

Supplementary material to
“A Simplified Klein–Spady Estimator for Binary
Choice Models”
NOT FOR PUBLICATION

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This supplementary material contains the following parts:

- Section A briefly explains the Monte Carlo (MC) tables in Section B.
- Section B contains tables with all the disaggregated results of the MC experiments in Section 3 of the paper.
- Section C contains the figures omitted from the paper.
- Section D contains additional results from the empirical application in Section 4 of the paper.

A Monte Carlo simulations

We present all Monte Carlo (MC) results in Tables B1-B60. The results are disaggregated by regressor design (R1-R4), error design (E1-E5), success probability (0.25, 0.5, 0.85), and sample length ($n = 250, 500, 1500$). In total, this gives 180 parameterizations of the DGP; see Section 3.1 of the paper. Table A1 explains which table contains which MC results.

For every parameterization, we apply five estimators: LPM, probit, KS1, KS2, and SKS, initialized using six starting values (S1-S6); see Section 3.2 of the paper. For every parameterization, the precision of the estimated slope coefficients is assessed based on their bias, root mean squared error (RMSE), and median absolute deviation (MAD) over the 1000 Monte Carlo replications.

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Table A1: Explanation of Tables B1-B60 containing all Monte Carlo results.

Table	Error design	Regressor design	Success probability	Table	Error design	Regressor design	Success probability
B1	E1	R1	0.25	B31	E1	R3	0.5
B2	E2	R1	0.25	B32	E2	R3	0.5
B3	E3	R1	0.25	B33	E3	R3	0.5
B4	E4	R1	0.25	B34	E4	R3	0.5
B5	E5	R1	0.25	B35	E5	R3	0.5
B6	E1	R2	0.25	B36	E1	R4	0.5
B7	E2	R2	0.25	B37	E2	R4	0.5
B8	E3	R2	0.25	B38	E3	R4	0.5
B9	E4	R2	0.25	B39	E4	R4	0.5
B10	E5	R2	0.25	B40	E5	R4	0.5
B11	E1	R3	0.25	B41	E1	R1	0.85
B12	E2	R3	0.25	B42	E2	R1	0.85
B13	E3	R3	0.25	B43	E3	R1	0.85
B14	E4	R3	0.25	B44	E4	R1	0.85
B15	E5	R3	0.25	B45	E5	R1	0.85
B16	E1	R4	0.25	B46	E1	R2	0.85
B17	E2	R4	0.25	B47	E2	R2	0.85
B18	E3	R4	0.25	B48	E3	R2	0.85
B19	E4	R4	0.25	B49	E4	R2	0.85
B20	E5	R4	0.25	B50	E5	R2	0.85
B21	E1	R1	0.5	B51	E1	R3	0.85
B22	E2	R1	0.5	B52	E2	R3	0.85
B23	E3	R1	0.5	B53	E3	R3	0.85
B24	E4	R1	0.5	B54	E4	R3	0.85
B25	E5	R1	0.5	B55	E5	R3	0.85
B26	E1	R2	0.5	B56	E1	R4	0.85
B27	E2	R2	0.5	B57	E2	R4	0.85
B28	E3	R2	0.5	B58	E3	R4	0.85
B29	E4	R2	0.5	B59	E4	R4	0.85
B30	E5	R2	0.5	B60	E5	R4	0.85

B Monte Carlo results

Table B1: Monte Carlo results for error design E1, regressor design R1 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-1.825	-1.845	-1.849	1.989	1.965	1.937	1.703	1.781	1.809
	probit	0.003	0.003	0.001	0.291	0.249	0.213	0.193	0.160	0.119
	KS1	-0.273	-0.245	-0.209	0.382	0.338	0.294	0.262	0.232	0.176
	KS2	-0.013	-0.009	-0.009	0.373	0.318	0.276	0.225	0.186	0.150
S2	SKS	0.123	0.096	0.071	0.398	0.341	0.291	0.289	0.229	0.165
	probit	0.003	0.003	0.001	0.291	0.249	0.213	0.193	0.160	0.119
	KS1	-1.506	-1.634	-1.720	1.887	1.913	1.917	1.596	1.729	1.807
	KS2	-0.955	-1.162	-1.400	2.235	2.260	2.366	0.347	0.398	0.691
S3	SKS	0.079	0.070	0.054	0.508	0.411	0.347	0.305	0.238	0.169
	KS1	-0.230	-0.210	-0.183	0.407	0.357	0.310	0.320	0.271	0.212
	KS2	-0.014	-0.010	-0.009	0.371	0.316	0.275	0.224	0.185	0.150
	SKS	0.117	0.093	0.069	0.405	0.346	0.295	0.292	0.231	0.167
S4	probit	0.179	0.388	0.166	4.798	12.962	10.646	0.865	0.826	0.779
	KS1	2.000	2.062	2.054	2.563	2.506	2.375	2.000	2.000	2.000
	KS2	2.466	2.634	2.861	3.142	3.264	3.519	2.142	2.193	2.237
	SKS	0.138	0.107	0.079	0.404	0.347	0.296	0.297	0.234	0.169
S5	probit	0.162	0.384	0.355	5.150	8.782	8.348	0.896	0.886	0.862
	KS1	5.297	5.257	5.155	5.413	5.353	5.233	5.270	5.249	5.111
	KS2	4.903	5.014	5.186	5.265	5.372	5.546	4.354	4.442	4.583
	SKS	0.135	0.105	0.078	0.405	0.347	0.296	0.298	0.235	0.169
S6	probit	0.179	0.388	0.166	4.798	12.962	10.646	0.865	0.826	0.779
	KS1	6.573	6.446	6.341	6.611	6.473	6.361	6.209	6.173	6.142
	KS2	7.072	7.045	7.065	7.437	7.344	7.315	6.458	6.488	6.571
	SKS	0.138	0.106	0.079	0.516	0.414	0.349	0.298	0.236	0.170

Notes: “Start” refers to the specification of the starting values, and “KS1” and “KS2” refer to the KS estimator when the bandwidth is set equal to $h = n^{-1/6.02}$ and when it is estimated, respectively. The bias, RMSE and MAD are computed across regressor designs, error designs and success probabilities.

Table B2: Monte Carlo results for error design E2, regressor design R1 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-1.800	-1.666	-1.615	2.689	2.264	2.060	1.541	1.484	1.484
	probit	-4.460	-4.160	0.893	162.941	133.637	370.991	4.011	4.166	4.268
	KS1	-0.209	-0.190	-0.167	0.529	0.457	0.394	0.147	0.119	0.090
	KS2	-1.180	-0.857	-0.665	9.068	6.456	5.280	0.605	0.504	0.401
S2	SKS	0.193	0.217	0.183	1.089	0.935	0.798	0.740	0.729	0.529
	probit	-0.895	-0.784	-0.741	2.042	1.602	1.377	0.604	0.583	0.598
	KS1	-1.462	-1.336	-1.321	2.546	2.122	1.931	1.155	1.140	1.283
	KS2	1.274	0.205	-0.123	87.521	61.896	50.544	0.771	0.637	0.540
S3	SKS	-0.716	-0.474	-0.327	2.802	2.271	1.891	0.829	0.809	0.715
	KS1	-0.818	-0.698	-0.633	2.026	1.584	1.350	0.520	0.465	0.443
	KS2	2.280	0.865	0.469	117.457	83.067	67.825	0.672	0.547	0.430
	SKS	-0.341	-0.174	-0.102	2.393	1.919	1.591	0.796	0.776	0.650
S4	probit	-1.410	-0.572	0.665	56.003	73.787	251.476	4.130	4.240	4.380
	KS1	1.935	1.950	1.999	2.321	2.272	2.240	2.000	2.000	2.000
	KS2	40.856	21.986	15.790	495.081	350.116	285.886	2.248	2.170	2.233
	SKS	0.398	0.432	0.384	1.037	0.922	0.818	0.746	0.766	0.733
S5	probit	1.808	1.831	-0.055	143.468	113.402	107.673	4.265	4.497	4.608
	KS1	4.062	4.067	4.004	4.205	4.179	4.090	3.838	3.868	3.769
	KS2	45.751	26.722	19.948	401.388	283.955	231.893	4.449	4.473	4.611
	SKS	0.438	0.455	0.405	1.438	1.170	1.009	0.750	0.769	0.738
S6	probit	-1.410	-0.572	0.665	56.003	73.787	251.476	4.130	4.240	4.380
	KS1	6.225	6.183	6.155	6.252	6.200	6.167	6.157	6.131	6.113
	KS2	25.783	18.537	15.342	214.698	152.176	124.393	7.358	7.415	7.402
	SKS	1.020	0.853	0.671	3.128	2.454	2.030	0.779	0.786	0.751

Notes: See Table B1 for an explanation.

Table B3: Monte Carlo results for error design E3, regressor design R1 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.849	-0.810	-0.801	1.482	1.297	1.177	0.842	0.803	0.778
	probit	-8.893	-4.908	-3.116	263.276	187.848	154.396	3.906	4.389	4.616
	KS1	-0.066	-0.065	-0.063	0.543	0.466	0.397	0.168	0.126	0.087
	KS2	-0.293	-0.279	-0.250	1.212	1.093	0.938	0.568	0.492	0.388
S2	SKS	0.390	0.390	0.345	1.181	1.012	0.891	0.859	0.863	0.830
	probit	-0.225	-0.191	-0.177	0.984	0.803	0.683	0.452	0.384	0.309
	KS1	-0.595	-0.554	-0.532	1.370	1.180	1.041	0.609	0.545	0.483
	KS2	-0.439	-0.395	-0.344	2.026	1.624	1.370	0.637	0.539	0.415
S3	SKS	-0.013	0.077	0.104	1.470	1.282	1.108	0.892	0.884	0.857
	KS1	-0.215	-0.184	-0.168	1.027	0.847	0.717	0.485	0.414	0.316
	KS2	-0.324	-0.303	-0.268	1.316	1.153	0.986	0.608	0.514	0.400
	SKS	0.179	0.244	0.236	1.479	1.202	1.039	0.881	0.877	0.846
S4	probit	2.786	2.050	-2.170	101.416	96.187	146.828	4.719	4.817	4.748
	KS1	1.378	1.431	1.513	1.702	1.718	1.738	1.775	1.847	1.896
	KS2	24.687	12.905	8.903	334.547	236.580	193.172	1.105	1.015	0.933
	SKS	0.732	0.765	0.803	1.001	0.944	0.930	0.865	0.880	0.898
S5	probit	-577.962	-274.847	-179.883	18367.030	13001.166	10616.009	4.562	4.484	4.702
	KS1	3.561	3.612	3.635	3.787	3.787	3.764	3.529	3.566	3.563
	KS2	70.998	40.817	29.458	550.664	398.521	325.435	3.596	3.734	3.944
	SKS	0.765	0.787	0.808	1.058	0.978	0.950	0.866	0.880	0.897
S6	probit	2.786	2.050	-2.170	101.416	96.187	146.828	4.719	4.817	4.748
	KS1	6.135	6.131	6.118	6.160	6.146	6.128	6.164	6.138	6.111
	KS2	31.302	22.345	18.609	244.349	173.213	141.621	8.947	8.805	8.918
	SKS	0.915	0.896	0.881	1.802	1.510	1.336	0.871	0.882	0.899

Notes: See Table B1 for an explanation.

Table B4: Monte Carlo results for error design E4, regressor design R1 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.977	-0.964	-0.964	1.234	1.165	1.115	0.957	0.930	0.940
	probit	-0.899	-1.296	-1.616	23.809	25.948	51.462	2.038	2.173	2.294
	KS1	-0.068	-0.061	-0.047	0.283	0.242	0.204	0.108	0.081	0.044
	KS2	-0.025	-0.026	-0.022	0.455	0.403	0.345	0.266	0.228	0.173
	SKS	0.340	0.299	0.218	0.629	0.579	0.488	0.618	0.387	0.216
S2	probit	-0.222	0.259	0.652	50.876	37.683	41.509	1.878	2.143	2.308
	KS1	-0.469	-0.437	-0.408	0.939	0.851	0.779	0.296	0.252	0.213
	KS2	-0.189	-0.159	-0.128	1.345	1.066	0.896	0.276	0.238	0.181
	SKS	0.299	0.271	0.198	0.701	0.626	0.525	0.634	0.404	0.222
	KS1	-0.251	0.219	0.579	50.925	37.736	41.546	1.439	1.979	2.294
S3	KS2	0.056	0.474	0.859	51.144	37.989	41.779	0.855	1.299	2.252
	SKS	-0.235	0.240	0.650	50.791	37.552	41.376	0.754	0.753	0.579
	probit	-0.237	0.532	0.238	15.966	61.253	57.047	2.192	2.399	2.707
	KS1	0.783	0.813	0.938	1.240	1.230	1.317	0.473	0.457	0.522
	KS2	1.038	1.097	1.390	2.684	2.582	2.942	0.452	0.388	0.399
S5	SKS	0.498	0.523	0.468	0.699	0.702	0.661	0.754	0.777	0.752
	probit	0.655	-0.345	-0.026	17.396	74.415	62.748	2.542	2.711	2.906
	KS1	5.046	5.049	4.996	5.183	5.158	5.081	5.105	5.139	5.049
	KS2	6.285	6.445	6.897	7.534	7.506	7.797	5.015	5.273	6.062
	SKS	0.485	0.508	0.434	0.694	0.694	0.641	0.752	0.771	0.709
S6	probit	-0.237	0.532	0.238	15.966	61.253	57.047	2.192	2.399	2.707
	KS1	6.400	6.315	6.247	6.420	6.329	6.257	6.194	6.162	6.135
	KS2	8.780	8.594	8.689	10.029	9.518	9.419	7.230	7.357	7.809
	SKS	0.482	0.492	0.448	0.716	0.699	0.660	0.749	0.766	0.734

Notes: See Table B1 for an explanation.

Table B5: Monte Carlo results for error design E5, regressor design R1 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-3.801	-3.790	-3.776	3.930	3.883	3.845	3.647	3.682	3.702
	probit	-2.842	-3.026	-3.216	3.747	3.865	3.874	2.202	2.420	2.729
	KS1	-0.887	-0.807	-0.707	0.890	0.814	0.726	0.880	0.785	0.736
	KS2	0.067	0.057	0.032	0.761	0.560	0.478	0.197	0.180	0.173
S2	SKS	-0.197	-0.180	-0.219	0.535	0.544	0.639	0.101	0.107	0.117
	probit	-2.823	-3.006	-3.194	3.724	3.842	3.850	2.187	2.403	2.711
	KS1	-3.829	-3.823	-3.830	3.966	3.924	3.909	3.673	3.703	3.736
	KS2	-7.764	-8.015	-8.100	9.104	9.121	9.133	7.394	7.659	7.884
S3	SKS	-3.073	-3.210	-3.361	3.515	3.543	3.618	3.299	3.387	3.509
	KS1	-2.853	-3.021	-3.208	3.729	3.844	3.857	2.187	2.403	2.711
	KS2	-3.658	-4.968	-5.825	7.365	7.979	8.181	0.656	4.292	5.531
	SKS	-1.837	-2.063	-2.421	3.324	3.455	3.517	0.829	1.605	2.276
S4	probit	-0.769	-0.783	-0.788	1.088	1.062	1.035	0.650	0.666	0.673
	KS1	5.532	5.503	5.442	5.699	5.647	5.566	5.375	5.404	5.358
	KS2	2.386	2.387	2.374	2.425	2.429	2.414	2.307	2.289	2.267
	SKS	-0.222	-0.195	-0.227	0.564	0.564	0.688	0.109	0.111	0.125
S5	probit	-0.588	-0.592	-0.561	0.926	0.889	0.810	0.482	0.482	0.462
	KS1	5.575	5.535	5.465	5.735	5.675	5.585	5.400	5.415	5.364
	KS2	3.596	3.602	3.614	3.622	3.628	3.637	3.575	3.565	3.558
	SKS	-0.260	-0.279	-0.297	0.643	0.670	0.722	0.113	0.129	0.140
S6	probit	-0.769	-0.783	-0.788	1.088	1.062	1.035	0.650	0.666	0.673
	KS1	7.015	6.892	6.770	7.096	6.961	6.827	6.617	6.508	6.403
	KS2	5.932	5.866	5.856	6.009	5.917	5.894	5.795	5.779	5.789
	SKS	-0.370	-0.311	-0.307	1.091	0.904	0.873	0.121	0.126	0.135

Notes: See Table B1 for an explanation.

Table B6: Monte Carlo results for error design E1, regressor design R2 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.262	-0.256	-0.254	0.864	0.784	0.728	0.282	0.240	0.194
	probit	-0.002	-0.001	-0.001	0.323	0.275	0.235	0.197	0.165	0.127
	KS1	-0.001	0.000	0.002	0.261	0.229	0.193	0.060	0.050	0.034
	KS2	0.000	0.000	0.000	0.312	0.283	0.245	0.171	0.155	0.125
S2	SKS	0.001	0.001	0.001	0.339	0.287	0.244	0.201	0.168	0.126
	probit	-0.002	-0.001	-0.001	0.323	0.275	0.235	0.197	0.165	0.127
	KS1	-0.067	-0.049	-0.038	0.632	0.512	0.429	0.236	0.193	0.150
	KS2	-0.027	-0.018	-0.012	0.539	0.446	0.375	0.228	0.195	0.153
S3	SKS	-0.001	0.000	0.000	0.357	0.302	0.257	0.211	0.179	0.135
	KS1	-0.003	-0.002	0.000	0.334	0.286	0.244	0.195	0.162	0.126
	KS2	-0.003	-0.003	-0.002	0.384	0.336	0.287	0.224	0.192	0.150
	SKS	0.000	0.000	0.000	0.351	0.298	0.254	0.211	0.179	0.136
S4	probit	-0.037	-0.037	-0.037	0.520	0.435	0.373	0.260	0.217	0.175
	KS1	0.571	0.586	0.589	1.126	1.104	1.090	0.459	0.408	0.351
	KS2	0.147	0.132	0.114	2.526	1.887	1.579	0.386	0.327	0.238
	SKS	-0.008	-0.006	-0.005	0.446	0.380	0.323	0.219	0.185	0.143
S5	probit	-0.037	-0.038	-0.038	0.502	0.428	0.368	0.262	0.222	0.178
	KS1	1.861	1.972	2.088	2.277	2.343	2.417	1.746	1.959	2.131
	KS2	0.554	0.477	0.461	3.946	3.149	2.715	1.563	1.493	1.178
	SKS	-0.037	-0.024	-0.017	0.994	0.768	0.641	0.250	0.199	0.148
S6	probit	-0.037	-0.037	-0.037	0.520	0.435	0.373	0.260	0.217	0.175
	KS1	4.425	4.583	4.708	4.657	4.776	4.877	4.410	4.690	4.947
	KS2	1.486	1.234	1.150	10.178	7.915	6.778	4.007	3.985	3.664
	SKS	-0.423	-0.443	-0.371	4.915	4.799	4.312	3.657	3.576	2.058

Notes: See Table B1 for an explanation.

Table B7: Monte Carlo results for error design E2, regressor design R2 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.350	-0.314	-0.292	13.036	9.260	7.570	0.376	0.333	0.270
	probit	0.624	0.186	0.325	65.010	48.641	41.815	0.683	0.619	0.547
	KS1	0.011	0.008	0.008	0.283	0.239	0.203	0.078	0.062	0.046
	KS2	-0.042	-0.036	-0.030	0.732	0.846	0.706	0.284	0.244	0.199
S2	SKS	0.016	0.015	0.013	0.602	0.507	0.432	0.354	0.290	0.224
	probit	-0.557	-0.347	-0.265	140.287	99.239	81.029	0.414	0.362	0.292
	KS1	-0.277	-0.234	-0.196	13.034	9.254	7.561	0.381	0.325	0.255
	KS2	-0.216	-0.159	-0.117	13.060	9.314	7.607	0.429	0.370	0.286
S3	SKS	-0.099	-0.049	-0.030	12.984	9.201	7.514	0.404	0.331	0.252
	KS1	-0.538	-0.321	-0.231	140.287	99.239	81.028	0.422	0.361	0.282
	KS2	-0.524	-0.312	-0.215	140.267	99.229	81.021	0.444	0.394	0.303
	SKS	-0.402	-0.209	-0.137	140.311	99.255	81.041	0.413	0.340	0.260
S4	probit	0.091	0.426	6.007	14.945	36.817	750.323	0.753	0.679	0.604
	KS1	0.848	0.885	0.930	1.409	1.396	1.399	1.062	1.121	1.224
	KS2	0.493	0.282	0.211	12.527	9.086	7.440	0.844	0.733	0.590
	SKS	-0.020	-0.015	-0.009	0.896	0.774	0.654	0.428	0.357	0.271
S5	probit	-1.548	-2.384	-2.264	103.962	136.864	133.453	0.746	0.677	0.595
	KS1	2.117	2.208	2.305	2.471	2.524	2.586	2.221	2.383	2.579
	KS2	1.624	1.159	0.888	22.229	18.081	14.815	2.123	2.091	1.723
	SKS	-0.138	-0.113	-0.083	2.126	1.830	1.554	0.620	0.498	0.349
S6	probit	0.091	0.426	6.007	14.945	36.817	750.323	0.753	0.679	0.604
	KS1	4.673	4.786	4.880	4.852	4.942	5.020	4.849	5.099	5.283
	KS2	3.313	2.489	1.928	27.240	22.451	18.522	4.720	4.576	4.108
	SKS	-0.250	-0.419	-0.507	5.693	5.593	5.582	4.124	4.165	4.364

Notes: See Table B1 for an explanation.

Table B8: Monte Carlo results for error design E3, regressor design R2 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.066	-0.122	-0.134	16.471	11.663	9.527	0.382	0.323	0.258
	probit	0.239	0.274	0.165	17.182	20.138	20.766	0.731	0.684	0.610
	KS1	0.013	0.013	0.011	0.350	0.291	0.248	0.094	0.075	0.055
	KS2	-0.037	-0.032	-0.026	2.389	1.729	1.422	0.312	0.270	0.225
S2	SKS	0.042	0.038	0.032	0.666	0.573	0.489	0.451	0.378	0.277
	probit	-0.040	-0.042	-0.040	4.194	3.012	2.464	0.400	0.328	0.252
	KS1	-0.005	-0.055	-0.061	16.466	11.657	9.520	0.377	0.317	0.246
	KS2	0.009	-0.029	-0.028	16.659	11.795	9.632	0.439	0.372	0.299
S3	SKS	0.130	0.076	0.056	16.458	11.647	9.511	0.494	0.408	0.298
	KS1	-0.030	-0.030	-0.027	4.197	3.015	2.467	0.407	0.333	0.255
	KS2	-0.044	-0.045	-0.036	4.612	3.318	2.716	0.446	0.388	0.307
	SKS	0.024	0.023	0.021	4.212	3.021	2.471	0.496	0.414	0.302
S4	probit	1.835	-0.432	0.072	110.498	267.317	220.470	0.864	0.747	0.652
	KS1	0.825	0.876	0.925	1.352	1.358	1.370	1.051	1.131	1.232
	KS2	0.609	0.408	0.304	8.354	6.155	5.054	0.863	0.739	0.570
	SKS	0.007	0.011	0.011	0.892	0.757	0.642	0.510	0.430	0.315
S5	probit	-0.811	-0.267	0.013	83.890	62.846	53.721	0.840	0.754	0.662
	KS1	2.050	2.158	2.257	2.414	2.478	2.543	2.073	2.297	2.490
	KS2	1.627	1.191	0.944	11.442	8.896	7.379	2.186	2.029	1.746
	SKS	-0.059	-0.068	-0.065	2.053	1.796	1.607	0.724	0.606	0.454
S6	probit	1.835	-0.432	0.072	110.498	267.317	220.470	0.864	0.747	0.652
	KS1	4.618	4.739	4.842	4.809	4.902	4.987	4.778	5.012	5.218
	KS2	3.217	2.600	2.090	18.577	15.720	13.108	4.422	4.483	4.151
	SKS	0.181	-0.072	-0.225	5.263	5.030	5.000	3.475	3.246	3.309

Notes: See Table B1 for an explanation.

