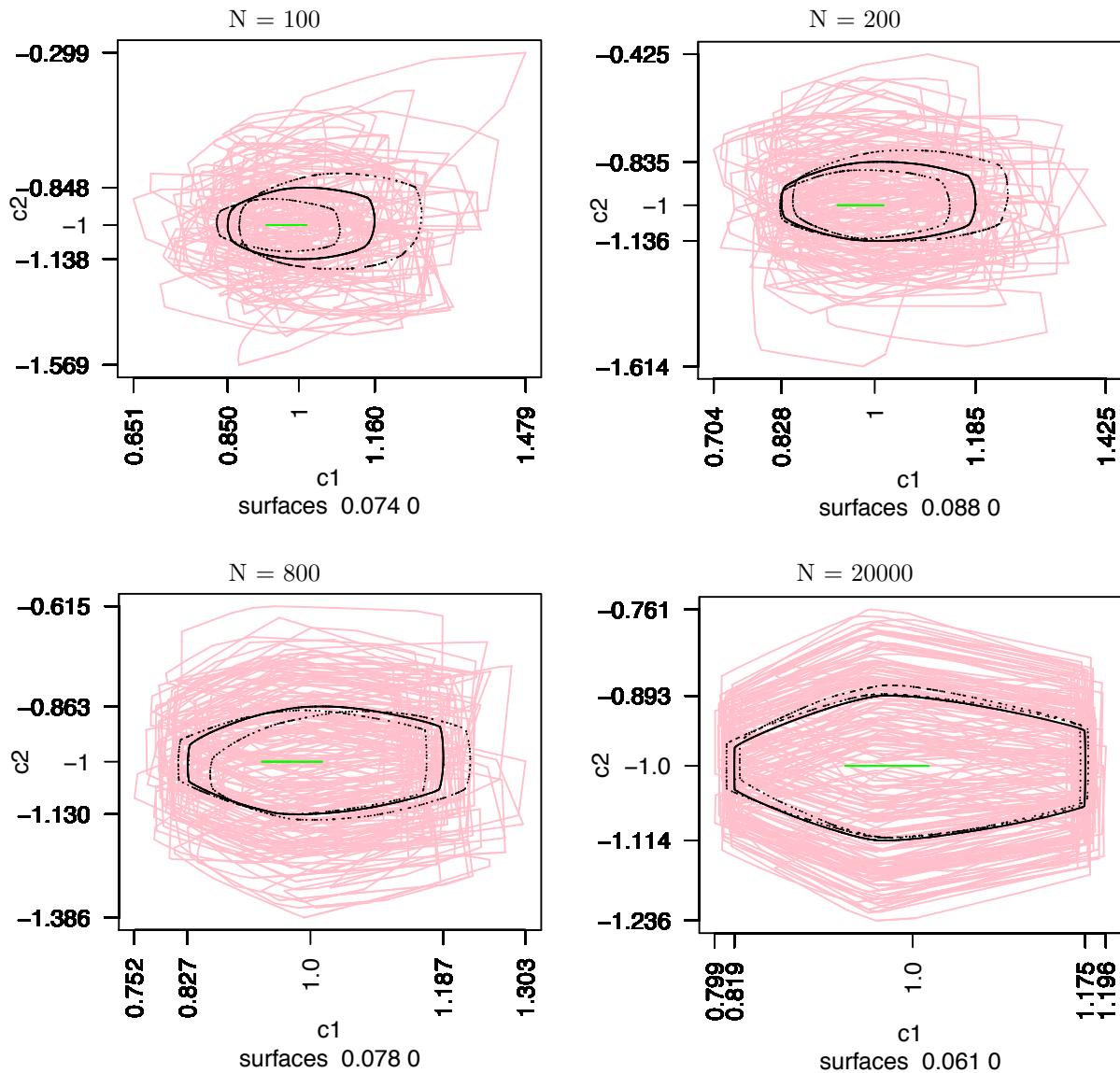


Figure 34: MMM, normal case — $k = 30$ — Projections on v and x

