

Table 1. Angrist-Krueger data

No. of instruments	h_*^2	r_*	$u^* \mathcal{P}_{Xu^*} / s_*^2$	gp^*	2SLS	LIML
30	751.7	-0.111	25.4	0.0037	0.0891	0.0928
180	2293.8	-0.193	161.5	0.0136	0.0928	0.1064

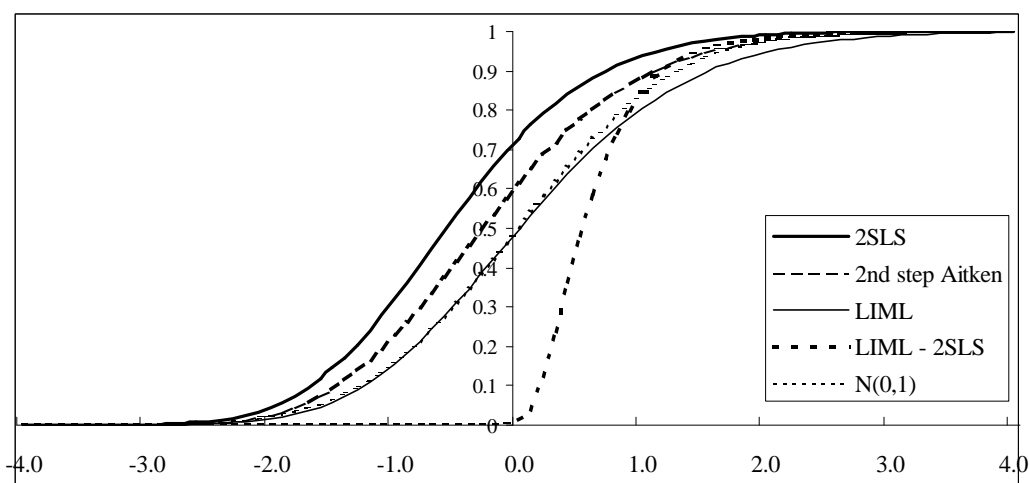


Figure 1. CDFs, $T-K=10$, $K_2=10$, $\mathbf{a}=1.0$, $\mathbf{m}^2=100$, normal DGP

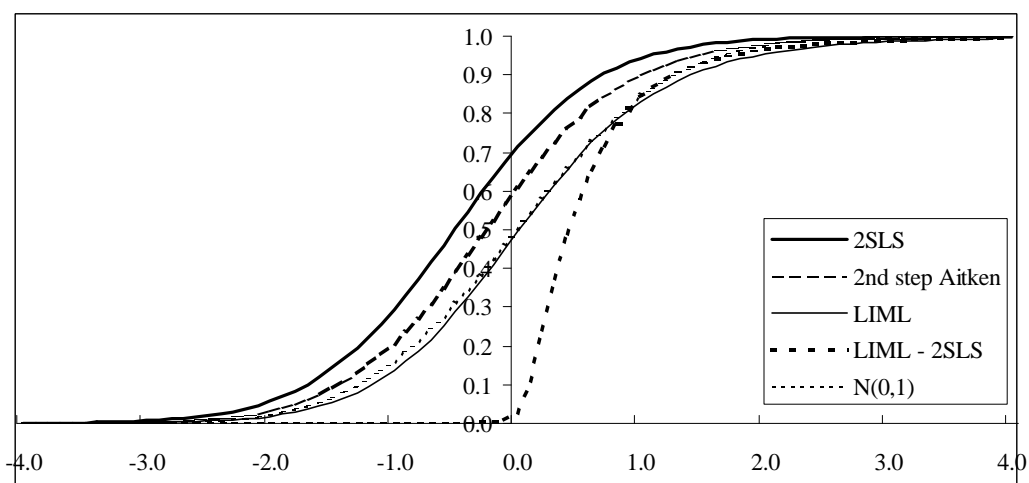


Figure 2. CDFs, $T-K=10$, $K_2=10$, $\mathbf{a}=1.0$, $\mathbf{m}^2=100$, standardized χ^2 DGP

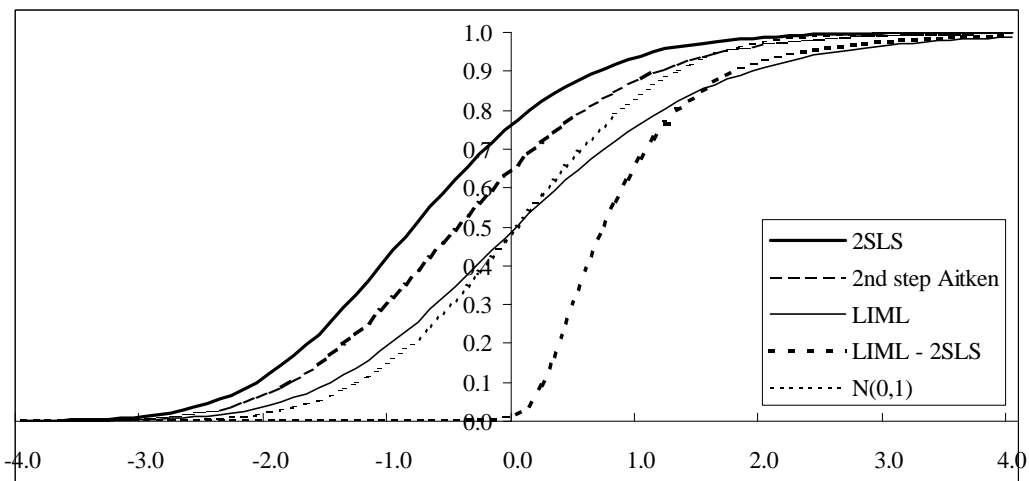


Figure 3. CDFs, $T-K=10$, $K_2=10$, $\mathbf{a}=1.0$, $\mathbf{m}^2=100$, scaled Student- t DGP