Table B9: Monte Carlo results for error design E4, regressor design R2 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.086	-0.084	-0.083	1.526	1.146	0.952	0.287	0.236	0.190
	probit	0.115	-3.779	-2.536	25.218	326.336	266.456	0.410	0.346	0.286
	KS1	0.008	0.006	0.005	0.325	0.273	0.232	0.099	0.082	0.064
	KS2	0.009	0.007	0.004	0.538	0.442	0.375	0.240	0.205	0.163
S2	SKS	0.072	0.072	0.063	0.623	0.536	0.464	0.384	0.338	0.260
	probit	0.041	0.042	0.042	0.553	0.450	0.382	0.282	0.235	0.180
	KS1	-0.028	-0.022	-0.019	1.471	1.089	0.896	0.263	0.216	0.165
	KS2	-0.001	-0.001	-0.001	3.749	2.674	2.186	0.305	0.246	0.185
S3	SKS	0.067	0.068	0.060	1.431	1.077	0.893	0.408	0.351	0.273
	KS1	0.020	0.020	0.018	0.558	0.451	0.381	0.278	0.222	0.167
	KS2	0.011	0.009	0.005	0.697	0.552	0.464	0.298	0.243	0.186
	SKS	0.067	0.069	0.061	0.695	0.583	0.501	0.408	0.353	0.272
S4	probit	-0.271	-0.140	-0.031	27.324	22.032	18.505	0.521	0.462	0.402
	KS1	0.717	0.759	0.775	1.219	1.234	1.228	0.786	0.815	0.761
	KS2	0.366	0.257	0.228	7.542	5.369	4.401	0.485	0.370	0.270
	SKS	0.062	0.061	0.053	0.750	0.651	0.573	0.425	0.370	0.289
S5	probit	-0.023	0.440	0.403	12.881	39.584	32.873	0.534	0.478	0.412
	KS1	1.960	2.076	2.189	2.340	2.407	2.481	1.910	2.135	2.340
	KS2	1.070	0.852	0.772	12.328	8.903	7.329	1.603	1.469	1.177
	SKS	0.042	0.026	0.017	1.704	1.521	1.379	0.564	0.491	0.380
S6	probit	-0.271	-0.140	-0.031	27.324	22.032	18.505	0.521	0.462	0.402
	KS1	4.491	4.655	4.776	4.717	4.839	4.936	4.527	4.843	5.068
	KS2	1.988	1.836	1.641	12.097	10.165	8.554	4.076	3.987	3.728
	SKS	0.359	0.120	-0.040	4.691	4.529	4.598	3.014	2.761	2.811

Notes: See Table B1 for an explanation.

Table B10: Monte Carlo results for error design E5, regressor design R2 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.429	-0.418	-0.409	2.066	1.632	1.431	0.306	0.255	0.203
	probit	-0.073	-0.074	-0.076	0.505	0.441	0.394	0.249	0.226	0.199
	KS1	-0.088	-0.078	-0.065	0.389	0.328	0.275	0.109	0.069	0.030
	KS2	-0.036	-0.033	-0.030	0.388	0.336	0.289	0.193	0.164	0.133
S2	SKS	-0.029	-0.026	-0.022	0.343	0.285	0.242	0.179	0.148	0.114
	probit	-0.077	-0.077	-0.078	0.561	0.482	0.425	0.250	0.226	0.199
	KS1	-0.396	-0.401	-0.420	2.153	1.757	1.585	0.396	0.357	0.288
	KS2	-0.250	-0.265	-0.290	1.711	1.369	1.227	0.257	0.230	0.195
S3	SKS	-0.041	-0.033	-0.027	1.411	1.010	0.829	0.195	0.163	0.127
	KS1	-0.115	-0.104	-0.096	0.611	0.519	0.455	0.315	0.275	0.232
	KS2	-0.051	-0.044	-0.038	0.556	0.457	0.388	0.239	0.203	0.162
	SKS	-0.033	-0.029	-0.025	0.400	0.327	0.279	0.193	0.164	0.129
S4	probit	-0.062	-0.063	-0.057	0.526	0.442	0.380	0.246	0.208	0.164
	KS1	0.382	0.397	0.381	1.150	1.102	1.075	0.526	0.486	0.426
	KS2	0.079	0.051	0.026	6.472	4.618	3.783	0.388	0.322	0.247
	SKS	-0.040	-0.035	-0.030	0.462	0.385	0.326	0.214	0.177	0.139
S5	probit	-0.077	-0.075	-0.068	0.540	0.457	0.394	0.244	0.212	0.169
	KS1	1.755	1.896	1.996	2.248	2.317	2.384	1.670	1.835	1.982
	KS2	0.344	0.311	0.265	2.780	2.414	2.100	1.503	1.326	0.691
	SKS	-0.061	-0.048	-0.039	0.834	0.667	0.561	0.233	0.186	0.143
S6	probit	-0.062	-0.063	-0.057	0.526	0.442	0.380	0.246	0.208	0.164
	KS1	4.409	4.572	4.708	4.658	4.779	4.885	4.392	4.700	4.983
	KS2	1.028	0.951	0.831	7.215	5.936	5.133	4.042	3.914	2.804
	SKS	-0.640	-0.560	-0.400	5.151	4.759	3.982	4.247	3.753	0.453

Notes: See Table B1 for an explanation.

Table B11: Monte Carlo results for error design E1, regressor design R3 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.312	-0.311	-0.310	1.647	1.579	1.534	1.357	1.370	1.385
	probit	0.003	0.002	0.002	0.313	0.270	0.231	0.205	0.169	0.130
	KS1	-0.032	-0.028	-0.023	0.345	0.292	0.248	0.150	0.121	0.086
	KS2	-0.001	0.000	0.000	0.406	0.352	0.303	0.255	0.215	0.168
S2	SKS	0.007	0.004	0.004	0.337	0.287	0.246	0.218	0.182	0.137
	probit	0.003	0.002	0.002	0.313	0.270	0.231	0.205	0.169	0.130
	KS1	-0.225	-0.219	-0.239	1.432	1.349	1.372	1.048	1.057	1.262
	KS2	-0.038	-0.029	-0.026	0.698	0.604	0.547	0.309	0.249	0.194
S3	SKS	0.004	0.003	0.003	0.357	0.303	0.259	0.223	0.185	0.140
	KS1	-0.018	-0.015	-0.012	0.348	0.297	0.254	0.221	0.181	0.138
	KS2	-0.003	-0.002	-0.001	0.418	0.360	0.309	0.260	0.217	0.168
	SKS	0.006	0.004	0.004	0.338	0.289	0.248	0.220	0.183	0.138
S4	probit	0.087	0.091	0.097	0.582	0.520	0.482	0.364	0.319	0.302
	KS1	0.941	0.894	0.847	2.399	2.309	2.161	1.271	1.335	1.398
	KS2	0.712	0.954	0.961	11.606	39.519	32.286	1.023	1.151	1.251
	SKS	0.006	0.004	0.003	0.338	0.289	0.247	0.220	0.183	0.138
S5	probit	0.126	0.134	0.139	0.594	0.530	0.486	0.380	0.342	0.309
	KS1	5.677	6.358	6.647	6.085	6.686	6.902	5.755	6.529	6.853
	KS2	4.528	4.355	4.630	60.257	42.731	35.040	3.505	3.670	3.893
	SKS	0.005	0.003	0.003	0.350	0.299	0.256	0.223	0.185	0.139
S6	probit	0.087	0.091	0.097	0.582	0.520	0.482	0.364	0.319	0.302
	KS1	8.021	8.378	8.448	8.192	8.503	8.547	8.143	8.435	8.458
	KS2	6.938	6.985	7.174	7.220	7.229	7.398	6.452	6.551	6.800
	SKS	0.304	0.216	0.151	1.723	1.434	1.194	0.238	0.192	0.143

Notes: See Table B1 for an explanation.

Table B12: Monte Carlo results for error design E2, regressor design R3 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.258	-0.265	-0.259	1.943	1.747	1.620	1.208	1.206	1.214
	probit	-1.359	-0.385	0.651	55.136	49.597	123.159	1.360	1.449	1.480
	KS1	-0.004	-0.007	-0.006	0.327	0.273	0.230	0.124	0.093	0.064
	KS2	-0.098	-0.094	-0.077	1.583	1.315	1.113	0.529	0.473	0.375
S2	SKS	0.016	0.011	0.010	0.833	0.693	0.583	0.495	0.407	0.283
	probit	-0.123	-0.122	-0.115	1.636	1.325	1.145	0.546	0.522	0.510
	KS1	-0.235	-0.243	-0.241	1.866	1.685	1.565	1.060	1.072	1.130
	KS2	-0.214	-0.185	-0.151	4.220	3.133	2.594	0.755	0.687	0.543
S3	SKS	-0.060	-0.041	-0.027	1.629	1.282	1.064	0.592	0.482	0.325
	KS1	-0.119	-0.117	-0.110	1.587	1.301	1.124	0.545	0.512	0.489
	KS2	-0.137	-0.129	-0.105	1.990	1.630	1.373	0.629	0.558	0.447
	SKS	-0.050	-0.031	-0.020	1.705	1.317	1.088	0.563	0.462	0.316
S4	probit	-2.059	-1.068	-0.853	73.758	78.596	67.528	1.504	1.555	1.553
	KS1	1.015	1.008	0.994	1.804	1.797	1.777	1.371	1.362	1.340
	KS2	3.397	3.144	2.342	69.134	70.156	57.302	1.190	1.125	1.081
	SKS	0.031	0.021	0.017	0.909	0.745	0.624	0.501	0.414	0.288
S5	probit	-3.072	-1.578	-1.535	396.293	281.103	240.353	1.534	1.547	1.503
	KS1	3.312	3.519	3.813	3.637	3.818	4.105	3.474	3.615	3.819
	KS2	14.959	11.089	9.336	227.889	176.582	144.244	3.013	3.250	3.539
	SKS	0.046	0.026	0.019	1.302	1.029	0.854	0.559	0.456	0.310
S6	probit	-2.059	-1.068	-0.853	73.758	78.596	67.528	1.504	1.555	1.553
	KS1	6.190	6.370	6.766	6.381	6.546	6.939	6.146	6.285	6.760
	KS2	10.545	9.508	9.567	102.828	73.124	60.010	6.459	6.800	7.350
	SKS	0.250	0.175	0.120	2.419	2.004	1.655	0.619	0.500	0.330

Notes: See Table B1 for an explanation.

Table B13: Monte Carlo results for error design E3, regressor design R3 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.180	-0.164	-0.161	1.575	1.379	1.240	0.891	0.831	0.802
	probit	-4.264	-3.118	-1.643	193.052	148.631	140.418	1.536	1.601	1.534
	KS1	-0.001	0.000	-0.001	0.389	0.326	0.275	0.158	0.123	0.086
	KS2	-0.075	-0.061	-0.050	1.298	1.118	0.952	0.549	0.498	0.401
S2	SKS	0.026	0.037	0.031	0.927	0.796	0.681	0.717	0.648	0.419
	probit	-0.054	-0.039	-0.036	1.058	0.871	0.739	0.483	0.407	0.326
	KS1	-0.154	-0.141	-0.139	1.483	1.295	1.159	0.807	0.733	0.702
	KS2	-0.135	-0.106	-0.087	1.675	1.422	1.207	0.705	0.621	0.494
S3	SKS	-0.031	0.001	0.006	1.331	1.085	0.912	0.758	0.694	0.472
	KS1	-0.057	-0.041	-0.037	1.054	0.869	0.738	0.498	0.420	0.333
	KS2	-0.082	-0.068	-0.057	1.482	1.265	1.072	0.606	0.540	0.434
	SKS	-0.009	0.017	0.017	1.188	0.976	0.824	0.741	0.669	0.451
S4	probit	2.475	-0.511	2.536	121.645	250.349	458.507	1.688	1.639	1.582
	KS1	0.949	0.928	0.900	1.637	1.580	1.530	1.304	1.248	1.182
	KS2	2.003	1.431	1.058	36.665	36.270	29.626	1.075	0.914	0.742
	SKS	0.056	0.061	0.049	0.919	0.802	0.687	0.738	0.677	0.454
S5	probit	3.917	2.149	1.654	154.558	116.689	157.989	1.798	1.737	1.673
	KS1	3.069	3.162	3.211	3.369	3.424	3.450	3.303	3.436	3.500
	KS2	9.697	7.910	6.908	139.679	128.702	105.836	2.474	2.715	3.142
	SKS	0.046	0.054	0.043	0.989	0.851	0.726	0.741	0.675	0.453
S6	probit	2.475	-0.511	2.536	121.645	250.349	458.507	1.688	1.639	1.582
	KS1	5.908	6.001	6.207	6.071	6.152	6.356	6.018	6.082	6.192
	KS2	9.978	9.133	9.709	115.857	83.216	68.284	6.225	6.541	7.354
	SKS	0.147	0.119	0.087	1.684	1.371	1.140	0.761	0.699	0.471

Notes: See Table B1 for an explanation.

Table B14: Monte Carlo results for error design E4, regressor design R3 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.167	-0.171	-0.171	1.078	1.001	0.931	0.692	0.689	0.683
	probit	0.928	0.596	0.517	56.875	44.966	38.079	0.700	0.685	0.694
	KS1	-0.006	-0.007	-0.005	0.389	0.322	0.275	0.186	0.148	0.114
	KS2	-0.001	-0.001	-0.001	0.544	0.468	0.402	0.330	0.282	0.218
S2	SKS	0.054	0.045	0.034	0.631	0.566	0.478	0.540	0.421	0.267
	probit	-0.083	0.065	0.020	17.773	21.945	19.323	0.668	0.631	0.560
	KS1	-0.095	-0.090	-0.072	0.880	0.774	0.669	0.501	0.452	0.344
	KS2	-0.013	-0.009	-0.007	0.653	0.545	0.463	0.359	0.301	0.228
S3	SKS	0.051	0.044	0.033	0.658	0.584	0.493	0.564	0.432	0.275
	KS1	-0.117	0.029	-0.008	17.823	21.984	19.380	0.440	0.364	0.284
	KS2	-0.118	0.050	0.017	29.249	27.488	23.674	0.404	0.336	0.264
	SKS	-0.069	0.061	-0.016	17.676	21.854	19.216	0.568	0.444	0.282
S4	probit	0.039	0.188	0.027	7.274	10.547	13.131	0.811	0.805	0.808
	KS1	0.738	0.708	0.673	1.609	1.568	1.497	0.910	0.787	0.687
	KS2	0.508	0.501	0.498	7.311	5.312	4.451	0.596	0.505	0.411
	SKS	0.061	0.051	0.039	0.640	0.578	0.490	0.565	0.441	0.282
S5	probit	0.348	0.314	0.251	16.678	14.392	15.469	0.886	0.865	0.868
	KS1	3.927	4.544	5.109	4.327	4.963	5.475	3.825	4.394	5.339
	KS2	5.671	5.115	6.142	103.375	74.250	60.861	3.124	3.420	3.874
	SKS	0.056	0.047	0.035	0.651	0.581	0.491	0.563	0.434	0.276
S6	probit	0.039	0.188	0.027	7.274	10.547	13.131	0.811	0.805	0.808
	KS1	7.275	7.540	7.638	7.420	7.658	7.727	7.275	7.549	7.665
	KS2	7.551	7.959	8.841	9.101	8.950	9.663	6.768	7.230	8.199
	SKS	0.120	0.080	0.057	1.008	0.803	0.667	0.574	0.439	0.278

Notes: See Table B1 for an explanation.

Table B15: Monte Carlo results for error design E5, regressor design R3 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.476	-0.474	-0.471	1.910	1.865	1.830	1.650	1.675	1.694
	probit	-0.046	-0.050	-0.051	0.409	0.371	0.333	0.178	0.162	0.146
	KS1	-0.144	-0.130	-0.110	0.518	0.449	0.383	0.408	0.355	0.258
	KS2	0.001	0.005	0.007	0.326	0.270	0.234	0.173	0.150	0.128
S2	SKS	-0.009	-0.006	-0.002	0.253	0.209	0.178	0.136	0.114	0.090
	probit	-0.051	-0.052	-0.052	0.453	0.398	0.352	0.181	0.162	0.146
	KS1	-0.410	-0.401	-0.406	1.967	1.939	1.973	1.644	1.699	1.823
	KS2	-0.116	-0.132	-0.183	1.179	1.198	1.342	0.290	0.314	0.859
S3	SKS	-0.044	-0.032	-0.020	0.734	0.609	0.501	0.154	0.125	0.096
	KS1	-0.156	-0.140	-0.121	0.613	0.531	0.461	0.437	0.382	0.300
	KS2	-0.007	-0.001	0.003	0.467	0.373	0.317	0.183	0.157	0.130
	SKS	-0.015	-0.010	-0.005	0.335	0.275	0.232	0.141	0.118	0.093
S4	probit	0.004	0.003	-0.008	0.316	0.269	0.238	0.195	0.165	0.145
	KS1	2.465	3.144	3.771	4.748	5.252	5.709	2.253	2.416	4.045
	KS2	1.211	1.261	1.258	2.569	2.335	2.180	1.929	1.988	2.042
	SKS	-0.012	-0.008	-0.004	0.279	0.228	0.194	0.142	0.118	0.093
S5	probit	0.015	0.025	0.032	0.318	0.273	0.245	0.197	0.170	0.157
	KS1	6.563	6.960	7.316	6.952	7.255	7.561	6.690	7.059	7.444
	KS2	3.204	3.255	3.272	3.462	3.467	3.448	3.273	3.324	3.374
	SKS	-0.030	-0.021	-0.013	0.571	0.470	0.390	0.150	0.122	0.095
S6	probit	0.004	0.003	-0.008	0.316	0.269	0.238	0.195	0.165	0.145
	KS1	8.949	8.988	9.048	9.048	9.068	9.116	8.760	8.849	8.920
	KS2	5.940	5.964	6.029	6.066	6.071	6.120	5.774	5.797	5.891
	SKS	-0.065	-0.058	-0.029	2.400	2.165	1.875	0.218	0.166	0.115

Notes: See Table B1 for an explanation.

Table B16: Monte Carlo results for error design E1, regressor design R4 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.144	-0.137	-0.133	1.575	1.317	1.175	0.495	0.484	0.505
	probit	0.000	-0.001	0.000	0.383	0.320	0.271	0.220	0.183	0.136
	KS1	0.000	-0.001	-0.001	0.373	0.305	0.257	0.126	0.101	0.074
	KS2	0.004	0.002	0.001	0.370	0.320	0.277	0.207	0.181	0.144
S2	SKS	-0.004	-0.003	-0.002	0.423	0.348	0.294	0.231	0.189	0.141
	probit	0.000	-0.001	0.000	0.383	0.320	0.271	0.220	0.183	0.136
	KS1	-0.050	-0.036	-0.028	1.304	0.985	0.813	0.333	0.269	0.202
	KS2	-0.011	-0.008	-0.006	1.006	0.749	0.619	0.274	0.226	0.169
S3	SKS	-0.007	-0.005	-0.003	0.873	0.644	0.532	0.237	0.194	0.144
	KS1	0.000	0.000	0.000	0.398	0.329	0.279	0.221	0.181	0.136
	KS2	0.002	0.001	0.000	0.452	0.379	0.324	0.254	0.216	0.165
	SKS	-0.004	-0.003	-0.002	0.434	0.357	0.301	0.234	0.192	0.144
S4	probit	-0.001	-0.002	-0.002	0.729	0.577	0.486	0.302	0.257	0.198
	KS1	0.724	0.724	0.694	1.421	1.344	1.280	0.949	0.866	0.706
	KS2	0.123	0.115	0.098	2.795	2.078	1.719	0.541	0.414	0.264
	SKS	-0.009	-0.006	-0.004	0.536	0.424	0.355	0.248	0.199	0.148
S5	probit	-0.010	-0.009	-0.007	0.548	0.459	0.392	0.274	0.238	0.187
	KS1	1.660	1.766	1.904	2.224	2.236	2.306	1.652	1.751	1.889
	KS2	0.760	0.634	0.531	5.346	4.129	3.444	1.926	1.592	1.102
	SKS	-0.050	-0.030	-0.020	1.597	1.194	0.978	0.337	0.231	0.158
S6	probit	-0.001	-0.002	-0.002	0.729	0.577	0.486	0.302	0.257	0.198
	KS1	3.768	3.945	4.156	4.131	4.251	4.416	3.843	3.968	4.052
	KS2	1.620	1.414	1.238	7.170	6.324	5.540	5.153	4.831	4.085
	SKS	-0.234	-0.269	-0.189	6.087	5.555	4.604	5.219	4.830	3.274

Notes: See Table B1 for an explanation.

Table B17: Monte Carlo results for error design E2, regressor design R4 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.184	-0.156	-0.144	12.571	8.939	7.317	0.550	0.510	0.494
	probit	0.304	0.154	-0.012	18.978	19.815	20.755	0.711	0.651	0.558
	KS1	-0.001	0.000	0.000	0.368	0.308	0.261	0.141	0.113	0.084
	KS2	-0.022	-0.017	-0.014	1.229	0.948	0.794	0.332	0.286	0.233
S2	SKS	-0.008	-0.004	-0.002	0.686	0.577	0.489	0.389	0.320	0.242
	probit	-0.061	-0.056	-0.054	16.654	11.799	9.638	0.477	0.411	0.350
	KS1	-0.154	-0.123	-0.108	12.549	8.917	7.293	0.550	0.484	0.429
	KS2	-0.113	-0.078	-0.057	12.445	8.832	7.215	0.515	0.429	0.330
S3	SKS	-0.081	-0.044	-0.030	12.491	8.845	7.223	0.450	0.360	0.266
	KS1	-0.051	-0.047	-0.043	16.616	11.772	9.615	0.487	0.410	0.338
	KS2	-0.048	-0.040	-0.031	16.933	12.006	9.805	0.499	0.420	0.330
	SKS	-0.030	-0.019	-0.013	16.649	11.787	9.625	0.446	0.361	0.267
S4	probit	0.716	-0.050	-0.006	150.117	109.533	89.921	0.808	0.731	0.664
	KS1	0.849	0.875	0.909	1.518	1.480	1.459	1.143	1.173	1.210
	KS2	0.445	0.294	0.224	13.439	9.630	7.884	1.034	0.882	0.654
	SKS	-0.030	-0.019	-0.014	1.038	0.854	0.718	0.472	0.376	0.278
S5	probit	-0.003	-0.124	-0.049	13.330	38.204	32.195	0.737	0.694	0.632
	KS1	1.779	1.883	2.014	2.293	2.321	2.391	1.774	1.876	2.020
	KS2	1.336	0.982	0.794	11.688	8.700	7.218	2.530	2.430	1.969
	SKS	-0.094	-0.090	-0.065	2.829	2.440	2.032	1.311	0.780	0.406
S6	probit	0.716	-0.050	-0.006	150.117	109.533	89.921	0.808	0.731	0.664
	KS1	3.979	4.117	4.294	4.302	4.390	4.527	3.999	4.047	4.167
	KS2	3.447	2.600	2.075	17.132	14.150	11.916	5.493	5.476	4.890
	SKS	0.086	-0.103	-0.174	6.954	6.631	6.137	5.296	5.326	4.998

Notes: See Table B1 for an explanation.

Table B18: Monte Carlo results for error design E3, regressor design R4 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.053	-0.070	-0.074	4.185	3.059	2.532	0.525	0.464	0.424
	probit	0.315	0.199	0.003	220.303	156.917	131.606	0.780	0.710	0.631
	KS1	0.004	0.001	0.001	0.379	0.318	0.269	0.135	0.106	0.079
	KS2	-0.010	-0.009	-0.007	0.809	0.704	0.604	0.357	0.311	0.251
S2	SKS	0.003	0.004	0.004	0.741	0.633	0.538	0.426	0.357	0.270
	probit	-0.016	-0.017	-0.016	14.758	10.446	8.531	0.430	0.363	0.286
	KS1	-0.031	-0.047	-0.049	4.138	3.012	2.485	0.521	0.449	0.381
	KS2	-0.011	-0.023	-0.020	3.918	2.915	2.392	0.532	0.446	0.343
S3	SKS	0.020	0.010	0.008	4.303	3.077	2.517	0.480	0.391	0.289
	KS1	-0.013	-0.013	-0.013	14.761	10.449	8.534	0.452	0.373	0.290
	KS2	-0.014	-0.013	-0.012	14.818	10.493	8.570	0.494	0.420	0.331
	SKS	0.002	0.001	0.002	14.748	10.438	8.524	0.467	0.383	0.285
S4	probit	0.258	7.272	5.037	23.010	1833.465	1497.056	0.895	0.857	0.794
	KS1	0.821	0.852	0.889	1.501	1.452	1.434	1.121	1.135	1.177
	KS2	0.303	0.229	0.188	2.680	2.328	1.987	0.992	0.874	0.665
	SKS	-0.011	-0.007	-0.004	1.077	0.898	0.750	0.502	0.408	0.298
S5	probit	0.724	0.308	0.307	55.168	53.441	47.048	0.793	0.768	0.739
	KS1	1.726	1.837	1.972	2.221	2.265	2.343	1.723	1.821	1.972
	KS2	1.173	0.864	0.747	8.406	6.495	5.492	2.569	2.381	2.074
	SKS	-0.064	-0.066	-0.045	2.799	2.415	1.991	1.217	0.772	0.415
S6	probit	0.258	7.272	5.037	23.010	1833.465	1497.056	0.895	0.857	0.794
	KS1	3.914	4.060	4.249	4.249	4.345	4.491	3.979	4.018	4.139
	KS2	2.864	2.252	1.885	13.443	11.400	9.844	5.236	5.328	5.132
	SKS	0.365	0.088	-0.037	6.912	6.561	6.074	5.025	5.100	4.851

Notes: See Table B1 for an explanation.