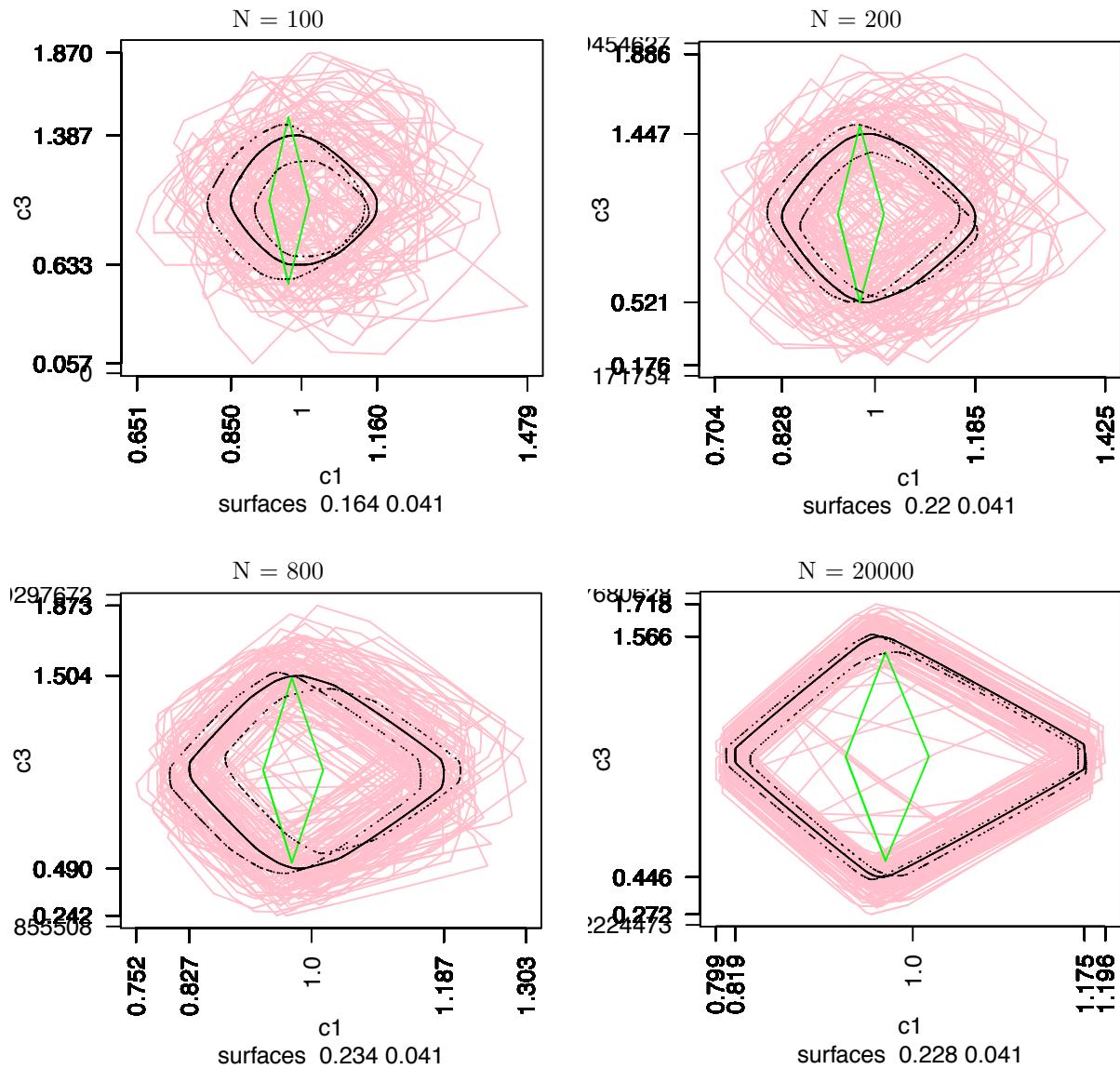


Figure 35: MMM, normal case — $k = 30$ — Projections on v and the intercept

