

TABLE 10.6 Population standard deviations for b and asymptotic standard deviations for b_{IV}

<i>Simulation</i>	<i>OLS estimate, b</i>	<i>IV estimate, b_{IV}</i>	<i>CORR(z_p, x_j)</i>	<i>Asymptotic SD(b_{IV})</i>	<i>Estimated SD(b_{IV})</i>
1	2,744.1	4,008.4	.78001	28.667	30.026
2	2,736.9	4,023.6	.73326	30.495	32.192
3	2,694.7	3,961.1	.68000	32.883	34.473
4	2,699.0	4,009.5	.62599	35.720	37.522
5	2,700.8	3,959.7	.57470	38.908	40.810
6	2,718.0	4,030.6	.52778	42.367	44.592