Table B19: Monte Carlo results for error design E4, regressor design R4 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.089	-0.073	-0.066	6.056	4.320	3.539	0.418	0.362	0.315
	probit	-0.021	-0.028	-0.033	3.963	8.093	6.639	0.443	0.361	0.291
	KS1	-0.005	-0.002	-0.001	0.490	0.396	0.333	0.174	0.134	0.097
	KS2	0.004	0.002	0.001	0.529	0.466	0.402	0.287	0.245	0.197
S2	SKS	0.023	0.021	0.016	0.692	0.592	0.508	0.415	0.345	0.265
	probit	0.014	0.016	0.016	0.838	0.649	0.544	0.326	0.269	0.212
	KS1	-0.065	-0.044	-0.033	6.031	4.288	3.505	0.386	0.308	0.235
	KS2	-0.045	-0.025	-0.018	5.806	4.126	3.371	0.381	0.309	0.234
S3	SKS	-0.016	0.000	0.002	6.007	4.265	3.486	0.441	0.363	0.276
	KS1	0.007	0.009	0.009	0.850	0.655	0.547	0.320	0.261	0.200
	KS2	0.004	0.003	0.002	0.964	0.749	0.627	0.351	0.292	0.228
	SKS	0.019	0.019	0.015	0.972	0.770	0.647	0.432	0.357	0.273
S4	probit	0.011	-0.030	0.019	6.799	14.963	12.232	0.548	0.477	0.420
	KS1	0.777	0.803	0.816	1.417	1.378	1.341	1.008	1.016	0.983
	KS2	0.226	0.189	0.167	1.950	1.855	1.553	0.690	0.516	0.347
	SKS	0.015	0.016	0.012	0.913	0.764	0.647	0.472	0.382	0.286
S5	probit	-0.025	0.041	0.051	10.601	9.312	7.661	0.492	0.434	0.383
	KS1	1.687	1.786	1.918	2.201	2.221	2.295	1.701	1.781	1.906
	KS2	0.800	0.715	0.649	6.864	5.300	4.410	1.944	1.679	1.282
	SKS	-0.005	-0.019	-0.014	2.506	2.164	1.808	1.034	0.716	0.417
S6	probit	0.011	-0.030	0.019	6.799	14.963	12.232	0.548	0.477	0.420
	KS1	3.858	3.989	4.172	4.189	4.278	4.419	3.913	3.989	4.069
	KS2	2.537	1.993	1.727	12.012	9.462	8.059	5.019	4.748	4.155
	SKS	0.441	0.186	0.036	6.497	6.308	5.969	4.967	5.036	4.845

Notes: See Table B1 for an explanation.

Table B20: Monte Carlo results for error design E5, regressor design R4 and survivor probability 0.25.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.276	-0.279	-0.277	5.603	4.057	3.365	0.568	0.564	0.589
	probit	-0.183	-0.152	-0.143	14.214	10.059	8.216	0.348	0.315	0.289
	KS1	-0.076	-0.068	-0.061	0.297	0.243	0.205	0.108	0.082	0.063
	KS2	-0.065	-0.060	-0.056	0.579	0.510	0.440	0.257	0.229	0.193
S2	SKS	-0.067	-0.060	-0.057	0.564	0.476	0.410	0.283	0.244	0.199
	probit	-0.146	-0.142	-0.141	0.944	0.808	0.709	0.355	0.329	0.307
	KS1	-0.239	-0.235	-0.226	5.553	3.985	3.275	0.473	0.426	0.373
	KS2	-0.118	-0.098	-0.085	3.984	2.849	2.333	0.380	0.321	0.256
S3	SKS	-0.045	-0.050	-0.050	5.631	3.992	3.262	0.310	0.260	0.211
	KS1	-0.153	-0.147	-0.144	0.938	0.794	0.694	0.354	0.326	0.301
	KS2	-0.109	-0.093	-0.082	1.249	0.983	0.823	0.367	0.316	0.258
	SKS	-0.081	-0.069	-0.063	0.856	0.681	0.573	0.308	0.261	0.213
S4	probit	-0.085	-0.074	-0.073	2.892	2.108	1.737	0.423	0.367	0.312
	KS1	0.737	0.763	0.785	1.487	1.439	1.408	1.082	1.072	1.058
	KS2	0.065	0.035	0.024	3.416	2.716	2.261	0.840	0.689	0.504
	SKS	-0.096	-0.078	-0.070	0.881	0.701	0.592	0.350	0.282	0.226
S5	probit	-0.125	-0.109	-0.102	2.042	1.513	1.256	0.397	0.342	0.296
	KS1	1.715	1.809	1.951	2.238	2.262	2.340	1.739	1.818	1.962
	KS2	0.496	0.379	0.346	12.656	9.152	7.533	2.313	1.939	1.499
	SKS	-0.266	-0.188	-0.144	2.674	2.116	1.741	0.930	0.413	0.275
S6	probit	-0.085	-0.074	-0.073	2.892	2.108	1.737	0.423	0.367	0.312
	KS1	3.908	4.033	4.238	4.252	4.327	4.487	3.968	4.000	4.121
	KS2	1.463	1.122	1.006	13.912	10.586	8.916	5.352	4.868	4.120
	SKS	-0.686	-0.693	-0.559	7.063	6.640	5.764	6.026	5.780	4.858

Notes: See Table B1 for an explanation.

Table B21: Monte Carlo results for error design E1, regressor design R1 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.840	-0.852	-0.857	0.973	0.953	0.932	0.793	0.821	0.837
	probit	0.000	-0.002	-0.003	0.224	0.194	0.166	0.154	0.122	0.093
	KS1	-0.092	-0.075	-0.056	0.216	0.182	0.151	0.017	0.000	0.000
	KS2	-0.040	-0.036	-0.029	0.311	0.273	0.234	0.184	0.158	0.122
S2	SKS	-0.014	-0.011	-0.009	0.288	0.246	0.212	0.178	0.149	0.116
	probit	0.000	-0.002	-0.003	0.224	0.194	0.166	0.154	0.122	0.093
	KS1	-0.381	-0.339	-0.286	0.599	0.527	0.451	0.309	0.270	0.218
	KS2	-0.062	-0.054	-0.042	0.461	0.395	0.331	0.185	0.159	0.123
S3	SKS	-0.016	-0.012	-0.010	0.291	0.249	0.214	0.178	0.149	0.117
	KS1	-0.061	-0.047	-0.036	0.270	0.231	0.197	0.175	0.142	0.102
	KS2	-0.040	-0.036	-0.029	0.310	0.272	0.234	0.184	0.157	0.122
	SKS	-0.013	-0.011	-0.009	0.289	0.247	0.212	0.178	0.150	0.116
S4	probit	0.435	0.331	0.271	2.998	3.167	2.724	1.384	1.333	1.307
	KS1	0.426	0.426	0.413	0.867	0.853	0.826	0.295	0.256	0.204
	KS2	0.669	0.748	0.832	1.398	1.420	1.423	0.305	0.291	0.343
	SKS	-0.014	-0.011	-0.009	0.288	0.247	0.212	0.178	0.148	0.116
S5	probit	-0.452	-2.741	-2.866	56.672	59.285	50.303	1.887	2.003	2.095
	KS1	6.112	6.215	6.274	6.339	6.405	6.423	6.059	6.221	6.309
	KS2	4.958	5.040	5.159	5.517	5.491	5.573	4.382	4.474	4.564
	SKS	-0.013	-0.010	-0.008	0.288	0.247	0.212	0.179	0.149	0.116
S6	probit	0.435	0.331	0.271	2.998	3.167	2.724	1.384	1.333	1.307
	KS1	7.309	7.207	7.062	7.403	7.285	7.128	6.980	6.945	6.812
	KS2	7.432	7.320	7.306	7.862	7.664	7.597	6.659	6.673	6.736
	SKS	-0.014	-0.011	-0.009	0.288	0.247	0.212	0.178	0.149	0.116

Notes: See Table B1 for an explanation.

Table B22: Monte Carlo results for error design E2, regressor design R1 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.796	-0.767	-0.754	1.027	0.940	0.884	0.723	0.719	0.720
	probit	-8.205	-4.794	-3.587	147.860	104.734	85.528	0.377	0.335	0.312
	KS1	-0.118	-0.094	-0.072	0.364	0.305	0.255	0.052	0.015	0.000
	KS2	-0.299	-0.226	-0.177	0.732	0.589	0.495	0.339	0.270	0.199
S2	SKS	0.022	0.019	0.013	0.482	0.406	0.343	0.275	0.225	0.165
	probit	-0.296	-0.275	-0.267	0.593	0.507	0.451	0.324	0.279	0.266
	KS1	-0.506	-0.441	-0.382	0.846	0.729	0.635	0.365	0.319	0.264
	KS2	-0.366	-0.275	-0.214	0.881	0.710	0.600	0.353	0.278	0.202
S3	SKS	-0.069	-0.036	-0.026	0.856	0.659	0.546	0.303	0.234	0.171
	KS1	-0.264	-0.232	-0.208	0.572	0.479	0.411	0.300	0.245	0.205
	KS2	-0.302	-0.232	-0.181	0.731	0.596	0.501	0.341	0.270	0.199
	SKS	-0.029	-0.013	-0.010	0.780	0.606	0.502	0.290	0.231	0.169
S4	probit	1.455	1.739	1.595	30.236	35.189	28.779	1.894	1.840	1.849
	KS1	0.865	0.828	0.857	1.337	1.263	1.262	0.674	0.587	0.545
	KS2	0.655	0.628	0.703	2.740	2.408	2.416	0.541	0.415	0.320
	SKS	0.030	0.027	0.019	0.487	0.412	0.348	0.286	0.231	0.170
S5	probit	-3.425	-4.519	-13.220	34.949	91.266	479.634	2.726	2.926	3.126
	KS1	4.912	5.011	5.082	5.147	5.201	5.234	4.958	5.055	5.131
	KS2	7.249	7.027	7.147	10.928	9.982	9.525	4.668	4.819	5.223
	SKS	0.031	0.028	0.019	0.490	0.414	0.350	0.286	0.232	0.170
S6	probit	1.455	1.739	1.595	30.236	35.189	28.779	1.894	1.840	1.849
	KS1	6.722	6.639	6.527	6.778	6.684	6.563	6.315	6.253	6.198
	KS2	11.236	10.424	9.982	14.508	13.143	12.191	7.258	7.388	7.625
	SKS	0.230	0.147	0.098	1.859	1.400	1.146	0.298	0.233	0.170

Notes: See Table B1 for an explanation.

Table B23: Monte Carlo results for error design E3, regressor design R1 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.653	-0.650	-0.644	0.930	0.864	0.807	0.630	0.614	0.618
	probit	-2.155	-1.718	-1.414	23.194	28.157	27.917	0.488	0.433	0.370
	KS1	-0.125	-0.113	-0.092	0.433	0.372	0.314	0.081	0.047	0.009
	KS2	-0.325	-0.283	-0.221	0.885	0.744	0.631	0.404	0.337	0.250
	SKS	0.061	0.054	0.046	0.621	0.541	0.461	0.407	0.335	0.247
S2	probit	-0.257	-0.258	-0.251	0.573	0.511	0.453	0.326	0.296	0.270
	KS1	-0.457	-0.428	-0.390	0.816	0.718	0.635	0.412	0.369	0.319
	KS2	-0.361	-0.313	-0.245	0.941	0.789	0.670	0.415	0.346	0.256
	SKS	-0.041	-0.018	-0.006	0.935	0.748	0.628	0.439	0.355	0.259
	KS1	-0.255	-0.243	-0.223	0.632	0.542	0.468	0.327	0.290	0.234
S3	KS2	-0.351	-0.300	-0.233	1.067	0.858	0.720	0.408	0.341	0.252
	SKS	0.012	0.020	0.020	0.700	0.595	0.507	0.432	0.352	0.255
	probit	-0.476	10.664	6.310	24.707	579.857	473.594	3.042	3.144	3.240
	KS1	1.048	1.110	1.175	1.444	1.448	1.475	1.169	1.428	1.772
	KS2	0.835	0.776	0.790	3.660	3.156	2.752	0.782	0.680	0.618
S4	SKS	0.110	0.093	0.075	0.616	0.543	0.463	0.445	0.360	0.258
	probit	-25.613	-13.050	-8.661	736.865	521.207	425.589	2.759	2.602	2.331
	KS1	3.892	4.076	4.158	4.193	4.320	4.346	3.685	3.943	4.027
	KS2	5.672	6.047	6.015	9.849	9.945	9.223	3.755	3.898	4.020
	SKS	0.107	0.092	0.074	0.618	0.544	0.464	0.443	0.359	0.258
S5	probit	-0.476	10.664	6.310	24.707	579.857	473.594	3.042	3.144	3.240
	KS1	6.545	6.491	6.402	6.595	6.529	6.431	6.251	6.213	6.169
	KS2	12.643	12.182	11.362	16.723	15.832	14.403	7.334	7.672	7.908
	SKS	0.081	0.079	0.065	1.878	1.383	1.137	0.462	0.365	0.260

Notes: See Table B1 for an explanation.

Table B24: Monte Carlo results for error design E4, regressor design R1 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.044	0.059	0.057	0.717	0.614	0.530	0.486	0.397	0.316
	probit	-1.120	-1.140	-5.710	26.187	44.607	211.693	1.482	1.782	2.557
	KS1	0.025	0.015	0.003	0.432	0.376	0.323	0.157	0.121	0.093
	KS2	0.050	0.029	0.013	0.766	0.679	0.588	0.490	0.423	0.329
S2	SKS	0.243	0.255	0.222	0.922	0.872	0.799	0.861	0.857	0.816
	probit	0.236	0.250	0.249	0.620	0.549	0.489	0.447	0.395	0.339
	KS1	0.059	0.052	0.040	0.685	0.592	0.511	0.439	0.381	0.298
	KS2	0.063	0.037	0.018	0.814	0.706	0.609	0.516	0.434	0.334
S3	SKS	0.218	0.251	0.227	0.980	0.916	0.837	0.884	0.879	0.850
	KS1	0.155	0.151	0.138	0.636	0.558	0.490	0.441	0.388	0.318
	KS2	0.067	0.044	0.024	0.802	0.699	0.604	0.510	0.436	0.334
	SKS	0.279	0.320	0.294	0.962	0.909	0.838	0.881	0.881	0.860
S4	probit	2.206	0.746	0.386	57.414	46.143	55.230	2.652	2.765	2.826
	KS1	1.092	1.042	1.017	1.337	1.296	1.287	1.218	1.096	1.043
	KS2	0.390	0.331	0.254	1.129	1.006	0.881	0.655	0.538	0.403
	SKS	0.581	0.636	0.677	0.928	0.907	0.895	0.867	0.877	0.892
S5	probit	1.998	0.596	0.747	122.245	86.889	83.009	2.675	2.681	2.777
	KS1	2.230	2.137	1.972	2.592	2.508	2.355	2.350	2.302	2.126
	KS2	1.581	1.356	1.096	5.020	4.311	3.729	0.841	0.671	0.484
	SKS	0.571	0.631	0.673	0.941	0.913	0.899	0.868	0.877	0.892
S6	probit	2.206	0.746	0.386	57.414	46.143	55.230	2.652	2.765	2.826
	KS1	6.586	6.553	6.473	6.626	6.584	6.497	6.320	6.277	6.234
	KS2	16.043	14.820	14.232	19.748	17.830	16.682	10.843	11.412	12.095
	SKS	0.509	0.591	0.646	1.395	1.168	1.078	0.870	0.879	0.893

Notes: See Table B1 for an explanation.

Table B25: Monte Carlo results for error design E5, regressor design R1 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-1.321	-1.325	-1.325	1.412	1.394	1.376	1.269	1.284	1.300
	probit	0.006	0.006	0.006	0.121	0.108	0.094	0.074	0.064	0.052
	KS1	-0.195	-0.165	-0.128	0.243	0.208	0.175	0.179	0.148	0.097
	KS2	0.021	0.011	0.007	0.337	0.246	0.204	0.066	0.060	0.052
S2	SKS	0.005	0.012	0.018	0.087	0.075	0.066	0.061	0.050	0.043
	probit	0.006	0.006	0.006	0.121	0.108	0.094	0.075	0.064	0.052
	KS1	-0.932	-1.004	-1.127	1.311	1.331	1.370	0.411	0.532	1.271
	KS2	-0.446	-0.549	-0.732	1.063	1.009	1.065	0.122	0.184	0.737
S3	SKS	-0.002	0.009	0.016	0.170	0.128	0.107	0.061	0.050	0.043
	KS1	-0.192	-0.163	-0.126	0.247	0.212	0.178	0.179	0.150	0.100
	KS2	0.010	0.005	0.004	0.110	0.099	0.089	0.066	0.060	0.052
	SKS	0.005	0.012	0.018	0.087	0.075	0.067	0.061	0.050	0.044
S4	probit	0.079	0.096	0.112	0.235	0.225	0.216	0.122	0.138	0.155
	KS1	1.866	1.961	2.871	2.081	2.104	3.566	2.000	2.000	2.000
	KS2	2.386	2.379	2.376	2.419	2.399	2.391	2.330	2.338	2.339
	SKS	0.005	0.012	0.018	0.087	0.075	0.067	0.061	0.051	0.043
S5	probit	-0.045	-0.054	-0.067	0.258	0.222	0.192	0.099	0.092	0.093
	KS1	6.530	6.628	6.792	6.749	6.828	6.973	6.245	6.379	6.628
	KS2	3.836	3.780	3.728	3.863	3.799	3.744	3.777	3.734	3.673
	SKS	0.004	0.012	0.018	0.087	0.075	0.067	0.061	0.050	0.043
S6	probit	0.079	0.096	0.112	0.235	0.225	0.216	0.122	0.138	0.155
	KS1	7.574	7.503	7.514	7.704	7.623	7.626	7.214	7.169	7.232
	KS2	5.966	5.906	5.874	6.087	5.980	5.926	5.817	5.796	5.802
	SKS	0.016	0.018	0.022	0.282	0.204	0.168	0.061	0.051	0.043

Notes: See Table B1 for an explanation.

Table B26: Monte Carlo results for error design E1, regressor design R2 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.074	-0.072	-0.071	0.414	0.353	0.312	0.196	0.170	0.138
	probit	-0.003	-0.002	-0.002	0.232	0.201	0.172	0.146	0.123	0.092
	KS1	0.000	0.001	0.002	0.207	0.180	0.154	0.072	0.060	0.046
	KS2	0.000	0.001	0.000	0.267	0.232	0.199	0.155	0.131	0.102
S2	SKS	-0.008	-0.006	-0.005	0.251	0.214	0.183	0.149	0.124	0.092
	probit	-0.260	-0.076	-0.009	20.891	14.779	12.072	0.247	0.217	0.173
	KS1	-0.017	-0.012	-0.010	0.336	0.279	0.237	0.175	0.148	0.112
	KS2	-0.006	-0.003	-0.002	0.331	0.276	0.234	0.181	0.152	0.113
S3	SKS	-0.008	-0.006	-0.005	0.256	0.219	0.187	0.154	0.128	0.096
	KS1	-0.351	-0.174	-0.115	20.882	14.767	12.058	0.180	0.154	0.120
	KS2	-0.355	-0.178	-0.119	20.883	14.767	12.057	0.185	0.155	0.117
	SKS	-0.367	-0.185	-0.124	21.804	15.419	12.589	0.154	0.129	0.096
S4	probit	0.068	0.092	0.118	0.763	0.710	0.681	0.264	0.224	0.175
	KS1	0.555	0.556	0.525	1.087	1.061	1.020	0.377	0.330	0.273
	KS2	0.091	0.076	0.062	0.759	0.660	0.571	0.263	0.206	0.142
	SKS	-0.010	-0.007	-0.006	0.294	0.253	0.214	0.156	0.131	0.098
S5	probit	0.035	0.048	0.068	1.015	0.853	0.778	0.263	0.232	0.182
	KS1	2.097	2.169	2.241	2.451	2.493	2.532	2.100	2.252	2.398
	KS2	0.296	0.287	0.256	2.065	1.823	1.571	0.979	0.602	0.255
	SKS	-0.010	-0.007	-0.006	0.378	0.296	0.248	0.160	0.131	0.099
S6	probit	0.068	0.092	0.118	0.763	0.710	0.681	0.264	0.224	0.175
	KS1	4.736	4.814	4.890	4.927	4.981	5.037	4.980	5.139	5.304
	KS2	0.704	0.700	0.677	5.102	4.493	3.902	3.334	2.779	1.267
	SKS	-0.468	-0.402	-0.276	5.124	4.659	3.854	3.701	2.200	0.169

Notes: See Table B1 for an explanation.

Table B27: Monte Carlo results for error design E2, regressor design R2 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.064	-0.062	-0.060	0.575	0.480	0.411	0.241	0.207	0.163
	probit	0.506	0.221	0.171	54.525	39.543	32.296	0.387	0.336	0.272
	KS1	0.012	0.009	0.009	0.259	0.225	0.192	0.079	0.069	0.055
	KS2	-0.001	-0.002	-0.001	0.454	0.395	0.339	0.226	0.200	0.159
S2	SKS	0.014	0.011	0.010	0.435	0.367	0.312	0.237	0.202	0.153
	probit	0.183	0.074	0.043	21.212	15.244	12.482	0.451	0.378	0.298
	KS1	-0.029	-0.024	-0.020	0.558	0.458	0.387	0.246	0.207	0.159
	KS2	-0.013	-0.011	-0.008	0.597	0.497	0.421	0.285	0.244	0.187
S3	SKS	0.009	0.009	0.008	0.511	0.418	0.353	0.250	0.212	0.162
	KS1	0.101	0.013	0.006	21.201	15.231	12.473	0.373	0.308	0.232
	KS2	0.356	0.191	0.273	29.152	21.286	25.020	0.345	0.289	0.216
	SKS	0.157	0.091	0.061	21.239	15.216	12.435	0.265	0.222	0.168
S4	probit	0.091	0.195	0.304	7.696	6.374	5.377	0.480	0.383	0.290
	KS1	0.813	0.848	0.868	1.332	1.321	1.312	0.950	0.980	0.981
	KS2	0.237	0.172	0.142	5.918	4.321	3.542	0.469	0.393	0.286
	SKS	-0.005	-0.002	0.000	0.775	0.624	0.528	0.267	0.228	0.172
S5	probit	0.718	0.412	0.361	39.132	27.752	22.728	0.451	0.377	0.293
	KS1	2.230	2.304	2.378	2.581	2.605	2.645	2.333	2.511	2.704
	KS2	0.732	0.499	0.445	10.995	7.968	6.553	1.458	1.195	0.742
	SKS	-0.033	-0.022	-0.015	1.581	1.251	1.052	0.361	0.265	0.188
S6	probit	0.091	0.195	0.304	7.696	6.374	5.377	0.480	0.383	0.290
	KS1	4.832	4.903	4.966	5.007	5.054	5.101	5.113	5.270	5.431
	KS2	1.478	1.104	0.972	10.371	8.502	7.144	3.783	3.297	2.223
	SKS	-0.412	-0.465	-0.413	5.879	5.810	5.305	4.711	4.653	3.882

Notes: See Table B1 for an explanation.