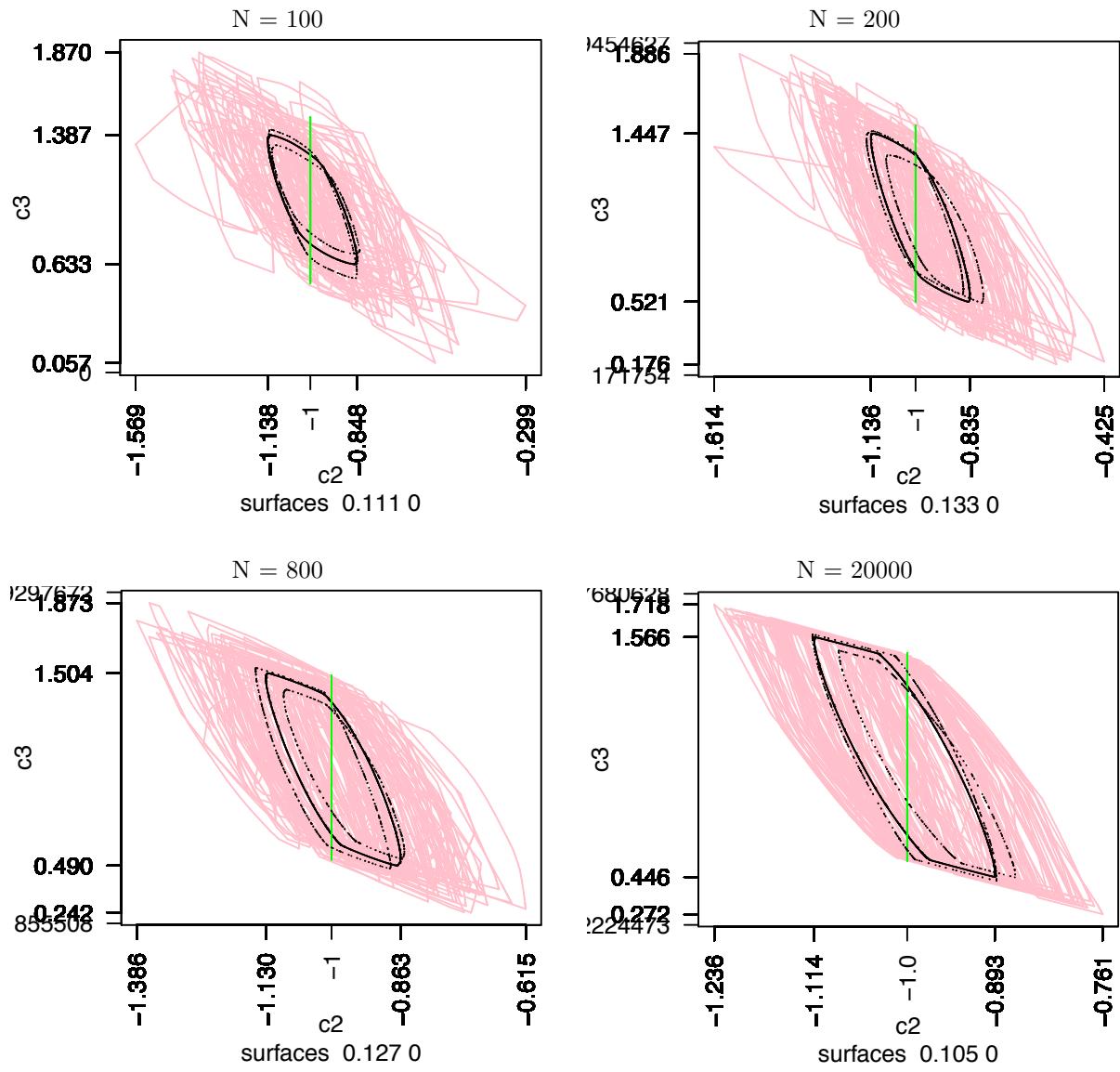


Figure 36: MMM, normal case — $k = 30$ — Projections on x and the intercept