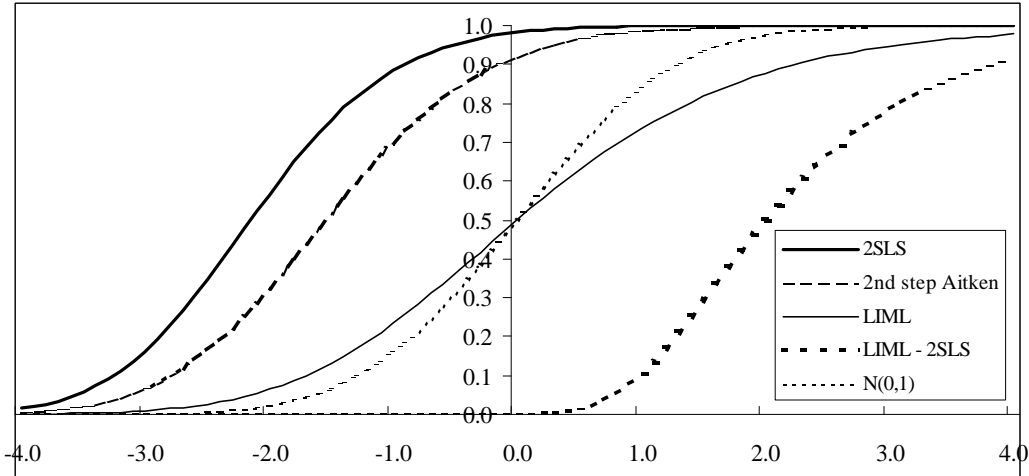


Figure 4. CDFs, $T-K=30$, $K_2=30$, $\mathbf{a}=1.0$, $\mathbf{m}^2=100$, normal DGP

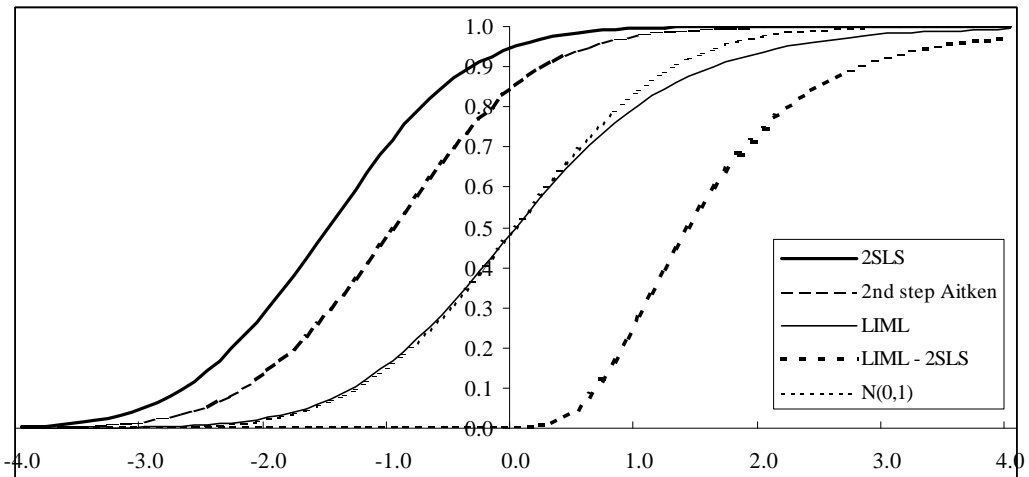


Figure 5. CDFs, $T-K=30$, $K_2=30$, $\mathbf{a}=1.0$, $\mathbf{m}^2=100$, standardized χ^2 DGP

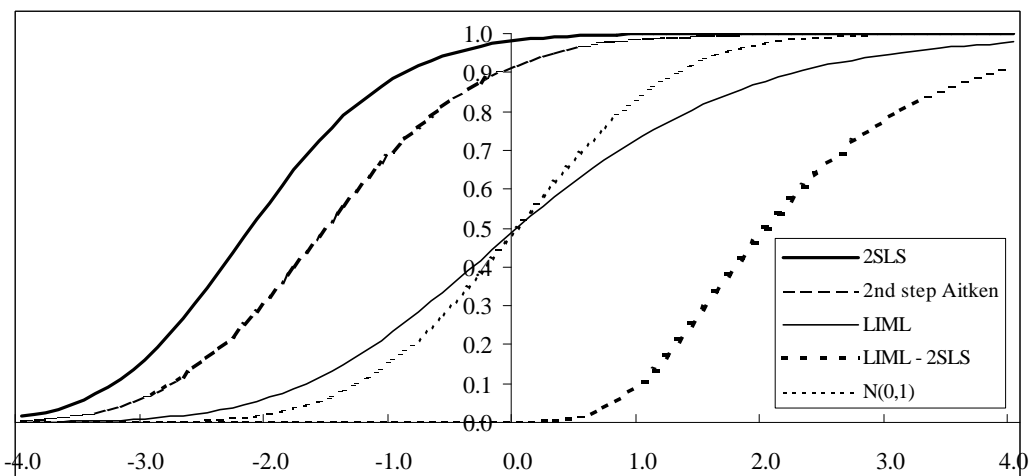


Figure 6. CDFs, $T-K=30$, $K_2=30$, $\mathbf{a}=1.0$, $\mathbf{m}^2=100$, scaled Student- t DGP