Table B28: Monte Carlo results for error design E3, regressor design R2 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.109	-0.106	-0.104	0.597	0.513	0.451	0.249	0.209	0.170
	probit	-0.150	-0.150	-0.064	9.153	7.166	5.901	0.383	0.336	0.265
	KS1	0.006	0.007	0.007	0.265	0.215	0.181	0.061	0.047	0.033
	KS2	-0.021	-0.019	-0.016	0.400	0.348	0.301	0.202	0.172	0.141
S2	SKS	-0.017	-0.012	-0.009	0.401	0.339	0.288	0.226	0.187	0.140
	probit	0.047	0.154	0.242	14.064	10.111	8.305	0.436	0.359	0.270
	KS1	-0.059	-0.052	-0.046	0.559	0.469	0.398	0.244	0.205	0.158
	KS2	-0.044	-0.034	-0.027	0.570	0.476	0.404	0.270	0.229	0.180
S3	SKS	-0.020	-0.014	-0.010	0.451	0.377	0.318	0.237	0.196	0.147
	KS1	-0.102	-0.032	0.012	14.038	10.077	8.259	0.382	0.308	0.235
	KS2	-0.137	-0.064	-0.021	13.505	9.676	7.938	0.357	0.291	0.222
	SKS	-0.167	-0.096	-0.066	13.625	9.713	7.939	0.248	0.203	0.151
S4	probit	3.825	2.016	1.517	225.756	159.668	130.371	0.436	0.365	0.271
	KS1	0.827	0.858	0.865	1.334	1.326	1.308	0.974	1.019	0.976
	KS2	0.040	0.041	0.042	1.379	1.245	1.088	0.539	0.469	0.378
	SKS	-0.025	-0.018	-0.014	0.697	0.553	0.459	0.257	0.207	0.154
S5	probit	0.460	0.219	0.204	36.534	25.902	21.162	0.438	0.368	0.282
	KS1	2.170	2.268	2.348	2.524	2.571	2.617	2.237	2.438	2.611
	KS2	0.302	0.314	0.299	3.496	3.475	2.995	1.846	1.668	1.436
	SKS	-0.073	-0.045	-0.031	1.310	0.984	0.808	0.294	0.220	0.159
S6	probit	3.825	2.016	1.517	225.756	159.668	130.371	0.436	0.365	0.271
	KS1	4.810	4.875	4.943	4.982	5.030	5.080	5.100	5.263	5.423
	KS2	1.792	1.234	1.017	19.372	14.278	11.840	4.235	4.119	3.762
	SKS	-0.655	-0.668	-0.556	6.170	6.090	5.486	5.044	5.139	4.356

Notes: See Table B1 for an explanation.

Table B29: Monte Carlo results for error design E4, regressor design R2 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.084	-0.082	-0.081	0.654	0.541	0.468	0.262	0.221	0.175
	probit	-0.104	-0.309	0.039	15.213	24.443	40.299	0.490	0.418	0.321
	KS1	0.008	0.007	0.006	0.253	0.219	0.185	0.058	0.046	0.033
	KS2	-0.015	-0.011	-0.010	0.458	0.375	0.320	0.190	0.166	0.134
S2	SKS	-0.018	-0.013	-0.009	0.513	0.423	0.358	0.269	0.217	0.162
	probit	-0.999	-0.613	-0.585	91.368	64.835	53.783	0.506	0.424	0.336
	KS1	-0.038	-0.037	-0.033	0.626	0.507	0.429	0.255	0.211	0.162
	KS2	-0.040	-0.029	-0.022	0.713	0.554	0.464	0.262	0.214	0.165
S3	SKS	-0.024	-0.016	-0.012	0.619	0.492	0.413	0.280	0.225	0.169
	KS1	-1.000	-0.605	-0.524	91.379	64.843	53.790	0.393	0.316	0.240
	KS2	-1.003	-0.414	-0.424	92.593	67.041	56.306	0.365	0.282	0.206
	SKS	-0.751	-0.376	-0.279	91.042	64.516	53.018	0.307	0.239	0.178
S4	probit	-0.021	0.165	0.246	7.288	12.870	12.792	0.473	0.404	0.311
	KS1	0.824	0.869	0.905	1.334	1.333	1.336	1.020	1.086	1.136
	KS2	0.171	0.154	0.130	5.925	4.461	3.659	0.507	0.418	0.294
	SKS	-0.035	-0.025	-0.018	0.763	0.609	0.511	0.300	0.236	0.176
S5	probit	-0.463	-0.202	-0.085	23.325	19.331	16.176	0.503	0.429	0.333
	KS1	2.188	2.269	2.350	2.526	2.567	2.617	2.244	2.441	2.646
	KS2	0.865	0.604	0.523	20.744	14.864	12.173	1.816	1.597	1.361
	SKS	-0.109	-0.072	-0.050	1.739	1.343	1.108	0.387	0.269	0.189
S6	probit	-0.021	0.165	0.246	7.288	12.870	12.792	0.473	0.404	0.311
	KS1	4.853	4.916	4.973	5.005	5.055	5.100	5.129	5.296	5.448
	KS2	2.803	1.817	1.439	36.501	26.207	21.506	4.182	4.074	3.791
	SKS	-0.586	-0.656	-0.609	6.083	6.031	5.726	4.841	4.921	4.564

Notes: See Table B1 for an explanation.

Table B30: Monte Carlo results for error design E5, regressor design R2 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.061	-0.062	-0.062	0.394	0.343	0.301	0.193	0.168	0.137
	probit	0.007	0.002	0.001	0.571	0.425	0.352	0.147	0.127	0.101
	KS1	-0.037	-0.032	-0.025	0.205	0.168	0.140	0.056	0.035	0.018
	KS2	0.004	0.003	0.004	0.225	0.192	0.164	0.121	0.104	0.080
S2	SKS	0.022	0.021	0.022	0.219	0.186	0.161	0.133	0.107	0.085
	probit	0.009	0.011	0.015	0.339	0.321	0.304	0.169	0.147	0.119
	KS1	-0.072	-0.069	-0.066	0.391	0.340	0.299	0.211	0.180	0.151
	KS2	0.001	0.001	0.003	0.252	0.212	0.180	0.136	0.113	0.086
S3	SKS	0.021	0.021	0.022	0.224	0.191	0.165	0.138	0.111	0.088
	KS1	-0.040	-0.037	-0.032	0.297	0.265	0.232	0.169	0.144	0.115
	KS2	0.001	0.002	0.003	0.242	0.206	0.175	0.135	0.113	0.085
	SKS	0.021	0.021	0.022	0.224	0.191	0.166	0.138	0.113	0.089
S4	probit	0.025	0.025	0.029	0.483	0.446	0.422	0.203	0.182	0.149
	KS1	0.438	0.426	0.393	1.101	1.033	0.984	0.369	0.334	0.314
	KS2	0.089	0.085	0.060	0.786	0.652	0.539	0.178	0.140	0.098
	SKS	0.020	0.020	0.022	0.263	0.233	0.198	0.143	0.115	0.091
S5	probit	0.020	0.018	0.023	0.476	0.439	0.420	0.209	0.185	0.151
	KS1	2.069	2.149	2.185	2.433	2.472	2.494	1.985	2.183	2.251
	KS2	0.328	0.328	0.287	1.645	1.559	1.357	0.397	0.230	0.133
	SKS	0.018	0.018	0.020	0.410	0.327	0.283	0.144	0.116	0.091
S6	probit	0.025	0.025	0.029	0.483	0.446	0.422	0.203	0.182	0.149
	KS1	4.781	4.847	4.918	4.950	4.997	5.053	4.983	5.139	5.324
	KS2	0.808	0.795	0.696	3.709	3.312	2.897	1.643	0.696	0.194
	SKS	-0.248	-0.185	-0.117	4.126	3.602	2.959	0.442	0.201	0.121

Notes: See Table B1 for an explanation.

Table B31: Monte Carlo results for error design E1, regressor design R3 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.154	-0.153	-0.153	0.798	0.752	0.720	0.602	0.609	0.612
	probit	0.001	0.000	0.000	0.256	0.221	0.190	0.168	0.141	0.108
	KS1	-0.015	-0.012	-0.009	0.277	0.239	0.204	0.141	0.118	0.090
	KS2	-0.005	-0.005	-0.003	0.349	0.301	0.258	0.217	0.185	0.142
S2	SKS	-0.005	-0.005	-0.004	0.279	0.239	0.205	0.180	0.150	0.114
	probit	0.001	0.000	0.000	0.256	0.221	0.190	0.168	0.141	0.108
	KS1	-0.081	-0.068	-0.052	0.594	0.513	0.434	0.390	0.335	0.237
	KS2	-0.007	-0.006	-0.004	0.376	0.318	0.272	0.224	0.189	0.144
S3	SKS	-0.005	-0.005	-0.004	0.281	0.241	0.206	0.180	0.151	0.114
	KS1	-0.008	-0.008	-0.006	0.280	0.242	0.207	0.179	0.152	0.115
	KS2	-0.005	-0.005	-0.004	0.350	0.302	0.259	0.217	0.186	0.142
	SKS	-0.005	-0.005	-0.004	0.279	0.239	0.205	0.179	0.150	0.114
S4	probit	-0.063	-0.063	-0.096	0.895	0.864	0.886	0.517	0.491	0.518
	KS1	0.474	0.408	0.319	1.612	1.468	1.274	0.431	0.324	0.213
	KS2	0.371	0.356	0.371	1.492	1.428	1.366	0.344	0.290	0.251
	SKS	-0.005	-0.005	-0.004	0.280	0.240	0.206	0.180	0.150	0.114
S5	probit	-0.223	-0.269	-0.307	0.971	0.956	0.944	0.567	0.564	0.555
	KS1	5.323	6.351	7.061	5.914	6.866	7.482	4.877	6.647	7.519
	KS2	3.537	3.829	4.248	4.149	4.470	4.954	3.382	3.491	3.627
	SKS	-0.005	-0.005	-0.004	0.280	0.240	0.206	0.180	0.151	0.114
S6	probit	-0.063	-0.063	-0.096	0.895	0.864	0.886	0.517	0.491	0.518
	KS1	8.598	8.794	8.906	8.713	8.902	9.002	8.461	8.686	8.806
	KS2	7.408	7.587	7.911	7.697	7.867	8.182	6.974	7.150	7.514
	SKS	0.039	0.022	0.014	0.708	0.563	0.464	0.182	0.151	0.115

Notes: See Table B1 for an explanation.

Table B32: Monte Carlo results for error design E2, regressor design R3 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.133	-0.132	-0.130	0.828	0.758	0.701	0.528	0.513	0.514
	probit	-4.396	-2.249	-1.596	306.498	216.805	177.051	0.398	0.362	0.321
	KS1	-0.007	-0.006	-0.004	0.315	0.267	0.227	0.138	0.115	0.085
	KS2	-0.047	-0.036	-0.028	0.709	0.594	0.501	0.379	0.313	0.231
S2	SKS	-0.008	-0.006	-0.004	0.486	0.409	0.346	0.284	0.234	0.174
	probit	-0.047	-0.047	-0.045	0.568	0.494	0.430	0.308	0.266	0.228
	KS1	-0.107	-0.100	-0.088	0.793	0.712	0.630	0.474	0.438	0.382
	KS2	-0.059	-0.045	-0.034	0.769	0.644	0.542	0.405	0.334	0.243
S3	SKS	-0.015	-0.009	-0.006	0.572	0.464	0.390	0.295	0.240	0.177
	KS1	-0.047	-0.043	-0.039	0.587	0.506	0.436	0.316	0.272	0.222
	KS2	-0.054	-0.041	-0.031	0.749	0.624	0.525	0.390	0.323	0.236
	SKS	-0.012	-0.008	-0.005	0.551	0.450	0.380	0.290	0.239	0.176
S4	probit	-0.211	-0.297	-0.294	8.081	6.169	10.545	0.828	0.745	0.733
	KS1	0.766	0.721	0.652	1.630	1.580	1.484	0.882	0.746	0.552
	KS2	1.024	0.697	0.550	35.521	25.150	20.551	0.583	0.471	0.331
	SKS	-0.007	-0.005	-0.003	0.518	0.428	0.361	0.285	0.236	0.174
S5	probit	-0.641	-0.742	-0.741	3.710	17.261	14.184	0.886	0.825	0.724
	KS1	3.551	4.045	4.776	3.875	4.426	5.191	3.595	3.856	4.549
	KS2	4.471	4.363	5.182	75.185	55.890	45.888	3.057	3.307	3.581
	SKS	-0.005	-0.004	-0.003	0.739	0.570	0.475	0.292	0.239	0.176
S6	probit	-0.211	-0.297	-0.294	8.081	6.169	10.545	0.828	0.745	0.733
	KS1	6.947	7.296	7.590	7.090	7.429	7.708	6.857	7.246	7.600
	KS2	7.953	8.406	9.264	24.301	18.449	16.479	6.926	7.464	8.353
	SKS	0.060	0.057	0.041	1.318	1.114	0.927	0.304	0.243	0.178

Notes: See Table B1 for an explanation.

Table B33: Monte Carlo results for error design E3, regressor design R3 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.126	-0.121	-0.122	0.899	0.816	0.757	0.577	0.557	0.552
	probit	-0.284	-0.269	-0.278	26.137	19.261	17.904	0.510	0.453	0.415
	KS1	-0.005	-0.004	-0.003	0.275	0.232	0.196	0.101	0.080	0.052
	KS2	-0.040	-0.035	-0.028	0.745	0.648	0.554	0.401	0.337	0.267
S2	SKS	-0.010	-0.005	-0.004	0.510	0.428	0.364	0.306	0.250	0.191
	probit	-0.047	-0.044	-0.045	0.609	0.532	0.470	0.357	0.310	0.272
	KS1	-0.109	-0.106	-0.104	0.868	0.784	0.713	0.544	0.507	0.481
	KS2	-0.065	-0.058	-0.046	0.885	0.764	0.649	0.476	0.390	0.301
S3	SKS	-0.017	-0.009	-0.007	0.591	0.483	0.408	0.318	0.258	0.195
	KS1	-0.045	-0.043	-0.043	0.619	0.539	0.473	0.356	0.311	0.269
	KS2	-0.049	-0.044	-0.036	0.811	0.703	0.600	0.426	0.362	0.287
	SKS	-0.014	-0.008	-0.006	0.568	0.466	0.395	0.312	0.255	0.194
S4	probit	-0.668	-0.650	-0.695	10.431	8.845	7.520	0.953	0.849	0.778
	KS1	0.794	0.720	0.626	1.564	1.469	1.356	1.003	0.899	0.719
	KS2	0.414	0.328	0.270	1.877	1.672	1.493	0.649	0.548	0.415
	SKS	-0.009	-0.004	-0.003	0.528	0.439	0.373	0.306	0.251	0.192
S5	probit	-0.477	-0.446	-0.580	18.433	30.475	24.945	0.998	0.925	0.831
	KS1	3.175	3.377	3.727	3.448	3.661	4.068	3.449	3.540	3.677
	KS2	10.494	7.253	6.251	258.944	185.775	151.715	2.702	3.077	3.282
	SKS	-0.012	-0.006	-0.005	0.556	0.459	0.389	0.314	0.255	0.194
S6	probit	-0.668	-0.650	-0.695	10.431	8.845	7.520	0.953	0.849	0.778
	KS1	6.460	6.719	7.210	6.611	6.878	7.382	6.410	6.640	7.167
	KS2	11.575	9.997	9.851	223.746	158.343	129.421	6.743	7.096	7.541
	SKS	0.058	0.040	0.027	1.144	0.909	0.754	0.323	0.262	0.197

Notes: See Table B1 for an explanation.

Table B34: Monte Carlo results for error design E4, regressor design R3 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.015	-0.014	-0.012	0.753	0.655	0.566	0.467	0.399	0.316
	probit	-0.046	-0.128	-0.230	11.046	12.842	11.014	0.909	0.901	1.024
	KS1	0.001	0.001	0.001	0.304	0.248	0.209	0.110	0.085	0.055
	KS2	-0.009	-0.004	-0.004	0.683	0.592	0.510	0.412	0.351	0.277
S2	SKS	0.019	0.017	0.016	0.690	0.609	0.522	0.512	0.432	0.313
	probit	0.033	0.034	0.036	0.590	0.511	0.441	0.386	0.325	0.259
	KS1	-0.011	-0.011	-0.009	0.731	0.633	0.544	0.448	0.383	0.299
	KS2	-0.006	-0.006	-0.005	0.776	0.664	0.567	0.468	0.388	0.296
S3	SKS	0.017	0.015	0.015	0.721	0.630	0.539	0.520	0.442	0.319
	KS1	0.028	0.029	0.031	0.603	0.520	0.448	0.397	0.332	0.259
	KS2	-0.002	-0.001	-0.001	0.733	0.630	0.540	0.467	0.381	0.292
	SKS	0.020	0.018	0.017	0.710	0.622	0.533	0.518	0.438	0.317
S4	probit	-0.534	-0.662	-0.762	34.285	29.826	28.322	1.024	0.932	0.812
	KS1	0.716	0.636	0.498	1.269	1.183	1.053	0.914	0.781	0.625
	KS2	0.275	0.181	0.121	5.587	3.984	3.259	0.619	0.462	0.328
	SKS	0.028	0.024	0.022	0.700	0.617	0.530	0.518	0.441	0.319
S5	probit	-0.546	-0.718	-0.753	18.607	15.474	13.913	1.112	1.013	0.898
	KS1	2.775	2.808	2.825	3.028	3.042	3.040	3.089	3.162	3.286
	KS2	4.432	4.103	3.625	80.062	87.602	71.549	1.709	1.762	2.167
	SKS	0.026	0.022	0.020	0.713	0.625	0.535	0.520	0.441	0.319
S6	probit	-0.534	-0.662	-0.762	34.285	29.826	28.322	1.024	0.932	0.812
	KS1	5.899	5.947	6.090	6.031	6.084	6.252	6.067	6.096	6.125
	KS2	9.615	9.187	9.541	71.952	51.313	42.352	6.765	7.390	8.345
	SKS	0.036	0.029	0.024	0.859	0.745	0.629	0.523	0.445	0.322

Notes: See Table B1 for an explanation.

Table B35: Monte Carlo results for error design E5, regressor design R3 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.216	-0.213	-0.212	0.834	0.807	0.787	0.682	0.689	0.699
	probit	-0.017	-0.017	-0.016	0.222	0.191	0.165	0.120	0.103	0.083
	KS1	-0.057	-0.050	-0.043	0.261	0.223	0.188	0.173	0.143	0.099
	KS2	0.000	0.003	0.005	0.190	0.165	0.143	0.119	0.103	0.084
S2	SKS	-0.004	-0.001	0.002	0.151	0.128	0.111	0.098	0.080	0.064
	probit	-0.017	-0.016	-0.016	0.222	0.191	0.165	0.120	0.103	0.083
	KS1	-0.118	-0.109	-0.096	0.610	0.551	0.489	0.417	0.366	0.283
	KS2	-0.001	0.002	0.003	0.213	0.182	0.162	0.121	0.105	0.085
S3	SKS	-0.004	-0.001	0.002	0.152	0.129	0.112	0.098	0.080	0.064
	KS1	-0.059	-0.053	-0.046	0.295	0.251	0.214	0.195	0.163	0.117
	KS2	0.000	0.003	0.005	0.190	0.165	0.143	0.120	0.103	0.084
	SKS	-0.004	-0.001	0.002	0.151	0.129	0.112	0.098	0.080	0.064
S4	probit	-0.008	-0.012	-0.031	0.299	0.285	0.257	0.185	0.177	0.152
	KS1	0.942	0.947	1.185	2.477	2.291	2.643	1.244	1.530	1.732
	KS2	0.989	1.119	1.163	2.089	2.054	1.966	0.917	1.580	1.808
	SKS	-0.004	-0.001	0.002	0.152	0.129	0.111	0.098	0.080	0.064
S5	probit	-0.036	-0.045	-0.059	0.308	0.286	0.257	0.183	0.172	0.149
	KS1	7.033	7.615	8.132	7.364	7.882	8.375	7.092	7.691	8.206
	KS2	3.341	3.393	3.387	3.636	3.661	3.612	3.343	3.398	3.428
	SKS	-0.004	-0.001	0.002	0.152	0.129	0.112	0.098	0.080	0.064
S6	probit	-0.008	-0.012	-0.031	0.299	0.285	0.257	0.185	0.177	0.152
	KS1	8.841	8.939	9.093	8.949	9.033	9.184	8.699	8.797	8.949
	KS2	6.374	6.367	6.341	6.545	6.512	6.458	6.059	6.087	6.118
	SKS	0.015	0.020	0.018	0.895	0.739	0.617	0.102	0.081	0.065

Notes: See Table B1 for an explanation.

Table B36: Monte Carlo results for error design E1, regressor design R4 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.043	-0.041	-0.040	0.564	0.483	0.429	0.261	0.227	0.203
	probit	-0.001	0.000	0.000	0.291	0.246	0.210	0.172	0.143	0.109
	KS1	0.000	0.000	0.000	0.302	0.248	0.211	0.131	0.104	0.080
	KS2	-0.001	0.001	0.001	0.325	0.281	0.243	0.184	0.160	0.126
S2	SKS	-0.004	-0.002	-0.002	0.322	0.268	0.228	0.182	0.149	0.113
	probit	0.035	0.042	0.051	0.731	0.643	0.588	0.316	0.290	0.278
	KS1	-0.013	-0.010	-0.008	0.454	0.371	0.315	0.231	0.187	0.144
	KS2	-0.004	-0.001	0.000	0.380	0.318	0.272	0.214	0.177	0.137
S3	SKS	-0.004	-0.002	-0.002	0.326	0.271	0.231	0.184	0.151	0.114
	KS1	-0.001	-0.001	-0.001	0.557	0.434	0.364	0.231	0.185	0.141
	KS2	-0.002	0.000	0.000	0.411	0.337	0.287	0.218	0.178	0.136
	SKS	-0.005	-0.003	-0.002	0.421	0.330	0.277	0.184	0.151	0.114
S4	probit	-0.022	-0.014	-0.003	1.115	0.892	0.783	0.343	0.309	0.295
	KS1	0.621	0.607	0.551	1.260	1.191	1.121	0.672	0.568	0.436
	KS2	0.057	0.060	0.048	11.804	8.356	6.824	0.321	0.235	0.162
	SKS	-0.005	-0.003	-0.002	0.376	0.302	0.255	0.186	0.152	0.115
S5	probit	0.027	0.014	0.010	31.466	22.254	18.173	0.328	0.301	0.292
	KS1	1.912	1.981	2.073	2.361	2.373	2.419	1.897	1.973	2.077
	KS2	0.315	0.313	0.283	2.203	1.903	1.625	1.028	0.515	0.255
	SKS	-0.019	-0.010	-0.007	0.827	0.608	0.501	0.204	0.158	0.117
S6	probit	-0.022	-0.014	-0.003	1.115	0.892	0.783	0.343	0.309	0.295
	KS1	4.302	4.444	4.551	4.572	4.669	4.746	4.232	4.392	4.522
	KS2	0.962	0.822	0.755	5.737	5.019	4.298	4.388	3.903	2.426
	SKS	-0.352	-0.316	-0.213	6.453	5.922	4.857	5.897	5.451	3.613

Notes: See Table B1 for an explanation.

Table B37: Monte Carlo results for error design E2, regressor design R4 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.040	-0.038	-0.036	1.151	0.883	0.743	0.314	0.274	0.227
	probit	0.116	0.069	0.049	10.705	7.741	6.345	0.534	0.483	0.459
	KS1	-0.001	0.000	0.001	0.346	0.293	0.250	0.143	0.118	0.090
	KS2	-0.006	-0.005	-0.004	0.580	0.500	0.428	0.284	0.245	0.196
S2	SKS	0.000	0.000	0.000	0.517	0.440	0.376	0.292	0.242	0.188
	probit	-0.006	-0.001	-0.004	6.018	4.434	3.662	0.553	0.513	0.482
	KS1	-0.026	-0.022	-0.018	1.137	0.862	0.718	0.318	0.266	0.206
	KS2	-0.016	-0.011	-0.009	1.145	0.871	0.724	0.346	0.285	0.223
S3	SKS	-0.006	-0.003	-0.002	1.086	0.809	0.670	0.310	0.254	0.194
	KS1	-0.044	-0.033	-0.023	5.970	4.361	3.573	0.442	0.371	0.280
	KS2	-0.044	-0.029	-0.021	6.182	4.428	3.621	0.392	0.321	0.241
	SKS	0.000	-0.001	-0.001	5.764	4.127	3.371	0.325	0.264	0.200
S4	probit	0.587	0.250	0.182	93.424	66.073	53.951	0.599	0.544	0.518
	KS1	0.785	0.820	0.838	1.424	1.391	1.358	0.999	1.010	0.987
	KS2	0.101	0.091	0.079	3.185	2.409	1.988	0.578	0.462	0.315
	SKS	-0.009	-0.006	-0.004	0.866	0.699	0.588	0.345	0.273	0.205
S5	probit	-0.040	-0.042	-0.046	5.701	4.869	4.019	0.559	0.504	0.488
	KS1	1.969	2.036	2.131	2.422	2.430	2.476	1.965	2.029	2.166
	KS2	0.628	0.498	0.426	5.330	4.222	3.615	1.654	1.423	0.792
	SKS	-0.067	-0.045	-0.032	2.241	1.777	1.470	0.700	0.392	0.250
S6	probit	0.587	0.250	0.182	93.424	66.073	53.951	0.599	0.544	0.518
	KS1	4.423	4.519	4.619	4.661	4.729	4.803	4.333	4.459	4.623
	KS2	1.873	1.365	1.131	15.346	11.591	9.636	4.806	4.341	3.594
	SKS	-0.219	-0.284	-0.273	7.116	6.892	6.355	6.002	6.049	5.610

Notes: See Table B1 for an explanation.

Table B38: Monte Carlo results for error design E3, regressor design R4 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.055	-0.054	-0.053	0.905	0.740	0.642	0.326	0.285	0.252
	probit	0.217	0.070	0.029	30.628	21.723	17.747	0.536	0.483	0.455
	KS1	0.005	0.002	0.002	0.301	0.255	0.216	0.116	0.093	0.069
	KS2	-0.009	-0.008	-0.006	0.498	0.427	0.366	0.254	0.220	0.173
S2	SKS	-0.008	-0.007	-0.005	0.518	0.429	0.363	0.271	0.224	0.170
	probit	0.133	0.047	0.023	73.929	52.291	42.700	0.558	0.500	0.471
	KS1	-0.040	-0.037	-0.032	0.887	0.715	0.608	0.332	0.280	0.225
	KS2	-0.025	-0.020	-0.015	0.889	0.696	0.583	0.323	0.274	0.212
S3	SKS	-0.012	-0.009	-0.006	0.695	0.542	0.453	0.280	0.230	0.173
	KS1	0.109	0.023	0.012	73.947	52.300	42.704	0.481	0.393	0.300
	KS2	0.160	0.066	0.041	73.766	52.166	42.594	0.380	0.305	0.232
	SKS	0.109	0.050	0.033	73.815	52.198	42.619	0.295	0.237	0.177
S4	probit	-0.167	-0.149	-0.103	5.174	5.831	4.797	0.595	0.557	0.513
	KS1	0.806	0.828	0.839	1.440	1.395	1.364	1.042	1.045	1.012
	KS2	0.095	0.079	0.065	2.501	1.953	1.632	0.666	0.539	0.373
	SKS	-0.014	-0.011	-0.008	0.810	0.633	0.526	0.308	0.242	0.180
S5	probit	-0.202	-0.152	-0.134	14.342	10.341	8.472	0.572	0.537	0.521
	KS1	1.978	2.062	2.158	2.400	2.434	2.487	1.949	2.071	2.219
	KS2	0.694	0.498	0.420	14.117	10.187	8.358	2.227	1.890	1.422
	SKS	-0.079	-0.050	-0.034	2.091	1.585	1.298	0.532	0.306	0.202
S6	probit	-0.167	-0.149	-0.103	5.174	5.831	4.797	0.595	0.557	0.513
	KS1	4.447	4.526	4.628	4.681	4.733	4.809	4.418	4.491	4.638
	KS2	1.302	1.007	0.882	9.975	8.299	7.181	5.448	5.228	4.491
	SKS	-0.359	-0.385	-0.293	7.131	6.797	5.829	6.126	6.028	4.913

Notes: See Table B1 for an explanation.

Table B39: Monte Carlo results for error design E4, regressor design R4 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.060	-0.048	-0.044	13.447	9.516	7.772	0.329	0.285	0.234
	probit	0.066	0.255	0.159	11.183	29.544	24.156	0.603	0.530	0.488
	KS1	0.003	0.004	0.003	0.324	0.270	0.229	0.105	0.084	0.064
	KS2	-0.006	-0.004	-0.003	0.500	0.429	0.370	0.244	0.211	0.170
S2	SKS	-0.013	-0.009	-0.006	0.593	0.500	0.424	0.308	0.255	0.193
	probit	-0.157	-0.145	-0.150	11.865	8.875	7.467	0.582	0.535	0.506
	KS1	-0.046	-0.032	-0.026	13.448	9.515	7.770	0.332	0.278	0.215
	KS2	-0.039	-0.023	-0.016	13.485	9.540	7.791	0.333	0.272	0.207
S3	SKS	-0.032	-0.019	-0.013	13.456	9.519	7.773	0.324	0.263	0.197
	KS1	-0.145	-0.116	-0.092	11.831	8.822	7.392	0.509	0.415	0.314
	KS2	-0.078	-0.057	-0.041	12.116	8.806	7.229	0.402	0.320	0.231
	SKS	-0.009	-0.024	-0.018	12.881	9.484	7.793	0.345	0.273	0.201
S4	probit	-0.517	-0.336	-0.224	48.008	34.323	28.033	0.666	0.578	0.521
	KS1	0.791	0.832	0.861	1.435	1.404	1.378	1.053	1.081	1.074
	KS2	0.210	0.149	0.122	2.329	1.826	1.525	0.707	0.529	0.335
	SKS	-0.025	-0.017	-0.012	0.879	0.704	0.586	0.353	0.274	0.202
S5	probit	-0.089	-0.048	-0.062	7.788	10.222	8.379	0.604	0.548	0.505
	KS1	1.932	2.038	2.133	2.370	2.419	2.466	1.925	2.056	2.192
	KS2	0.610	0.493	0.436	4.635	3.954	3.329	2.161	1.865	1.353
	SKS	-0.117	-0.074	-0.050	2.408	1.887	1.545	0.792	0.399	0.240
S6	probit	-0.517	-0.336	-0.224	48.008	34.323	28.033	0.666	0.578	0.521
	KS1	4.398	4.480	4.593	4.640	4.692	4.776	4.327	4.408	4.564
	KS2	1.804	1.407	1.159	11.123	9.192	7.884	5.368	5.128	4.398
	SKS	-0.315	-0.343	-0.294	7.206	6.941	6.163	5.893	5.917	5.165

Notes: See Table B1 for an explanation.

Table B40: Monte Carlo results for error design E5, regressor design R4 and survivor probability 0.5.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	-0.048	-0.045	-0.043	0.757	0.628	0.551	0.289	0.262	0.240
	probit	-0.017	-0.014	-0.014	1.701	1.250	1.028	0.247	0.212	0.173
	KS1	-0.040	-0.036	-0.029	0.262	0.215	0.179	0.097	0.073	0.043
	KS2	0.006	0.008	0.010	0.416	0.361	0.310	0.225	0.193	0.151
S2	SKS	0.017	0.019	0.021	0.399	0.339	0.290	0.220	0.183	0.143
	probit	0.044	0.054	0.068	5.874	4.183	3.430	0.402	0.369	0.350
	KS1	-0.070	-0.065	-0.064	0.687	0.551	0.472	0.271	0.229	0.192
	KS2	-0.001	0.003	0.006	0.614	0.491	0.414	0.259	0.220	0.169
S3	SKS	0.016	0.019	0.021	0.508	0.407	0.344	0.225	0.188	0.146
	KS1	-0.060	-0.059	-0.053	5.844	4.142	3.384	0.291	0.239	0.184
	KS2	0.065	0.036	0.029	14.923	10.555	8.618	0.266	0.226	0.170
	SKS	-0.035	-0.006	0.004	6.886	4.873	3.980	0.227	0.188	0.146
S4	probit	-0.030	-0.025	-0.006	3.950	2.867	2.371	0.422	0.400	0.384
	KS1	0.670	0.662	0.594	1.345	1.275	1.217	0.805	0.742	0.643
	KS2	0.085	0.065	0.052	4.454	3.221	2.638	0.421	0.326	0.223
	SKS	0.013	0.017	0.019	0.558	0.449	0.379	0.239	0.195	0.150
S5	probit	-0.035	-0.026	-0.023	3.608	2.633	2.187	0.423	0.396	0.388
	KS1	1.919	1.984	2.083	2.379	2.388	2.436	1.908	1.961	2.084
	KS2	0.432	0.351	0.300	6.637	4.834	3.976	1.340	0.857	0.384
	SKS	-0.014	0.002	0.009	1.354	1.016	0.841	0.299	0.215	0.158
S6	probit	-0.030	-0.025	-0.006	3.950	2.867	2.371	0.422	0.400	0.384
	KS1	4.392	4.473	4.586	4.645	4.693	4.778	4.304	4.410	4.570
	KS2	1.180	0.950	0.826	9.247	7.235	6.078	4.265	3.812	2.379
	SKS	-0.245	-0.234	-0.162	6.770	6.474	5.486	6.142	5.994	4.769

Notes: See Table B1 for an explanation.

Table B41: Monte Carlo results for error design E1, regressor design R1 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.406	0.398	0.398	0.457	0.438	0.428	0.423	0.408	0.405
	probit	-0.011	-0.015	-0.010	0.318	0.273	0.234	0.202	0.174	0.131
	KS1	0.016	0.012	0.014	0.279	0.237	0.202	0.131	0.106	0.074
	KS2	-0.025	-0.024	-0.015	0.399	0.338	0.289	0.238	0.202	0.152
S2	SKS	0.138	0.094	0.070	0.423	0.359	0.305	0.296	0.224	0.163
	probit	-0.012	-0.015	-0.010	0.328	0.279	0.239	0.204	0.175	0.131
	KS1	0.120	0.106	0.100	0.362	0.316	0.276	0.249	0.212	0.171
	KS2	-0.024	-0.023	-0.014	0.400	0.338	0.289	0.238	0.201	0.152
S3	SKS	0.151	0.105	0.080	0.432	0.368	0.313	0.306	0.235	0.170
	KS1	-0.017	-0.020	-0.014	0.338	0.288	0.246	0.208	0.179	0.135
	KS2	-0.025	-0.024	-0.015	0.400	0.339	0.290	0.238	0.201	0.152
	SKS	0.136	0.092	0.068	0.426	0.362	0.307	0.297	0.228	0.166
S4	probit	0.168	0.112	0.114	4.586	4.006	3.977	0.499	0.463	0.461
	KS1	0.130	0.112	0.104	0.378	0.326	0.284	0.250	0.214	0.171
	KS2	-0.031	-0.028	-0.017	0.408	0.343	0.293	0.242	0.202	0.153
	SKS	0.156	0.108	0.082	0.438	0.373	0.317	0.309	0.235	0.171
S5	probit	0.208	0.057	0.720	2.301	7.559	18.794	0.512	0.476	0.470
	KS1	2.036	2.120	2.278	3.302	3.384	3.528	0.548	0.521	0.595
	KS2	3.045	3.236	3.359	5.479	5.438	5.197	2.723	3.052	3.279
	SKS	0.144	0.100	0.077	0.432	0.367	0.312	0.303	0.231	0.170
S6	probit	0.168	0.112	0.114	4.586	4.006	3.977	0.499	0.463	0.461
	KS1	8.321	8.507	8.756	8.480	8.662	8.906	8.141	8.379	8.715
	KS2	11.301	10.427	9.988	13.243	11.956	11.193	7.995	8.087	8.277
	SKS	0.148	0.103	0.079	0.436	0.371	0.315	0.307	0.232	0.169

Notes: See Table B1 for an explanation.

Table B42: Monte Carlo results for error design E2, regressor design R1 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.492	0.501	0.504	0.670	0.633	0.603	0.528	0.530	0.521
	probit	1.449	0.512	0.272	26.189	38.179	34.195	1.565	1.485	1.440
	KS1	0.070	0.057	0.046	0.588	0.520	0.449	0.252	0.216	0.172
	KS2	-0.014	0.002	0.001	1.127	0.938	0.794	0.559	0.469	0.366
S2	SKS	0.189	0.202	0.178	1.006	0.899	0.799	0.848	0.806	0.636
	probit	1.453	1.350	1.334	26.050	29.219	33.573	1.489	1.373	1.348
	KS1	0.285	0.268	0.240	0.738	0.661	0.584	0.491	0.455	0.384
	KS2	0.030	0.030	0.020	1.164	0.962	0.813	0.582	0.479	0.371
S3	SKS	0.332	0.350	0.328	0.990	0.914	0.834	0.876	0.862	0.804
	KS1	1.294	1.256	1.342	26.097	29.254	33.592	0.869	0.727	0.566
	KS2	1.723	1.608	1.565	27.115	30.178	34.280	0.796	0.655	0.479
	SKS	0.934	0.979	1.191	25.910	29.092	33.467	0.913	0.880	0.823
S4	probit	4.297	2.387	1.680	59.183	42.336	35.312	1.589	1.444	1.372
	KS1	0.841	0.720	0.571	1.181	1.074	0.930	0.920	0.769	0.551
	KS2	0.174	0.126	0.084	1.805	1.393	1.158	0.663	0.522	0.388
	SKS	0.480	0.488	0.497	1.008	0.941	0.888	0.872	0.872	0.870
S5	probit	4.414	2.465	1.862	59.328	42.743	35.750	1.631	1.460	1.390
	KS1	1.644	1.357	1.042	2.178	1.935	1.658	1.457	1.073	0.678
	KS2	0.792	0.564	0.395	4.082	3.271	2.692	0.767	0.589	0.414
	SKS	0.481	0.490	0.498	1.071	0.985	0.919	0.870	0.871	0.870
S6	probit	4.297	2.387	1.680	59.183	42.336	35.312	1.589	1.444	1.372
	KS1	7.141	7.354	7.608	7.341	7.527	7.755	6.983	7.266	7.645
	KS2	15.575	15.907	16.085	20.073	19.858	19.528	9.836	10.557	11.959
	SKS	0.328	0.397	0.434	2.108	1.633	1.405	0.885	0.875	0.870

Notes: See Table B1 for an explanation.

Table B43: Monte Carlo results for error design E3, regressor design R1 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.227	0.232	0.234	0.363	0.334	0.313	0.273	0.260	0.251
	probit	0.126	-0.023	-0.047	5.968	11.517	9.486	0.462	0.406	0.342
	KS1	-0.052	-0.036	-0.025	0.350	0.283	0.238	0.106	0.064	0.031
	KS2	-0.155	-0.128	-0.102	0.553	0.453	0.382	0.272	0.223	0.168
S2	SKS	0.020	0.019	0.015	0.427	0.345	0.290	0.256	0.191	0.132
	probit	0.101	0.197	0.386	5.510	4.895	7.733	0.893	0.894	0.904
	KS1	0.058	0.084	0.101	0.433	0.373	0.329	0.284	0.253	0.221
	KS2	-0.158	-0.129	-0.103	0.558	0.456	0.384	0.272	0.223	0.167
S3	SKS	0.025	0.024	0.019	0.430	0.349	0.294	0.263	0.196	0.136
	KS1	0.191	0.289	0.541	5.831	5.147	7.878	0.386	0.309	0.237
	KS2	0.204	0.374	0.588	6.793	6.011	8.322	0.335	0.274	0.209
	SKS	-0.115	0.042	0.219	5.056	4.372	7.411	0.272	0.200	0.138
S4	probit	-2.522	0.463	0.260	90.066	100.085	81.799	0.898	0.862	0.878
	KS1	0.179	0.179	0.169	0.584	0.499	0.432	0.347	0.302	0.249
	KS2	-0.174	-0.136	-0.108	0.826	0.647	0.537	0.290	0.229	0.172
	SKS	0.030	0.028	0.022	0.435	0.352	0.296	0.262	0.198	0.136
S5	probit	-2.592	-1.256	-0.815	89.889	63.664	52.013	0.915	0.854	0.894
	KS1	3.339	3.615	4.166	4.213	4.493	5.075	3.500	3.500	3.500
	KS2	4.034	4.262	4.420	6.697	6.520	6.255	3.609	3.721	3.812
	SKS	0.022	0.023	0.019	0.449	0.362	0.303	0.262	0.196	0.136
S6	probit	-2.522	0.463	0.260	90.066	100.085	81.799	0.898	0.862	0.878
	KS1	7.595	7.779	7.975	7.757	7.940	8.138	7.373	7.548	7.781
	KS2	11.272	10.519	9.877	14.509	13.182	12.005	7.282	7.340	7.473
	SKS	-0.014	0.005	0.006	1.035	0.752	0.618	0.263	0.197	0.136

Notes: See Table B1 for an explanation.

Table B44: Monte Carlo results for error design E4, regressor design R1 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.249	0.249	0.245	0.418	0.383	0.350	0.311	0.290	0.266
	probit	2.786	1.705	1.371	33.750	27.000	23.894	1.229	1.183	1.227
	KS1	0.012	0.012	0.014	0.382	0.327	0.276	0.151	0.121	0.077
	KS2	-0.022	-0.027	-0.022	0.543	0.465	0.396	0.311	0.271	0.200
S2	SKS	0.098	0.087	0.063	0.519	0.453	0.386	0.356	0.282	0.205
	probit	0.745	0.615	0.188	12.512	11.137	26.159	1.239	1.228	1.279
	KS1	0.124	0.123	0.124	0.470	0.413	0.361	0.313	0.282	0.235
	KS2	-0.023	-0.024	-0.020	0.552	0.471	0.401	0.314	0.274	0.201
S3	SKS	0.111	0.099	0.073	0.537	0.466	0.396	0.382	0.299	0.215
	KS1	0.760	0.629	0.255	12.741	11.341	26.235	0.574	0.476	0.400
	KS2	0.981	0.807	0.401	14.076	12.572	26.681	0.513	0.417	0.336
	SKS	0.325	0.288	-0.046	12.216	10.805	26.015	0.397	0.314	0.225
S4	probit	3.273	2.297	1.571	80.046	63.796	53.101	1.294	1.262	1.334
	KS1	0.302	0.254	0.218	0.678	0.579	0.495	0.414	0.358	0.279
	KS2	-0.034	-0.027	-0.023	0.863	0.704	0.587	0.337	0.288	0.206
	SKS	0.136	0.117	0.086	0.544	0.475	0.404	0.389	0.309	0.218
S5	probit	3.661	2.443	1.394	81.406	61.904	57.194	1.301	1.253	1.317
	KS1	3.659	3.866	4.289	4.184	4.367	4.753	3.500	3.721	4.390
	KS2	4.606	4.496	4.560	7.350	6.584	6.237	4.019	4.031	4.080
	SKS	0.130	0.115	0.084	0.542	0.474	0.403	0.389	0.308	0.218
S6	probit	3.273	2.297	1.571	80.046	63.796	53.101	1.294	1.262	1.334
	KS1	6.794	6.915	7.040	6.954	7.072	7.198	6.321	6.415	6.460
	KS2	10.213	9.650	9.162	13.680	12.597	11.587	6.343	6.466	6.470
	SKS	0.124	0.106	0.078	0.771	0.623	0.521	0.388	0.304	0.218

Notes: See Table B1 for an explanation.

Table B45: Monte Carlo results for error design E5, regressor design R1 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.528	0.528	0.529	0.549	0.544	0.541	0.535	0.532	0.531
	probit	0.064	0.066	0.067	0.240	0.207	0.182	0.159	0.133	0.114
	KS1	0.052	0.053	0.044	0.193	0.164	0.139	0.107	0.088	0.056
	KS2	0.037	0.046	0.043	0.577	0.421	0.348	0.140	0.110	0.090
S2	SKS	0.347	0.289	0.231	0.484	0.412	0.348	0.366	0.248	0.176
	probit	0.064	0.066	0.067	0.240	0.207	0.182	0.159	0.133	0.114
	KS1	0.102	0.099	0.089	0.237	0.205	0.178	0.165	0.138	0.110
	KS2	0.039	0.042	0.040	0.640	0.515	0.424	0.140	0.110	0.090
S3	SKS	0.387	0.325	0.261	0.513	0.442	0.374	0.445	0.295	0.199
	KS1	0.061	0.064	0.059	0.225	0.193	0.168	0.150	0.125	0.101
	KS2	0.049	0.047	0.044	0.698	0.550	0.452	0.140	0.110	0.090
	SKS	0.348	0.288	0.231	0.486	0.414	0.350	0.368	0.253	0.179
S4	probit	0.054	0.053	0.044	0.280	0.289	0.243	0.155	0.122	0.093
	KS1	0.102	0.100	0.090	0.237	0.205	0.178	0.165	0.138	0.110
	KS2	0.059	0.052	0.047	0.575	0.474	0.390	0.140	0.110	0.090
	SKS	0.396	0.333	0.267	0.525	0.454	0.384	0.451	0.299	0.200
S5	probit	0.007	0.021	0.021	0.266	0.220	0.186	0.145	0.115	0.088
	KS1	5.575	6.541	7.583	6.484	7.322	8.234	5.990	7.132	8.292
	KS2	5.155	5.203	5.203	5.631	5.550	5.484	4.777	4.809	4.808
	SKS	0.355	0.294	0.238	0.491	0.418	0.354	0.377	0.260	0.185
S6	probit	0.054	0.053	0.044	0.280	0.289	0.243	0.155	0.122	0.093
	KS1	8.571	8.813	9.101	8.741	8.981	9.267	8.461	8.720	9.057
	KS2	7.457	7.340	7.207	7.782	7.621	7.424	6.873	6.842	6.793
	SKS	0.375	0.317	0.254	0.571	0.477	0.401	0.415	0.277	0.193

Notes: See Table B1 for an explanation.

Table B46: Monte Carlo results for error design E1, regressor design R2 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.082	0.082	0.082	0.320	0.291	0.268	0.187	0.164	0.131
	probit	-0.003	-0.003	-0.001	0.303	0.254	0.216	0.158	0.130	0.099
	KS1	-0.002	-0.002	0.000	0.255	0.216	0.184	0.083	0.068	0.054
	KS2	-0.003	-0.001	-0.001	0.336	0.286	0.246	0.156	0.133	0.106
S2	SKS	0.007	0.005	0.005	0.283	0.239	0.205	0.159	0.127	0.097
	probit	-0.290	-0.159	-0.112	109.986	77.775	63.504	0.259	0.262	0.271
	KS1	0.013	0.012	0.011	0.328	0.277	0.236	0.169	0.140	0.107
	KS2	0.000	0.000	0.000	0.359	0.305	0.261	0.179	0.150	0.116
S3	SKS	0.007	0.005	0.005	0.291	0.246	0.210	0.165	0.135	0.102
	KS1	-0.287	-0.152	-0.102	109.985	77.775	63.503	0.196	0.165	0.126
	KS2	-0.295	-0.150	-0.100	109.977	77.766	63.495	0.198	0.163	0.122
	SKS	-0.175	-0.087	-0.057	110.110	77.862	63.574	0.170	0.136	0.104
S4	probit	-0.019	-0.019	-0.019	1.441	1.094	0.945	0.299	0.292	0.298
	KS1	0.719	0.710	0.669	1.336	1.299	1.221	0.640	0.543	0.396
	KS2	0.061	0.059	0.052	0.869	0.714	0.610	0.274	0.207	0.143
	SKS	0.013	0.008	0.007	0.331	0.274	0.232	0.172	0.137	0.104
S5	probit	-0.023	-0.022	-0.021	0.834	0.798	0.716	0.312	0.308	0.308
	KS1	2.248	2.305	2.370	2.679	2.680	2.693	2.383	2.523	2.686
	KS2	0.178	0.167	0.168	2.082	1.785	1.521	0.659	0.398	0.206
	SKS	0.013	0.007	0.006	1.058	0.818	0.677	0.201	0.148	0.108
S6	probit	-0.019	-0.019	-0.019	1.441	1.094	0.945	0.299	0.292	0.298
	KS1	4.910	4.950	4.992	5.117	5.130	5.152	5.218	5.342	5.482
	KS2	1.122	0.806	0.699	10.563	7.788	6.450	1.949	1.425	0.418
	SKS	-0.024	-0.117	-0.089	4.378	4.277	3.585	3.163	2.881	0.320

Notes: See Table B1 for an explanation.

Table B47: Monte Carlo results for error design E2, regressor design R2 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.098	0.090	0.089	11.495	8.132	6.642	0.311	0.257	0.205
	probit	0.032	-0.009	0.045	13.736	19.700	38.004	1.102	1.098	1.055
	KS1	0.006	0.004	0.003	0.341	0.301	0.262	0.100	0.088	0.071
	KS2	0.004	0.002	0.000	0.745	0.625	0.531	0.270	0.233	0.183
S2	SKS	0.028	0.028	0.026	0.689	0.587	0.509	0.315	0.265	0.210
	probit	0.068	-0.537	-0.353	8.897	168.768	138.471	1.082	1.028	1.007
	KS1	0.067	0.052	0.045	11.498	8.136	6.644	0.308	0.254	0.194
	KS2	0.045	0.029	0.019	11.517	8.152	6.658	0.359	0.291	0.219
S3	SKS	0.052	0.041	0.036	11.513	8.148	6.655	0.361	0.295	0.233
	KS1	0.058	-0.547	-0.362	8.913	168.768	138.471	1.008	0.909	0.884
	KS2	0.269	-0.433	-0.410	23.736	170.600	144.329	0.862	0.699	0.610
	SKS	0.075	-0.493	-0.482	9.087	168.897	138.868	0.492	0.418	0.329
S4	probit	0.020	0.050	-0.329	14.822	27.600	135.399	1.045	1.032	1.017
	KS1	0.890	0.929	0.969	1.484	1.473	1.455	1.159	1.203	1.279
	KS2	0.218	0.161	0.141	7.816	5.580	4.569	0.600	0.461	0.325
	SKS	0.057	0.048	0.040	1.094	0.919	0.781	0.414	0.333	0.258
S5	probit	-0.026	0.136	0.150	16.104	37.113	31.899	1.038	1.015	0.990
	KS1	2.224	2.302	2.376	2.721	2.719	2.734	2.487	2.591	2.748
	KS2	0.970	0.692	0.545	10.012	8.970	7.376	1.343	1.048	0.698
	SKS	0.160	0.101	0.073	2.483	2.094	1.749	1.051	0.607	0.358
S6	probit	0.020	0.050	-0.329	14.822	27.600	135.399	1.045	1.032	1.017
	KS1	4.894	4.934	4.987	5.130	5.137	5.160	5.275	5.380	5.525
	KS2	2.389	1.811	1.376	18.928	14.631	12.070	2.836	2.504	1.694
	SKS	0.765	0.446	0.245	5.567	5.286	5.135	4.454	4.256	4.071

Notes: See Table B1 for an explanation.

Table B48: Monte Carlo results for error design E3, regressor design R2 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.071	0.071	0.071	0.429	0.364	0.319	0.214	0.186	0.149
	probit	-0.139	-0.062	-0.067	17.103	16.785	13.836	0.406	0.385	0.365
	KS1	-0.002	-0.001	-0.001	0.260	0.223	0.191	0.078	0.066	0.051
	KS2	-0.004	-0.006	-0.004	0.386	0.330	0.282	0.179	0.155	0.124
S2	SKS	0.005	0.003	0.002	0.380	0.321	0.273	0.201	0.167	0.126
	probit	-0.059	-0.061	-0.061	13.005	10.444	8.557	0.512	0.501	0.478
	KS1	0.024	0.022	0.020	0.456	0.380	0.322	0.221	0.186	0.139
	KS2	0.000	-0.001	0.000	0.470	0.393	0.333	0.222	0.190	0.145
S3	SKS	0.006	0.003	0.003	0.445	0.365	0.309	0.220	0.182	0.135
	KS1	-0.058	-0.054	-0.050	12.998	10.435	8.544	0.337	0.294	0.235
	KS2	0.074	0.077	0.050	17.760	19.542	15.968	0.276	0.233	0.172
	SKS	-0.049	0.085	0.056	13.112	11.739	9.590	0.246	0.198	0.143
S4	probit	-0.057	-0.094	-0.082	11.289	9.449	7.809	0.506	0.496	0.473
	KS1	0.808	0.813	0.793	1.424	1.376	1.316	0.936	0.858	0.720
	KS2	0.045	0.046	0.044	1.088	0.918	0.781	0.369	0.300	0.208
	SKS	0.006	0.002	0.002	0.676	0.542	0.455	0.246	0.198	0.143
S5	probit	0.033	-0.031	-0.065	17.193	15.109	15.796	0.495	0.485	0.468
	KS1	2.288	2.308	2.380	2.739	2.699	2.711	2.510	2.536	2.701
	KS2	0.182	0.153	0.163	2.661	2.274	1.937	1.052	0.847	0.445
	SKS	0.011	-0.002	-0.002	1.672	1.358	1.121	0.357	0.253	0.164
S6	probit	-0.057	-0.094	-0.082	11.289	9.449	7.809	0.506	0.496	0.473
	KS1	4.864	4.905	4.973	5.108	5.111	5.149	5.197	5.310	5.493
	KS2	0.817	0.645	0.573	8.120	6.743	5.680	2.731	2.482	1.590
	SKS	0.107	-0.075	-0.109	4.913	4.907	4.453	3.911	3.981	3.065

Notes: See Table B1 for an explanation.

Table B49: Monte Carlo results for error design E4, regressor design R2 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.066	0.065	0.065	0.432	0.368	0.321	0.236	0.198	0.158
	probit	0.299	0.129	0.080	40.476	31.353	27.895	0.631	0.604	0.549
	KS1	0.003	0.000	0.000	0.270	0.237	0.204	0.080	0.068	0.053
	KS2	0.000	-0.002	-0.002	0.444	0.375	0.320	0.201	0.168	0.133
S2	SKS	0.007	0.004	0.003	0.405	0.347	0.296	0.219	0.184	0.141
	probit	-0.139	-0.270	-0.222	142.424	106.474	87.258	0.658	0.609	0.551
	KS1	0.024	0.022	0.018	0.466	0.390	0.332	0.236	0.188	0.143
	KS2	0.004	0.001	0.000	0.553	0.457	0.386	0.250	0.206	0.155
S3	SKS	0.009	0.005	0.003	0.466	0.390	0.331	0.239	0.199	0.149
	KS1	-0.142	-0.270	-0.219	142.421	106.471	87.254	0.434	0.358	0.270
	KS2	0.091	-0.076	-0.042	143.653	108.322	89.127	0.351	0.276	0.193
	SKS	-0.069	-0.192	-0.065	142.440	106.568	87.631	0.287	0.232	0.169
S4	probit	0.180	0.048	0.012	35.176	25.744	21.921	0.649	0.613	0.567
	KS1	0.809	0.844	0.846	1.426	1.385	1.345	1.004	0.979	0.899
	KS2	0.056	0.044	0.047	1.287	1.054	0.895	0.418	0.314	0.215
	SKS	0.017	0.007	0.004	0.762	0.596	0.495	0.271	0.218	0.159
S5	probit	-0.035	-0.181	0.161	12.776	35.759	156.291	0.644	0.586	0.534
	KS1	2.269	2.326	2.395	2.695	2.694	2.713	2.474	2.570	2.722
	KS2	0.243	0.196	0.192	7.753	5.687	4.680	1.144	0.887	0.455
	SKS	0.014	-0.004	-0.003	1.786	1.455	1.192	0.418	0.279	0.181
S6	probit	0.180	0.048	0.012	35.176	25.744	21.921	0.649	0.613	0.567
	KS1	4.929	4.948	5.006	5.150	5.136	5.167	5.289	5.365	5.521
	KS2	0.970	0.677	0.576	18.939	13.684	11.250	2.928	2.480	1.388
	SKS	0.083	-0.090	-0.147	4.996	4.948	4.679	3.989	4.006	3.501

Notes: See Table B1 for an explanation.

Table B50: Monte Carlo results for error design E5, regressor design R2 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.113	0.114	0.113	0.371	0.341	0.317	0.195	0.168	0.133
	probit	0.071	0.071	0.071	0.519	0.413	0.353	0.173	0.145	0.117
	KS1	-0.012	-0.013	-0.013	0.199	0.167	0.142	0.063	0.048	0.031
	KS2	0.036	0.036	0.034	0.323	0.277	0.237	0.145	0.121	0.091
S2	SKS	0.072	0.072	0.071	0.333	0.293	0.260	0.164	0.134	0.103
	probit	0.046	0.044	0.042	0.797	0.656	0.588	0.237	0.209	0.189
	KS1	0.018	0.019	0.019	0.305	0.258	0.222	0.155	0.129	0.100
	KS2	0.040	0.040	0.036	0.357	0.300	0.256	0.160	0.131	0.096
S3	SKS	0.073	0.073	0.072	0.343	0.301	0.267	0.176	0.142	0.110
	KS1	-0.010	-0.014	-0.017	0.766	0.613	0.530	0.182	0.154	0.122
	KS2	0.038	0.038	0.035	0.480	0.400	0.337	0.164	0.133	0.098
	SKS	0.074	0.073	0.072	0.658	0.509	0.428	0.177	0.144	0.112
S4	probit	0.035	0.039	0.040	1.550	1.163	0.977	0.254	0.241	0.225
	KS1	0.729	0.743	0.690	1.296	1.272	1.204	0.624	0.576	0.435
	KS2	0.121	0.105	0.093	1.293	0.966	0.808	0.204	0.156	0.109
	SKS	0.091	0.081	0.077	0.526	0.448	0.382	0.184	0.147	0.114
S5	probit	0.011	0.024	0.028	3.647	2.618	2.154	0.269	0.268	0.271
	KS1	2.232	2.285	2.357	2.681	2.664	2.679	2.372	2.453	2.640
	KS2	0.235	0.207	0.196	6.348	4.545	3.731	0.340	0.223	0.139
	SKS	0.091	0.086	0.081	1.073	0.874	0.730	0.212	0.160	0.120
S6	probit	0.035	0.039	0.040	1.550	1.163	0.977	0.254	0.241	0.225
	KS1	4.899	4.955	4.995	5.128	5.140	5.157	5.263	5.380	5.503
	KS2	1.050	0.811	0.691	7.850	5.813	4.830	0.836	0.418	0.188
	SKS	0.255	0.165	0.132	4.098	3.891	3.249	2.619	1.995	0.351

Notes: See Table B1 for an explanation.

Table B51: Monte Carlo results for error design E1, regressor design R3 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.080	0.080	0.078	0.427	0.406	0.389	0.361	0.353	0.345
	probit	-0.001	0.000	-0.001	0.339	0.291	0.250	0.226	0.187	0.142
	KS1	0.010	0.008	0.007	0.304	0.262	0.224	0.170	0.147	0.111
	KS2	-0.002	-0.001	-0.001	0.436	0.376	0.323	0.283	0.238	0.181
S2	SKS	0.013	0.010	0.007	0.342	0.293	0.249	0.230	0.187	0.135
	probit	0.013	0.019	0.023	1.159	0.987	0.939	0.466	0.441	0.427
	KS1	0.025	0.022	0.018	0.374	0.326	0.281	0.247	0.211	0.161
	KS2	0.000	-0.001	-0.001	0.435	0.376	0.323	0.283	0.240	0.181
S3	SKS	0.015	0.011	0.008	0.345	0.295	0.251	0.232	0.189	0.137
	KS1	0.004	0.005	0.005	0.952	0.717	0.599	0.263	0.218	0.166
	KS2	-0.002	-0.001	-0.001	1.338	0.980	0.812	0.288	0.241	0.183
	SKS	0.007	0.007	0.005	0.884	0.646	0.533	0.232	0.189	0.137
S4	probit	0.009	0.021	0.029	0.897	0.841	0.847	0.471	0.446	0.432
	KS1	0.056	0.040	0.031	0.471	0.395	0.335	0.267	0.223	0.167
	KS2	0.029	0.016	0.010	0.588	0.472	0.398	0.296	0.243	0.183
	SKS	0.013	0.009	0.006	0.344	0.295	0.251	0.232	0.190	0.136
S5	probit	0.010	0.018	0.027	0.910	0.844	0.851	0.478	0.450	0.435
	KS1	2.658	2.782	3.394	3.079	3.200	4.226	2.910	3.042	3.264
	KS2	2.102	2.350	2.547	3.460	3.523	3.498	1.550	2.007	2.574
	SKS	0.015	0.011	0.008	0.345	0.295	0.251	0.231	0.189	0.137
S6	probit	0.009	0.021	0.029	0.897	0.841	0.847	0.471	0.446	0.432
	KS1	7.302	7.998	8.799	7.523	8.251	9.075	7.023	7.758	8.788
	KS2	9.010	9.830	10.831	9.835	10.638	11.601	8.169	9.216	10.564
	SKS	0.015	0.011	0.008	0.345	0.295	0.251	0.231	0.189	0.137

Notes: See Table B1 for an explanation.

Table B52: Monte Carlo results for error design E2, regressor design R3 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.084	0.091	0.093	0.672	0.624	0.587	0.508	0.493	0.482
	probit	0.321	0.016	0.217	22.892	78.297	265.042	1.272	1.225	1.192
	KS1	-0.009	-0.006	-0.003	0.533	0.473	0.409	0.259	0.225	0.183
	KS2	-0.040	-0.025	-0.017	0.969	0.841	0.723	0.565	0.494	0.390
S2	SKS	0.013	0.025	0.023	0.872	0.778	0.679	0.635	0.559	0.420
	probit	-0.370	0.018	-1.214	101.540	93.814	222.101	1.283	1.232	1.210
	KS1	0.041	0.048	0.047	0.707	0.634	0.565	0.483	0.436	0.378
	KS2	-0.014	-0.004	-0.003	1.013	0.879	0.755	0.618	0.538	0.418
S3	SKS	0.020	0.032	0.030	0.895	0.798	0.698	0.660	0.583	0.444
	KS1	-0.411	-0.027	-1.259	101.540	93.813	222.102	0.963	0.846	0.666
	KS2	4.004	2.587	0.517	219.188	210.761	270.347	0.857	0.731	0.563
	SKS	-0.531	-0.136	-1.356	101.493	93.739	222.073	0.726	0.647	0.497
S4	probit	0.248	-0.916	-0.582	46.825	624.668	510.539	1.342	1.288	1.243
	KS1	0.528	0.443	0.330	1.118	1.013	0.874	0.723	0.609	0.449
	KS2	0.192	0.105	0.070	1.395	1.174	0.987	0.721	0.588	0.437
	SKS	0.049	0.055	0.048	0.932	0.822	0.719	0.669	0.598	0.456
S5	probit	0.730	1.213	0.844	52.215	800.436	654.036	1.317	1.271	1.255
	KS1	2.472	2.493	2.451	2.760	2.757	2.727	2.650	2.734	2.725
	KS2	5.141	3.256	2.676	84.462	59.762	48.814	1.259	1.102	1.123
	SKS	0.023	0.035	0.031	0.930	0.819	0.716	0.673	0.594	0.452
S6	probit	0.248	-0.916	-0.582	46.825	624.668	510.539	1.342	1.288	1.243
	KS1	5.654	5.765	6.034	5.772	5.882	6.184	5.995	6.000	6.099
	KS2	21.161	14.878	14.259	360.174	254.777	208.182	5.860	6.619	8.215
	SKS	0.045	0.053	0.043	1.020	0.901	0.778	0.674	0.601	0.453

Notes: See Table B1 for an explanation.

Table B53: Monte Carlo results for error design E3, regressor design R3 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.047	0.049	0.050	0.403	0.365	0.333	0.296	0.272	0.250
	probit	0.116	0.052	0.035	17.349	12.463	10.191	0.486	0.425	0.343
	KS1	0.002	0.002	0.002	0.331	0.282	0.239	0.172	0.137	0.102
	KS2	-0.021	-0.014	-0.010	0.510	0.436	0.371	0.306	0.256	0.189
S2	SKS	0.000	0.000	0.001	0.425	0.358	0.304	0.268	0.214	0.157
	probit	-0.022	0.008	0.016	3.034	4.640	3.902	0.724	0.689	0.678
	KS1	0.022	0.022	0.020	0.445	0.389	0.337	0.298	0.252	0.199
	KS2	-0.023	-0.015	-0.010	0.517	0.442	0.375	0.315	0.260	0.191
S3	SKS	0.001	0.001	0.002	0.427	0.360	0.305	0.270	0.215	0.158
	KS1	-0.034	-0.007	-0.004	2.938	4.570	3.838	0.441	0.350	0.262
	KS2	-0.003	0.012	0.010	2.518	4.427	3.805	0.352	0.284	0.206
	SKS	-0.014	0.009	0.006	2.491	4.366	3.580	0.279	0.219	0.160
S4	probit	-0.003	0.007	0.013	3.576	2.992	2.742	0.708	0.692	0.673
	KS1	0.231	0.165	0.118	0.990	0.830	0.695	0.458	0.354	0.250
	KS2	0.104	0.067	0.046	1.115	0.891	0.736	0.352	0.280	0.200
	SKS	0.001	0.001	0.001	0.429	0.362	0.307	0.270	0.216	0.158
S5	probit	-0.015	0.002	0.010	3.306	2.834	2.553	0.704	0.690	0.675
	KS1	2.814	2.967	3.640	3.134	3.277	4.308	3.124	3.248	3.434
	KS2	4.894	3.854	3.771	106.467	75.328	61.565	1.859	2.556	2.985
	SKS	-0.002	0.000	0.000	0.431	0.363	0.307	0.270	0.216	0.158
S6	probit	-0.003	0.007	0.013	3.576	2.992	2.742	0.708	0.692	0.673
	KS1	6.488	6.985	7.754	6.628	7.152	7.991	6.383	6.842	7.521
	KS2	8.940	9.216	9.955	45.467	32.980	27.839	6.772	7.436	8.474
	SKS	0.011	0.006	0.005	0.590	0.462	0.386	0.273	0.216	0.159

Notes: See Table B1 for an explanation.

Table B54: Monte Carlo results for error design E4, regressor design R3 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.042	0.042	0.042	0.455	0.402	0.359	0.321	0.281	0.246
	probit	-0.047	0.028	0.027	33.947	24.802	23.508	1.032	1.029	1.080
	KS1	0.000	0.000	0.001	0.371	0.319	0.272	0.178	0.152	0.116
	KS2	-0.014	-0.010	-0.007	0.623	0.534	0.456	0.373	0.319	0.241
S2	SKS	-0.003	0.000	-0.001	0.540	0.451	0.382	0.330	0.269	0.196
	probit	-0.086	-0.129	-0.276	28.616	29.423	40.351	0.988	1.003	1.048
	KS1	0.022	0.023	0.022	0.505	0.436	0.378	0.325	0.281	0.224
	KS2	-0.012	-0.008	-0.006	0.634	0.542	0.462	0.384	0.328	0.246
S3	SKS	-0.002	0.001	0.000	0.546	0.455	0.386	0.336	0.272	0.200
	KS1	-0.121	-0.173	-0.312	28.609	29.457	40.362	0.674	0.549	0.432
	KS2	4.659	2.572	1.541	183.870	144.863	122.675	0.515	0.440	0.345
	SKS	-0.170	-0.220	-0.340	28.500	29.286	40.246	0.358	0.291	0.217
S4	probit	-0.005	-0.095	-0.099	43.184	40.088	44.267	0.963	0.970	1.038
	KS1	0.411	0.300	0.209	1.156	0.996	0.831	0.595	0.455	0.307
	KS2	1.561	0.812	0.541	158.451	112.043	91.483	0.480	0.379	0.268
	SKS	-0.001	0.001	0.001	0.546	0.455	0.386	0.335	0.272	0.199
S5	probit	-0.233	-0.129	-0.057	53.106	49.978	52.759	0.970	0.998	1.047
	KS1	2.749	2.859	3.200	3.015	3.111	3.543	3.086	3.202	3.388
	KS2	8.326	5.415	4.708	200.532	141.819	115.819	1.559	2.022	2.761
	SKS	-0.005	-0.001	-0.001	0.554	0.460	0.390	0.334	0.272	0.199
S6	probit	-0.005	-0.095	-0.099	43.184	40.088	44.267	0.963	0.970	1.038
	KS1	5.957	6.197	6.729	6.071	6.321	6.922	6.000	6.164	6.468
	KS2	13.610	10.780	10.437	207.419	146.804	120.030	6.098	6.276	6.570
	SKS	0.016	0.016	0.010	0.739	0.604	0.504	0.342	0.276	0.202

Notes: See Table B1 for an explanation.

Table B55: Monte Carlo results for error design E5, regressor design R3 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.101	0.101	0.101	0.423	0.412	0.400	0.379	0.377	0.370
	probit	0.031	0.033	0.034	0.278	0.239	0.206	0.179	0.149	0.116
	KS1	-0.001	-0.003	-0.004	0.224	0.191	0.162	0.131	0.106	0.078
	KS2	0.031	0.030	0.029	0.287	0.250	0.214	0.183	0.150	0.114
S2	SKS	0.043	0.041	0.037	0.251	0.213	0.182	0.158	0.126	0.093
	probit	0.030	0.032	0.033	0.278	0.239	0.206	0.179	0.149	0.116
	KS1	0.008	0.005	0.003	0.280	0.241	0.206	0.183	0.150	0.112
	KS2	0.030	0.030	0.029	0.288	0.251	0.214	0.183	0.150	0.114
S3	SKS	0.045	0.043	0.040	0.255	0.217	0.185	0.161	0.129	0.096
	KS1	0.015	0.016	0.016	0.273	0.233	0.200	0.173	0.143	0.110
	KS2	0.030	0.030	0.029	0.288	0.250	0.214	0.183	0.150	0.114
	SKS	0.043	0.041	0.038	0.255	0.217	0.185	0.161	0.129	0.096
S4	probit	0.018	0.020	0.022	0.408	0.378	0.364	0.227	0.208	0.204
	KS1	0.041	0.031	0.028	0.466	0.370	0.311	0.193	0.161	0.119
	KS2	0.090	0.067	0.054	0.506	0.435	0.361	0.191	0.154	0.115
	SKS	0.042	0.040	0.037	0.255	0.217	0.184	0.161	0.128	0.095
S5	probit	0.015	0.020	0.022	0.383	0.365	0.346	0.220	0.204	0.196
	KS1	2.973	3.470	4.759	3.629	4.301	6.008	3.150	3.359	3.526
	KS2	2.376	2.674	2.971	3.385	3.599	3.925	2.065	2.635	3.042
	SKS	0.045	0.043	0.040	0.256	0.218	0.185	0.161	0.129	0.096
S6	probit	0.018	0.020	0.022	0.408	0.378	0.364	0.227	0.208	0.204
	KS1	8.056	8.738	9.437	8.281	8.968	9.672	7.831	8.626	9.505
	KS2	8.481	8.965	9.674	9.078	9.558	10.262	7.803	8.293	9.204
	SKS	0.053	0.047	0.042	0.365	0.285	0.239	0.162	0.129	0.096

Notes: See Table B1 for an explanation.

Table B56: Monte Carlo results for error design E1, regressor design R4 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.043	0.043	0.043	0.429	0.395	0.369	0.268	0.248	0.241
	probit	-0.005	-0.004	-0.003	0.434	0.359	0.305	0.227	0.178	0.135
	KS1	-0.001	-0.001	-0.002	0.416	0.345	0.293	0.174	0.139	0.106
	KS2	-0.004	-0.003	-0.003	0.454	0.391	0.337	0.226	0.190	0.152
S2	SKS	0.000	0.000	0.000	0.405	0.340	0.290	0.227	0.180	0.135
	probit	-0.012	-0.011	-0.010	1.311	1.032	0.878	0.304	0.271	0.256
	KS1	0.005	0.004	0.003	0.484	0.401	0.340	0.243	0.195	0.149
	KS2	-0.001	-0.002	-0.002	0.480	0.409	0.352	0.250	0.206	0.163
S3	SKS	0.001	0.000	0.000	0.413	0.347	0.295	0.233	0.185	0.139
	KS1	-0.007	-0.006	-0.005	1.304	1.010	0.834	0.267	0.219	0.166
	KS2	-0.009	-0.007	-0.005	1.122	0.855	0.707	0.266	0.215	0.167
	SKS	0.018	0.008	0.005	1.787	1.310	1.073	0.237	0.187	0.141
S4	probit	-0.009	-0.008	-0.009	0.764	0.674	0.603	0.330	0.305	0.277
	KS1	0.682	0.668	0.632	1.526	1.399	1.293	0.880	0.757	0.605
	KS2	0.060	0.050	0.041	24.496	17.328	14.150	0.354	0.261	0.188
	SKS	0.004	0.004	0.003	0.533	0.427	0.359	0.243	0.190	0.142
S5	probit	-0.012	-0.009	-0.009	0.959	0.789	0.689	0.334	0.307	0.278
	KS1	2.007	2.067	2.155	2.618	2.581	2.587	2.081	2.102	2.207
	KS2	0.284	0.207	0.185	3.250	2.443	2.034	0.719	0.418	0.249
	SKS	0.016	0.007	0.004	1.468	1.114	0.914	0.331	0.219	0.153
S6	probit	-0.009	-0.008	-0.009	0.764	0.674	0.603	0.330	0.305	0.277
	KS1	4.623	4.692	4.753	4.934	4.947	4.972	4.646	4.752	4.876
	KS2	0.935	0.754	0.627	6.067	5.012	4.230	3.127	2.187	0.675
	SKS	0.081	-0.018	-0.057	5.664	5.725	5.342	4.630	4.775	4.033

Notes: See Table B1 for an explanation.

Table B57: Monte Carlo results for error design E2, regressor design R4 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.036	0.039	0.041	1.630	1.208	1.010	0.420	0.359	0.311
	probit	0.031	0.069	0.086	13.114	15.021	159.658	1.074	1.002	0.928
	KS1	0.010	0.003	0.002	0.537	0.474	0.412	0.197	0.171	0.139
	KS2	0.005	0.000	0.001	1.029	0.843	0.721	0.370	0.318	0.262
S2	SKS	0.002	0.006	0.007	0.907	0.783	0.679	0.443	0.379	0.304
	probit	-0.050	0.084	-0.582	17.460	20.030	871.394	1.088	0.988	0.922
	KS1	0.022	0.018	0.018	1.664	1.239	1.030	0.423	0.350	0.279
	KS2	0.017	0.011	0.009	1.980	1.480	1.230	0.503	0.405	0.315
S3	SKS	-0.003	0.004	0.006	1.856	1.395	1.163	0.490	0.408	0.325
	KS1	-0.058	0.079	-0.588	17.438	20.014	871.412	1.004	0.868	0.757
	KS2	0.014	0.092	-0.498	21.693	34.960	871.920	1.060	0.856	0.658
	SKS	0.037	0.113	-0.575	18.359	20.732	871.369	0.725	0.565	0.440
S4	probit	0.409	-0.014	7.500	59.531	58.248	3551.947	1.022	0.962	0.894
	KS1	0.824	0.833	0.866	1.691	1.600	1.536	1.213	1.161	1.158
	KS2	0.288	0.251	0.192	3.316	4.564	3.744	0.979	0.726	0.480
	SKS	0.049	0.035	0.026	1.356	1.106	0.939	0.561	0.461	0.358
S5	probit	-0.002	-6.805	-4.506	51.818	2759.442	2253.103	1.021	0.965	0.891
	KS1	2.076	2.102	2.179	2.696	2.643	2.638	2.157	2.163	2.276
	KS2	0.821	0.607	0.491	5.757	7.591	6.321	1.837	1.552	1.003
	SKS	0.181	0.103	0.072	2.861	2.465	2.064	1.376	0.972	0.553
S6	probit	0.409	-0.014	7.500	59.531	58.248	3551.947	1.022	0.962	0.894
	KS1	4.684	4.690	4.754	4.982	4.954	4.977	4.727	4.740	4.854
	KS2	2.905	2.157	1.606	18.331	15.276	12.643	4.154	3.975	3.134
	SKS	0.913	0.573	0.364	6.316	6.083	5.875	4.706	4.614	4.486

Notes: See Table B1 for an explanation.

Table B58: Monte Carlo results for error design E3, regressor design R4 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.037	0.038	0.038	0.490	0.431	0.390	0.291	0.260	0.235
	probit	-0.042	-0.044	-0.036	5.586	6.501	5.328	0.473	0.422	0.360
	KS1	0.001	-0.001	-0.001	0.436	0.366	0.311	0.169	0.137	0.104
	KS2	-0.001	-0.002	-0.003	0.537	0.455	0.390	0.260	0.217	0.171
S2	SKS	0.001	0.000	-0.001	0.507	0.428	0.366	0.275	0.228	0.173
	probit	-0.056	-0.034	-0.033	7.399	5.714	4.760	0.501	0.465	0.411
	KS1	0.012	0.010	0.009	0.580	0.492	0.422	0.305	0.251	0.197
	KS2	0.001	-0.001	-0.001	0.602	0.505	0.430	0.301	0.248	0.193
S3	SKS	0.001	-0.001	-0.001	0.559	0.464	0.394	0.293	0.240	0.181
	KS1	-0.053	-0.032	-0.029	7.395	5.706	4.747	0.427	0.363	0.281
	KS2	-0.048	-0.032	-0.024	10.267	7.677	6.327	0.363	0.286	0.213
	SKS	-0.006	0.000	-0.002	7.465	6.189	5.123	0.324	0.258	0.190
S4	probit	-0.032	-0.020	-0.026	11.397	9.186	7.648	0.508	0.467	0.406
	KS1	0.702	0.729	0.727	1.616	1.494	1.402	1.024	0.933	0.828
	KS2	0.077	0.057	0.049	1.725	1.327	1.103	0.514	0.371	0.250
	SKS	0.012	0.006	0.004	0.815	0.679	0.565	0.338	0.262	0.191
S5	probit	-0.029	-0.027	-0.025	9.659	7.079	5.967	0.498	0.461	0.403
	KS1	2.040	2.105	2.185	2.651	2.623	2.618	2.106	2.155	2.254
	KS2	0.215	0.187	0.177	3.070	2.509	2.102	1.232	0.824	0.417
	SKS	0.036	0.013	0.008	2.060	1.705	1.399	0.759	0.405	0.237
S6	probit	-0.032	-0.020	-0.026	11.397	9.186	7.648	0.508	0.467	0.406
	KS1	4.661	4.716	4.782	4.971	4.972	4.996	4.688	4.760	4.899
	KS2	1.490	1.076	0.865	13.468	10.582	8.767	4.099	3.657	2.376
	SKS	0.218	0.070	-0.032	5.870	5.961	6.035	4.765	5.004	5.140

Notes: See Table B1 for an explanation.

Table B59: Monte Carlo results for error design E4, regressor design R4 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.035	0.036	0.036	0.513	0.451	0.403	0.315	0.274	0.239
	probit	-0.013	-0.075	-0.050	6.905	26.134	22.136	0.624	0.559	0.469
	KS1	0.005	0.005	0.003	0.449	0.390	0.333	0.173	0.146	0.113
	KS2	-0.003	0.000	0.001	0.577	0.501	0.431	0.274	0.237	0.192
S2	SKS	-0.002	0.000	0.000	0.566	0.483	0.412	0.310	0.256	0.195
	probit	-0.503	-0.297	-0.202	69.785	51.522	42.128	0.626	0.564	0.474
	KS1	0.015	0.015	0.012	0.617	0.530	0.454	0.329	0.275	0.207
	KS2	0.001	0.003	0.003	0.673	0.571	0.487	0.338	0.284	0.220
S3	SKS	0.000	0.001	0.001	0.614	0.515	0.438	0.328	0.270	0.203
	KS1	-0.504	-0.298	-0.200	69.739	51.489	42.100	0.522	0.426	0.317
	KS2	-0.435	-0.257	-0.166	70.056	51.461	42.310	0.453	0.356	0.255
	SKS	-0.477	-0.264	-0.173	69.960	51.803	42.365	0.390	0.309	0.224
S4	probit	-0.055	0.001	0.008	23.760	36.949	31.290	0.583	0.526	0.447
	KS1	0.765	0.775	0.784	1.631	1.519	1.430	1.067	0.999	0.923
	KS2	0.104	0.074	0.062	2.922	2.227	1.832	0.618	0.447	0.291
	SKS	0.014	0.008	0.006	0.905	0.732	0.610	0.383	0.296	0.214
S5	probit	-0.032	-0.093	-0.095	8.776	27.812	24.587	0.583	0.526	0.444
	KS1	2.087	2.132	2.203	2.704	2.653	2.642	2.176	2.187	2.282
	KS2	0.363	0.249	0.222	3.469	2.886	2.411	1.558	1.177	0.566
	SKS	0.030	0.013	0.010	2.282	1.905	1.561	0.943	0.502	0.274
S6	probit	-0.055	0.001	0.008	23.760	36.949	31.290	0.583	0.526	0.447
	KS1	4.681	4.716	4.774	4.981	4.965	4.987	4.684	4.735	4.873
	KS2	1.713	1.181	0.908	13.751	10.488	8.700	4.126	3.850	2.639
	SKS	0.239	0.100	-0.006	6.125	6.149	6.211	4.876	5.084	5.266

Notes: See Table B1 for an explanation.

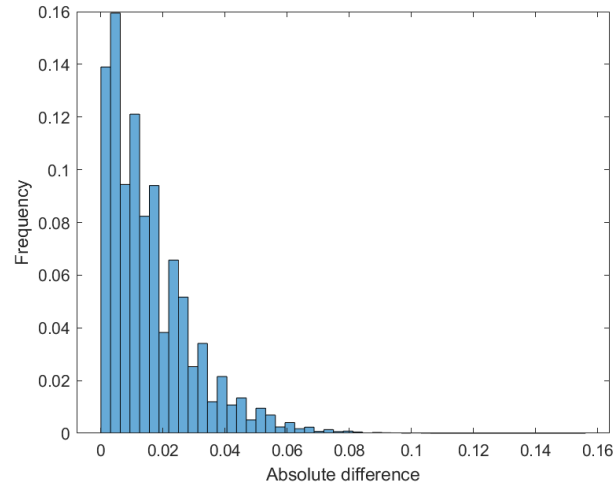
Table B60: Monte Carlo results for error design E5, regressor design R4 and survivor probability 0.85.

Start	Estimator	Bias			RMSE			MAD		
		$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$	$n = 250$	$n = 500$	$n = 1500$
S1	LPM	0.099	0.098	0.097	0.525	0.469	0.431	0.313	0.282	0.263
	probit	0.107	0.101	0.092	4.858	7.092	6.531	0.498	0.468	0.425
	KS1	0.002	0.004	0.003	0.446	0.382	0.329	0.176	0.148	0.115
	KS2	0.071	0.073	0.073	0.671	0.585	0.503	0.310	0.265	0.215
S2	SKS	0.105	0.108	0.110	0.587	0.511	0.443	0.308	0.259	0.206
	probit	-0.217	-0.129	-0.060	116.731	84.880	69.322	0.548	0.529	0.474
	KS1	0.048	0.045	0.042	0.570	0.482	0.417	0.298	0.248	0.197
	KS2	0.089	0.086	0.083	0.755	0.643	0.550	0.348	0.297	0.232
S3	SKS	0.112	0.112	0.113	0.637	0.542	0.469	0.324	0.271	0.215
	KS1	-0.267	-0.184	-0.118	116.714	84.866	69.309	0.433	0.378	0.297
	KS2	-0.179	-0.120	-0.096	117.762	85.980	71.479	0.422	0.350	0.261
	SKS	-0.159	0.003	0.047	116.800	85.439	69.778	0.360	0.302	0.232
S4	probit	0.090	0.083	0.088	26.458	19.196	16.913	0.574	0.529	0.472
	KS1	0.732	0.758	0.762	1.616	1.497	1.408	1.018	0.953	0.873
	KS2	0.177	0.161	0.148	8.227	5.863	4.794	0.547	0.412	0.287
	SKS	0.141	0.132	0.126	0.865	0.701	0.594	0.366	0.298	0.229
S5	probit	0.162	0.119	0.098	12.908	10.200	8.941	0.548	0.508	0.462
	KS1	2.030	2.076	2.163	2.636	2.612	2.614	2.078	2.127	2.239
	KS2	0.627	0.472	0.398	4.405	3.378	2.804	1.020	0.726	0.429
	SKS	0.250	0.201	0.174	1.928	1.583	1.313	0.679	0.426	0.284
S6	probit	0.090	0.083	0.088	26.458	19.196	16.913	0.574	0.529	0.472
	KS1	4.627	4.672	4.734	4.929	4.933	4.958	4.655	4.717	4.832
	KS2	1.934	1.425	1.131	8.364	6.567	5.486	3.304	2.587	1.116
	SKS	0.848	0.714	0.579	5.503	5.421	5.080	4.278	4.237	3.650

Notes: See Table B1 for an explanation.

C Figures

Figure C1: Histogram of the absolute difference between $\bar{y}$ and the desired survivor probability over all Monte Carlo replications



D Additional results from empirical application

Table D1: Model B - KS1, KS2, KS3, SKS, Probit and LPM estimated coefficients and standard errors

Regressors	KS1				KS2				Probit			
	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S2	S5'	S6'	
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)		1 (-)	1 (-)	1 (-)		
Risk aversion	-0.519** (0.259)	-0.471* (0.260)	-1.024*** (0.351)	0.233 (0.533)	-0.246*** (0.070)			0.404 (1.408)	-0.030 (0.271)			
Ambiguity	-0.181 (0.278)	-0.134 (0.275)	-0.019 (0.358)	0.277 (0.501)	-0.345*** (0.087)			-10.888 (19.415)	-0.049 (0.248)			
Age	0.155*** (0.028)	0.156*** (0.028)	0.340*** (0.032)	0.546*** (0.056)	0.132*** (0.017)			1.314 (2.330)	0.094** (0.045)			
Female	-0.060 (0.114)	-0.047 (0.114)	0.172 (0.149)	0.328 (0.243)	-0.024 (0.031)	n/c	n/c	1.464 (2.514)	0.093 (0.122)	n/c	n/c	
German grade	0.078 (0.082)	0.069 (0.083)	-0.034 (0.087)	0.035 (0.144)	0.075*** (0.021)			-0.681 (1.234)	0.011 (0.077)			
Math grade	-0.310*** (0.077)	-0.319*** (0.078)	0.371*** (0.075)	1.363*** (0.133)	-0.304*** (0.043)			-3.446 (6.200)	-0.260* (0.133)			
No. of siblings	0.300*** (0.043)	0.283*** (0.044)	0.509*** (0.064)	0.566*** (0.141)	0.113*** (0.020)			2.070 (3.687)	0.067 (0.070)			
Pocket money	0.002** (0.001)	0.002** (0.001)	0.005** (0.002)	0.009 (0.006)	-0.007*** (0.001)			0.337 (0.603)	-0.002 (0.003)			
SKS												
Regressors	KS3				KS2				LPM			
	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S3	S2	S5'	
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	
Risk aversion	2.136*** 0.434	-6.387*** 1.262	-1.654*** 0.444	-8.189*** 1.423	0.023 (0.064)	0.023 (0.064)	0.023 (0.064)	0.023 (0.064)	0.023 (0.064)	0.023 (0.064)	0.023 (0.064)	
Ambiguity	-0.786** 0.400	-2.997*** 0.743	-14.699*** 2.876	15.065*** 2.556	-0.028 (0.061)	-0.028 (0.061)	-0.028 (0.061)	-0.028 (0.061)	-0.028 (0.061)	-0.028 (0.061)	-0.028 (0.061)	
Age	-1.068*** 0.189	0.491*** 0.093	0.122*** 0.037	-1.973*** 0.334	0.020*** (0.007)	0.020*** (0.007)	0.020*** (0.007)	0.020*** (0.007)	0.020*** (0.007)	0.020*** (0.007)	0.020*** (0.007)	
Female	-1.483*** 0.292	0.682*** 0.173	1.905*** 0.361	-7.707*** 1.319	0.042 (0.029)	0.042 (0.029)	0.042 (0.029)	0.042 (0.029)	0.042 (0.029)	0.042 (0.029)	0.042 (0.029)	
German grade	-0.491*** 0.122	-0.885*** 0.186	-2.582*** 0.470	-0.174** 0.068	0.003 (0.018)	0.003 (0.018)	0.003 (0.018)	0.003 (0.018)	0.003 (0.018)	0.003 (0.018)	0.003 (0.018)	
Math grade	3.701*** 0.670	-2.602*** 0.469	-1.327*** 0.261	-1.086*** 0.186	-0.019 (0.017)	-0.019 (0.017)	-0.019 (0.017)	-0.019 (0.017)	-0.019 (0.017)	-0.019 (0.017)	-0.019 (0.017)	
No. of siblings	-0.377*** 0.082	2.400*** 0.447	0.664*** 0.122	0.268** 0.107	0.018 (0.016)	0.018 (0.016)	0.018 (0.016)	0.018 (0.016)	0.018 (0.016)	0.018 (0.016)	0.018 (0.016)	
Pocket money	0.051*** 0.010	-0.004 0.003	0.284*** 0.057	-0.147*** 0.026	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	

Notes: n/c denotes that the optimization did not converge using default settings in `glmfit` (Probit estimation) and default settings in `fminunc` from the optimization toolbox in Matlab (KS estimation). Standard errors are in parentheses below coefficient estimate. "KS1" and "KS2" refer to the KS estimator when the bandwidth is set equal to $h = n^{-1/6.02}$ and when it is estimated, respectively. KS1 and KS2 are implemented in Matlab. "KS3" refers to the Stata implementation of KS in the `sm1` package. "S2", "S3", "S5'" and "S6'" refer to different starting value specifications. ***, ** and * signify significance at the 1%, 5% and 10% level, respectively.

Table D2: Model C - KS1, KS2, KS3, SKS, Probit and LPM estimated coefficients and standard errors

Regressors	KS1				KS2				Probit			
	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S2	S5'	S6'	
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)			1 (-)		1 (-)			
Risk aversion	-0.959*** (0.252)	-0.942*** (0.252)	-1.421*** (0.253)	-1.014*** (0.375)			-1.045*** (0.276)		0.030 (0.184)			
Ambiguity	-0.281 (0.298)	-0.281 (0.298)	-0.229 (0.305)	0.068 (0.359)			-0.687*** (0.208)		-0.039 (0.171)			
Age	0.234*** (0.030)	0.234*** (0.030)	0.274*** (0.031)	0.397*** (0.034)			0.357*** (0.077)		0.063** (0.027)			
Female	-0.087 (0.108)	-0.083 (0.108)	-0.057 (0.109)	0.276* (0.160)	n/c	n/c	0.988*** (0.211)	n/c	0.077 (0.083)	n/c	n/c	
German grade	0.239*** (0.073)	0.237*** (0.073)	0.216*** (0.076)	0.000 (0.090)			0.363*** (0.085)		-0.016 (0.052)			
Math grade	-0.595*** (0.073)	-0.593*** (0.073)	-0.623*** (0.076)	0.391*** (0.077)			-1.892*** (0.414)		-0.155** (0.077)			
No. of siblings	0.415*** (0.036)	0.409*** (0.036)	0.483*** (0.038)	0.527*** (0.067)			0.480*** (0.112)		0.041 (0.046)			
Pocket money	-0.001 (0.002)	-0.001 (0.002)	-0.001 (0.002)	0.006*** (0.002)			0.054*** (0.012)		-0.001 (0.002)			
SKS												
Regressors	S3	S2	S5'	S6'	S3	S2	S5'	S6'	LPM			
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)			
Risk aversion	1.823*** (0.424)	-0.340 (0.395)	-2.827*** (0.481)	-1.117*** (0.532)	0.070 (0.056)	0.070 (0.056)	0.070 (0.056)	0.070 (0.056)	0.020 (0.159)			
Ambiguity	0.775** (0.332)	-0.061 (0.499)	14.848*** (2.301)	12.558*** (2.461)	-0.019 (0.053)	-0.019 (0.053)	-0.019 (0.053)	-0.019 (0.053)	-0.033 (0.151)			
Age	-1.313*** (0.265)	0.243* (0.135)	-2.100*** (0.350)	2.140*** (0.416)	0.016*** (0.006)	0.016*** (0.006)	0.016*** (0.006)	0.016*** (0.006)	0.064** (0.026)			
Female	-2.150*** (0.459)	0.324 (0.253)	-3.486*** (0.598)	5.009*** (0.991)	0.039 (0.025)	0.039 (0.025)	0.039 (0.025)	0.039 (0.025)	0.053 (0.072)			
German grade	-0.230** (0.091)	0.135 (0.171)	-0.002 (0.073)	0.153** (0.068)	-0.005 (0.016)	-0.005 (0.016)	-0.005 (0.016)	-0.005 (0.016)	-0.001 (0.046)			
Math grade	2.946*** (0.568)	-0.768 (0.513)	2.689*** (0.487)	4.395*** (0.872)	-0.008 (0.015)	-0.008 (0.015)	-0.008 (0.015)	-0.008 (0.015)	-0.150** (0.068)			
No. of siblings	0.154** (0.060)	0.129 (0.161)	0.553*** (0.093)	2.037*** (0.411)	0.007 (0.015)	0.007 (0.015)	0.007 (0.015)	0.007 (0.015)	0.065 (0.046)			
Pocket money	0.073*** (0.014)	-0.008 (0.006)	-0.155*** (0.023)	0.148*** (0.034)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.002)			

Notes: See Table D1 for an explanation.

Table D3: Model D - KS1, KS2, KS3, SKS, Probit and LPM estimated coefficients and standard errors

Regressors	KS1				KS2				Probit			
	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S3	S5'	S6'	S6'
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)
Risk aversion	-0.658** (0.256)	-0.507* (0.260)	0.056 (0.473)	0.056 (0.473)	-0.058*** (0.008)	-0.384*** (0.063)	0.820*** (0.077)	2.668*** (0.157)	0.012 (0.213)	0.012 (0.213)	0.012 (0.213)	0.012 (0.213)
Ambiguity	-0.246 (0.290)	-0.205 (0.290)	0.214 (0.417)	0.214 (0.417)	0.115*** (0.008)	-0.022 (0.046)	-2.956*** (0.234)	1.007*** (0.066)	-0.039 (0.198)	-0.039 (0.198)	-0.039 (0.198)	-0.039 (0.198)
Age	0.171*** (0.027)	0.153*** (0.027)	0.469*** (0.049)	0.469*** (0.049)	0.115*** (0.002)	0.189*** (0.014)	0.694*** (0.054)	0.558*** (0.034)	0.078** (0.035)	0.078** (0.035)	0.078** (0.035)	0.078** (0.035)
Female	-0.098 (0.113)	-0.065 (0.115)	n/c	n/c	0.187*** (0.003)	0.458*** (0.036)	0.291*** (0.024)	-1.091*** (0.069)	0.090 (0.096)	0.090 (0.096)	0.090 (0.096)	0.090 (0.096)
German grade	0.125 (0.079)	0.089 (0.081)	0.012 (0.130)	0.012 (0.130)	0.101*** (0.002)	0.087*** (0.013)	-0.467*** (0.038)	-0.121*** (0.011)	0.000 (0.060)	0.000 (0.060)	0.000 (0.060)	0.000 (0.060)
Math grade	-0.386*** (0.073)	-0.326*** (0.074)	1.100*** (0.117)	1.100*** (0.117)	-0.412*** (0.006)	-0.587*** (0.047)	-0.562*** (0.047)	0.616*** (0.037)	-0.197* (0.103)	-0.197* (0.103)	-0.197* (0.103)	-0.197* (0.103)
No. of siblings	0.340*** (0.039)	0.295*** (0.041)	0.432*** (0.124)	0.432*** (0.124)	0.005** (0.002)	0.024** (0.011)	-0.151*** (0.015)	-0.556*** (0.034)	0.043 (0.054)	0.043 (0.054)	0.043 (0.054)	0.043 (0.054)
Pocket money	0.001 (0.001)	0.002 (0.001)	0.006 (0.005)	0.006 (0.005)	-0.006*** (0.000)	-0.010*** (0.001)	0.087*** (0.007)	-0.009*** (0.001)	-0.001 (0.003)	-0.001 (0.003)	-0.001 (0.003)	-0.001 (0.003)
SKS												
Regressors	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S3	S5'	S6'	LPM
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)
Risk aversion	4.153*** (0.625)	-2.114*** (0.462)	2.187*** (0.412)	2.187*** (0.412)	0.063 (0.057)	0.063 (0.057)	0.063 (0.057)	0.063 (0.057)	-0.012 (0.224)	-0.012 (0.224)	-0.012 (0.224)	-0.012 (0.224)
Ambiguity	-0.912*** (0.371)	0.195 (0.609)	-9.724*** (1.752)	-9.724*** (1.752)	-0.026 (0.053)	-0.026 (0.053)	-0.026 (0.053)	-0.026 (0.053)	-0.043 (0.211)	-0.043 (0.211)	-0.043 (0.211)	-0.043 (0.211)
Age	-1.429*** (0.210)	1.103*** (0.220)	0.713*** (0.131)	0.713*** (0.131)	0.020*** (0.006)	0.020*** (0.006)	0.020*** (0.006)	0.020*** (0.006)	0.094*** (0.047)	0.094*** (0.047)	0.094*** (0.047)	0.094*** (0.047)
Female	-1.125*** (0.201)	2.765*** (0.583)	4.479*** (0.771)	4.479*** (0.771)	0.036 (0.025)	0.036 (0.025)	0.036 (0.025)	0.036 (0.025)	0.060 (0.102)	0.060 (0.102)	0.060 (0.102)	0.060 (0.102)
German grade	1.294*** (0.190)	0.696*** (0.140)	0.200** (0.082)	0.200** (0.082)	-0.000 (0.016)	-0.000 (0.016)	-0.000 (0.016)	-0.000 (0.016)	0.002 (0.064)	0.002 (0.064)	0.002 (0.064)	0.002 (0.064)
Math grade	4.937*** (0.696)	-3.046*** (0.557)	-0.342*** (0.098)	-0.342*** (0.098)	-0.009 (0.016)	-0.009 (0.016)	-0.009 (0.016)	-0.009 (0.016)	-0.220* (0.122)	-0.220* (0.122)	-0.220* (0.122)	-0.220* (0.122)
No. of siblings	1.036*** (0.163)	0.087 (0.086)	-0.144 (0.090)	-0.144 (0.090)	-0.000 (0.014)	-0.000 (0.014)	-0.000 (0.014)	-0.000 (0.014)	0.086 (0.072)	0.086 (0.072)	0.086 (0.072)	0.086 (0.072)
Pocket money	0.068*** (0.010)	-0.027*** (0.007)	0.245*** (0.042)	0.245*** (0.042)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.003)	-0.001 (0.003)	-0.001 (0.003)	-0.001 (0.003)

Notes: See Table D1 for an explanation.

Table D4: Model E - KS1, KS2, KS3, SKS, Probit and LPM estimated coefficients and standard errors

Regressors	KS1				KS2				Probit			
	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S2	S5'	S6'	
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)		1 (-)	1 (-)	1 (-)	1 (-)			
Risk aversion	-1.003*** (0.250)	-0.663** (0.258)	-1.013*** (0.338)	-0.575 (0.518)		-0.525*** (0.017)	-0.528*** (0.041)	-1.638*** (0.151)	-0.019 (0.209)			
Ambiguity	-0.240 (0.294)	-0.144 (0.287)	-0.006 (0.332)	-0.011 (0.439)		0.008*** (0.014)	0.982*** (0.052)	-1.535*** (0.159)	-0.024 (0.192)			
Age	0.222*** (0.029)	0.168*** (0.028)	0.312*** (0.031)	0.582*** (0.051)		0.133*** (0.003)	0.309*** (0.014)	0.512*** (0.044)	0.068** (0.031)			
Female	-0.017 (0.108)	0.024 (0.112)	0.218 (0.145)	0.392* (0.213)	n/c	0.070*** (0.006)	0.005 (0.013)	1.363*** (0.117)	0.066 (0.093)	n/c	n/c	
German grade	0.164** (0.075)	0.096 (0.076)	-0.011 (0.086)	-0.008 (0.122)		0.127*** (0.004)	0.269*** (0.014)	0.451*** (0.042)	-0.012 (0.058)			
Math grade	-0.521*** (0.073)	-0.375*** (0.073)	0.331*** (0.074)	0.960*** (0.123)		-0.407*** (0.008)	-1.000*** (0.044)	-2.638*** (0.225)	-0.198** (0.090)			
No. of siblings	0.403*** (0.038)	0.301*** (0.041)	0.497*** (0.061)	0.792*** (0.100)		0.155*** (0.004)	0.200*** (0.011)	0.564*** (0.052)	0.047 (0.052)			
Pocket money	-0.001 (0.002)	0.001 (0.002)	0.005** (0.002)	0.008** (0.004)		-0.004*** (0.000)	-0.005*** (0.000)	0.045*** (0.004)	-0.002 (0.003)			
SKS												
Regressors	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S2	S5'	S6'	LPM
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)			1 (-)
Risk aversion	2.308*** (0.511)	-0.238 (0.367)	0.149 (0.312)	-0.206 (0.329)		-0.022 (0.065)	-0.022 (0.065)	-0.022 (0.065)	-0.061 (0.257)			
Ambiguity	-0.924*** (0.354)	0.030 (0.414)	1.367*** (0.500)	1.053 (0.697)		-0.016 (0.061)	-0.016 (0.061)	-0.016 (0.061)	-0.033 (0.244)			
Age	-0.501*** (0.101)	0.200** (0.084)	0.903*** (0.152)	0.489*** (0.166)		0.012* (0.007)	0.012* (0.007)	0.012* (0.007)	0.102*** (0.047)			
Female	-0.533*** (0.218)	0.304 (0.210)	-0.320* (0.177)	0.572*** (0.212)		0.030 (0.029)	0.030 (0.029)	0.030 (0.029)	0.064 (0.117)			
German grade	0.561*** (0.149)	0.072 (0.196)	-0.651*** (0.149)	-0.550*** (0.211)		-0.005 (0.019)	-0.005 (0.019)	-0.005 (0.019)	-0.008 (0.074)			
Math grade	1.024*** (0.188)	-0.649** (0.316)	-2.258*** (0.377)	1.690*** (0.492)		-0.028 (0.018)	-0.028 (0.018)	-0.028 (0.018)	-0.257*** (0.122)			
No. of siblings	-0.371*** (0.084)	0.086 (0.130)	0.602*** (0.228)	1.665*** (0.478)		0.014 (0.017)	0.014 (0.017)	0.014 (0.017)	0.107 (0.078)			
Pocket money	0.023*** (0.006)	-0.008 (0.008)	-0.054*** (0.011)	-0.048*** (0.015)		-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.002 (0.004)			

Notes: See Table D1 for an explanation.

Table D5: Model F - KS1, KS2, KS3, SKS, Probit and LPM estimated coefficients and standard errors

Regressors	KS1				KS2				Probit			
	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S2	S5'	S6'	
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)			1 (-)	1 (-)	1 (-)			
Risk aversion	-0.763*** (0.252)	-0.551** (0.259)	-0.987*** (0.339)	0.272 (0.509)			0.092** (0.041)	-1.161*** (0.300)	-0.008 (0.198)			
Ambiguity	-0.195 (0.284)	-0.156 (0.283)	0.016 (0.333)	0.246 (0.466)			-0.446*** (0.043)	2.187*** (0.524)	-0.036 (0.182)			
Age	0.173*** (0.028)	0.153*** (0.028)	0.305*** (0.030)	0.494*** (0.054)			0.053*** (0.006)	0.732*** (0.164)	0.065** (0.029)			
Female	-0.014 (0.110)	0.023 (0.113)	0.233 (0.146)	0.272 (0.230)		n/c	0.087*** (0.017)	1.840*** (0.398)	0.052 (0.088)	n/c	n/c	
Ferman grade	0.115 (0.075)	0.076 (0.077)	-0.029 (0.086)	0.019 (0.139)			-0.038*** (0.010)	0.444*** (0.111)	-0.007 (0.056)			
Math grade	-0.404*** (0.072)	-0.345*** (0.073)	0.339*** (0.074)	1.284*** (0.129)			-0.075*** (0.011)	-3.201*** (0.706)	-0.188** (0.083)			
No. of siblings	0.331*** (0.042)	0.276*** (0.045)	0.484*** (0.062)	0.532*** (0.133)			0.051*** (0.009)	0.626*** (0.145)	0.051 (0.049)			
Pocket money	0.001 (0.002)	0.001 (0.002)	0.006*** (0.002)	0.009 (0.006)			0.011*** (0.001)	0.077*** (0.017)	-0.002 (0.002)			

Regressors	KS3				SKS				LPM			
	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S2	S5'	S6'	
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)			
Risk aversion	3.067*** (0.556)	-0.740 (0.500)	-4.442*** (0.750)	4.795*** (0.509)			-0.008 (0.065)	-0.008 (0.065)	-0.054 (0.252)			
Ambiguity	0.744** (0.357)	0.625 (0.502)	-4.033*** (0.728)	18.692*** (2.082)			-0.022 (0.061)	-0.022 (0.061)	-0.049 (0.239)			
Age	-2.504*** (0.403)	0.252*** (0.062)	0.772*** (0.129)	-2.754*** (0.312)			0.012* (0.007)	0.012* (0.007)	0.099** (0.045)			
Female	-3.725*** (0.598)	0.414*** (0.180)	-0.641*** (0.168)	-6.100*** (0.690)			0.020 (0.029)	0.020 (0.029)	0.054 (0.115)			
German grade	-0.179*** (0.069)	0.280*** (0.103)	0.035 (0.068)	-1.116*** (0.137)			-0.002 (0.019)	-0.002 (0.019)	-0.004 (0.073)			
Math grade	4.661*** (0.726)	-1.249*** (0.321)	-2.412*** (0.393)	-4.426*** (0.499)			-0.029 (0.018)	-0.029 (0.018)	-0.257*** (0.117)			
No. of siblings	-0.695*** (0.116)	0.346*** (0.122)	1.817*** (0.299)	-3.075*** (0.344)			0.016 (0.017)	0.016 (0.017)	0.106 (0.076)			
Pocket money	0.126*** (0.020)	-0.005 (0.006)	-0.002 (0.003)	-0.056*** (0.007)			-0.001 (0.001)	-0.001 (0.001)	-0.002 (0.004)			

Notes: See Table D1 for an explanation.

Table D7: Model H - KS1, KS2, KS3, SKS, Probit and LPM estimated coefficients and standard errors

Regressors	KS1				KS2				Probit			
	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S2	S5'	S6'	S6'
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)
Risk aversion	-0.970*** (0.251)	-0.540** (0.257)	-1.652*** (0.258)	-0.969** (0.420)	0.059** (0.023)	0.059** (0.023)	-1.106*** (0.149)	-0.008 (0.160)	-0.008 (0.160)	-0.008 (0.160)	-0.008 (0.160)	-0.008 (0.160)
Ambiguity	-0.310 (0.293)	-0.183 (0.280)	-0.244 (0.306)	0.041 (0.387)	-0.278*** (0.025)	-0.278*** (0.025)	-0.076 (0.067)	-0.037 (0.146)	-0.037 (0.146)	-0.037 (0.146)	-0.037 (0.146)	-0.037 (0.146)
Age	0.242*** (0.030)	0.150*** (0.027)	0.298*** (0.032)	0.451*** (0.038)	0.076*** (0.004)	0.076*** (0.004)	0.178*** (0.021)	0.056** (0.022)	0.056** (0.022)	0.056** (0.022)	0.056** (0.022)	0.056** (0.022)
Female	-0.020 (0.108)	0.016 (0.112)	0.002 (0.109)	0.371** (0.177)	0.169*** (0.011)	0.169*** (0.011)	0.318*** (0.045)	n/c	0.060 (0.071)	0.060 (0.071)	0.060 (0.071)	0.060 (0.071)
German grade	0.192*** (0.074)	0.106 (0.076)	0.205*** (0.078)	0.006 (0.095)	0.029*** (0.006)	0.029*** (0.006)	0.068*** (0.025)	-0.018 (0.045)	-0.018 (0.045)	-0.018 (0.045)	-0.018 (0.045)	-0.018 (0.045)
Math grade	-0.620*** (0.074)	-0.359*** (0.072)	-0.690*** (0.079)	0.506*** (0.086)	-0.190*** (0.010)	-0.190*** (0.010)	-1.278*** (0.143)	-0.140** (0.062)	-0.140** (0.062)	-0.140** (0.062)	-0.140** (0.062)	-0.140** (0.062)
No. of siblings	0.443*** (0.038)	0.304*** (0.041)	0.556*** (0.040)	0.598*** (0.073)	0.041*** (0.005)	0.041*** (0.005)	0.330*** (0.043)	0.034 (0.039)	0.034 (0.039)	0.034 (0.039)	0.034 (0.039)	0.034 (0.039)
Pocket money	-0.001 (0.002)	0.002 (0.001)	-0.002 (0.002)	0.009*** (0.002)	-0.001*** (0.000)	-0.001*** (0.000)	0.017*** (0.002)	-0.001 (0.002)	-0.001 (0.002)	-0.001 (0.002)	-0.001 (0.002)	-0.001 (0.002)
SKS												
Regressors	S3	S2	S5'	S6'	S3	S2	S5'	S6'	S3	S2	S5'	S6'
Delay aversion	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)	1 (-)
Risk aversion	2.556*** (0.408)	-0.339 (0.385)	6.387*** (1.189)	2.188*** (0.522)	0.003 (0.061)	0.003 (0.061)	0.003 (0.061)	0.004 (0.061)	-0.023 (0.179)	-0.023 (0.179)	-0.023 (0.179)	-0.023 (0.179)
Ambiguity	-1.454*** (0.373)	-0.080 (0.386)	2.171*** (0.498)	6.787*** (1.302)	-0.023 (0.058)	-0.023 (0.058)	-0.023 (0.058)	-0.023 (0.058)	-0.023 (0.058)	-0.023 (0.058)	-0.023 (0.058)	-0.023 (0.058)
Age	-1.939*** (0.288)	0.187*** (0.070)	0.726*** (0.155)	1.626*** (0.322)	0.016** (0.007)	0.016** (0.007)	0.016** (0.007)	0.016** (0.007)	0.074*** (0.029)	0.074*** (0.029)	0.074*** (0.029)	0.074*** (0.029)
Female	-3.390*** (0.487)	0.284 (0.191)	1.477*** (0.306)	-0.995*** (0.218)	0.033 (0.027)	0.033 (0.027)	0.033 (0.027)	0.033 (0.027)	0.055 (0.081)	0.055 (0.081)	0.055 (0.081)	0.055 (0.081)
German grade	-0.005 (0.064)	0.085 (0.156)	-1.385*** (0.261)	1.388*** (0.260)	-0.012 (0.018)	-0.012 (0.018)	-0.012 (0.018)	-0.012 (0.018)	-0.011 (0.052)	-0.011 (0.052)	-0.011 (0.052)	-0.011 (0.052)
Math grade	4.809*** (0.717)	-0.581* (0.300)	0.247*** (0.087)	1.161*** (0.258)	-0.019 (0.016)	-0.019 (0.016)	-0.019 (0.016)	-0.019 (0.016)	-0.173** (0.075)	-0.173** (0.075)	-0.173** (0.075)	-0.173** (0.075)
No. of siblings	-0.259*** (0.062)	0.102 (0.104)	-0.931*** (0.190)	0.850*** (0.177)	0.010 (0.016)	0.010 (0.016)	0.010 (0.016)	0.010 (0.016)	0.071 (0.052)	0.071 (0.052)	0.071 (0.052)	0.071 (0.052)
Pocket money	-0.043*** (0.007)	-0.006 (0.006)	0.121*** (0.021)	-0.017*** (0.006)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)

Notes: See Table D1 for an explanation.

Table D8: Model B - Summary statistics of the distributions of marginal effects for KS (with fixed bandwidth) and SKS

Regressors	Summary statistic											
	Mean		Min		Quartile 1		Median		Quartile 3		Max	
	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS
Risk aversion	0.031	0.019	-0.017	0.013	0.004	0.018	0.035	0.020	0.044	0.021	0.231	0.021
Ambiguity	0.011	-0.023	-0.006	-0.025	0.001	-0.025	0.012	-0.024	0.015	-0.022	0.081	-0.016
Age	-0.009	0.017	-0.069	0.012	-0.013	0.016	-0.010	0.017	-0.001	0.018	0.005	0.018
Female	0.004	0.035	-0.002	0.024	0.000	0.034	0.004	0.036	0.005	0.038	0.027	0.038
German grade	-0.005	0.003	-0.035	0.002	-0.007	0.002	-0.005	0.003	-0.001	0.003	0.003	0.003
Math grade	0.018	-0.016	-0.010	-0.017	0.002	-0.017	0.021	-0.016	0.026	-0.015	0.138	-0.011
No. of siblings	-0.018	0.015	-0.134	0.010	-0.026	0.014	-0.020	0.015	-0.002	0.016	0.010	0.016
Pocket money	0.000	-0.001	-0.001	-0.001	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.000	-0.001

Notes: Summary statistics calculated over the entire sample of marginal effects for KS and SKS.

Table D9: Model C - Summary statistics of the distributions of marginal effects for KS (with fixed bandwidth) and SKS

Regressors	Summary statistic											
	Mean		Min		Quartile 1		Median		Quartile 3		Max	
	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS
Risk aversion	0.045	0.062	-0.048	0.044	0.003	0.061	0.037	0.063	0.072	0.065	0.672	0.065
Ambiguity	0.013	-0.017	-0.014	-0.018	0.001	-0.018	0.011	-0.017	0.021	-0.016	0.197	-0.012
Age	-0.011	0.014	-0.164	0.010	-0.018	0.014	-0.009	0.014	-0.001	0.014	0.012	0.015
Female	0.004	0.035	-0.004	0.025	0.000	0.034	0.003	0.035	0.007	0.036	0.061	0.036
German grade	-0.011	-0.004	-0.168	-0.004	-0.018	-0.004	-0.009	-0.004	-0.001	-0.004	0.012	-0.003
Math grade	0.028	-0.007	-0.029	-0.007	0.002	-0.007	0.023	-0.007	0.045	-0.007	0.417	-0.005
No. of siblings	-0.019	0.006	-0.291	0.004	-0.031	0.006	-0.016	0.006	-0.001	0.006	0.021	0.006
Pocket money	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Notes: See Table D8 for an explanation.

Table D10: Model D - Summary statistics of the distributions of marginal effects for KS (with fixed bandwidth) and SKS

Regressors	Summary statistic											
	Mean		Min		Quartile 1		Median		Quartile 3		Max	
	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS
Risk aversion	0.036	0.056	-0.023	0.039	0.008	0.055	0.043	0.057	0.050	0.059	0.318	0.059
Ambiguity	0.013	-0.023	-0.009	-0.025	0.003	-0.024	0.016	-0.024	0.019	-0.023	0.119	-0.016
Age	-0.009	0.018	-0.083	0.012	-0.013	0.017	-0.011	0.018	-0.002	0.019	0.006	0.019
Female	0.005	0.032	-0.003	0.022	0.001	0.031	0.006	0.033	0.007	0.033	0.047	0.034
German grade	-0.007	0.000	-0.060	0.000	-0.009	0.000	-0.008	0.000	-0.002	0.000	0.004	0.000
Math grade	0.021	-0.008	-0.014	-0.008	0.005	-0.008	0.025	-0.008	0.029	-0.008	0.186	-0.005
No. of siblings	-0.019	0.000	-0.164	0.000	-0.026	0.000	-0.022	0.000	-0.004	0.000	0.012	0.000
Pocket money	0.000	0.000	-0.001	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Notes: See Table D8 for an explanation.

Table D11: Model E - Summary statistics of the distributions of marginal effects for KS (with fixed bandwidth) and SKS

Regressors	Summary statistic											
	Mean		Min		Quartile 1		Median		Quartile 3		Max	
	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS
Risk aversion	0.051	-0.018	-0.063	-0.020	0.011	-0.019	0.052	-0.019	0.063	-0.018	0.602	-0.013
Ambiguity	0.012	-0.013	-0.015	-0.014	0.003	-0.014	0.013	-0.014	0.015	-0.013	0.144	-0.009
Age	-0.011	0.010	-0.133	0.007	-0.014	0.010	-0.012	0.010	-0.002	0.011	0.014	0.011
Female	0.001	0.025	-0.001	0.017	0.000	0.024	0.001	0.025	0.001	0.026	0.010	0.027
German grade	-0.008	-0.004	-0.099	-0.004	-0.010	-0.004	-0.009	-0.004	-0.002	-0.004	0.010	-0.003
Math grade	0.026	-0.023	-0.033	-0.025	0.006	-0.024	0.027	-0.023	0.033	-0.022	0.312	-0.016
No. of siblings	-0.020	0.012	-0.242	0.008	-0.026	0.011	-0.021	0.012	-0.004	0.013	0.025	0.013
Pocket money	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.001	0.000

Notes: See Table D8 for an explanation.

Table D12: Model F - Summary statistics of the distributions of marginal effects for KS (with fixed bandwidth) and SKS

Regressors	Summary statistic											
	Mean		Min		Quartile 1		Median		Quartile 3		Max	
	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS
Risk aversion	0.044	-0.006	-0.030	-0.007	0.008	-0.007	0.044	-0.007	0.058	-0.006	0.269	-0.004
Ambiguity	0.011	-0.018	-0.008	-0.019	0.002	-0.019	0.011	-0.018	0.015	-0.017	0.069	-0.012
Age	-0.010	0.010	-0.061	0.007	-0.013	0.010	-0.010	0.010	-0.002	0.011	0.007	0.011
Female	0.001	0.017	-0.001	0.011	0.000	0.016	0.001	0.017	0.001	0.017	0.005	0.018
German grade	-0.007	-0.001	-0.041	-0.002	-0.009	-0.001	-0.007	-0.001	-0.001	-0.001	0.005	-0.001
Math grade	0.023	-0.024	-0.016	-0.026	0.004	-0.025	0.023	-0.025	0.031	-0.023	0.143	-0.017
No. of siblings	-0.019	0.013	-0.117	0.009	-0.025	0.012	-0.019	0.013	-0.004	0.014	0.013	0.014
Pocket money	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.000	0.000

Notes: See Table D8 for an explanation.

Table D13: Model G - Summary statistics of the distributions of marginal effects for KS (with fixed bandwidth) and SKS

Regressors	Summary statistic											
	Mean		Min		Quartile 1		Median		Quartile 3		Max	
	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS
Risk aversion	0.047	0.009	-0.052	0.007	0.008	0.009	0.045	0.009	0.066	0.009	0.617	0.010
Ambiguity	0.015	-0.009	-0.017	-0.010	0.003	-0.010	0.014	-0.009	0.021	-0.009	0.199	-0.007
Age	-0.011	0.013	-0.147	0.010	-0.016	0.012	-0.011	0.013	-0.002	0.013	0.012	0.014
Female	0.001	0.025	-0.001	0.020	0.000	0.025	0.001	0.026	0.002	0.026	0.014	0.027
German grade	-0.009	-0.004	-0.123	-0.004	-0.013	-0.004	-0.009	-0.004	-0.002	-0.003	0.010	-0.003
Math grade	0.028	-0.017	-0.031	-0.018	0.005	-0.017	0.026	-0.017	0.039	-0.016	0.364	-0.014
No. of siblings	-0.020	0.007	-0.265	0.006	-0.029	0.007	-0.019	0.007	-0.004	0.008	0.022	0.008
Pocket money	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.000	-0.001	0.001	-0.001

Notes: See Table D8 for an explanation.

Table D14: Model H - Summary statistics of the distributions of marginal effects for KS (with fixed bandwidth) and SKS

Regressors	Summary statistic											
	Mean		Min		Quartile 1		Median		Quartile 3		Max	
	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS	KS	SKS
Risk aversion	0.046	0.003	-0.052	0.002	0.005	0.003	0.041	0.003	0.064	0.003	0.651	0.003
Ambiguity	0.015	-0.020	-0.016	-0.021	0.002	-0.020	0.013	-0.020	0.021	-0.019	0.208	-0.016
Age	-0.011	0.013	-0.163	0.011	-0.016	0.013	-0.010	0.014	-0.001	0.014	0.013	0.014
Female	0.001	0.028	-0.001	0.023	0.000	0.027	0.001	0.029	0.001	0.030	0.014	0.030
German grade	-0.009	-0.010	-0.129	-0.011	-0.013	-0.011	-0.008	-0.011	-0.001	-0.010	0.010	-0.008
Math grade	0.029	-0.016	-0.033	-0.017	0.003	-0.017	0.026	-0.010	0.041	-0.016	0.416	-0.013
No. of siblings	-0.021	0.008	-0.298	0.007	-0.029	0.008	-0.019	0.008	-0.002	0.009	0.024	0.009
Pocket money	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.001	0.000

Notes: See Table D8 for an explanation.