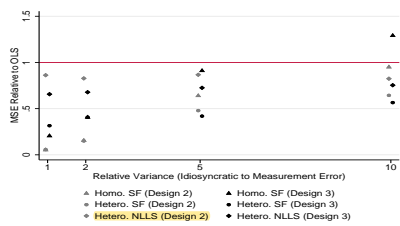


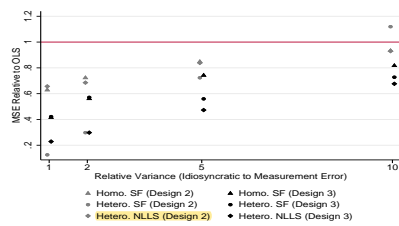
Supplemental Appendix to “Accounting for Skewed or
One-Sided Measurement Error in the Dependent
Variable”

Daniel L. Millimet Christopher F. Parmeter

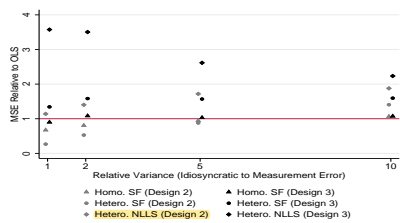
October 11, 2020



(a)



(b)



(c)

Figure A1: Monte Carlo Results (One-Sided Measurement Error): Median Squared Error Relative to Ordinary Least Squares. Notes: Panel (a), (b), and (c) plot the results for β_0 , β_1 , and β_2 , respectively. Results based on 1,000 simulations with $N=100$. See text for further details.

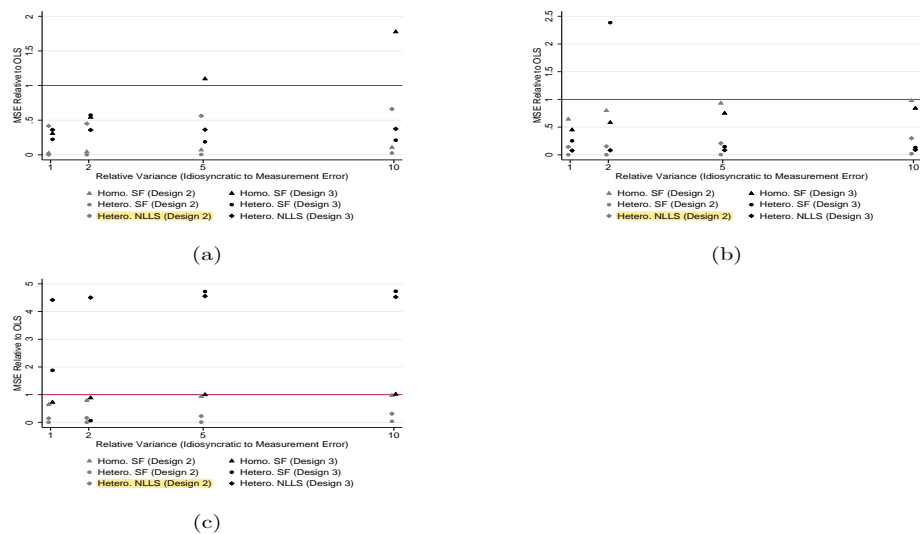


Figure A2: Monte Carlo Results (One-Sided Measurement Error): Median Squared Error Relative to Ordinary Least Squares. Notes: Panel (a), (b), and (c) plot the results for β_0 , β_1 , and β_2 , respectively. Results based on 1,000 simulations with $N=10,000$. See text for further details.

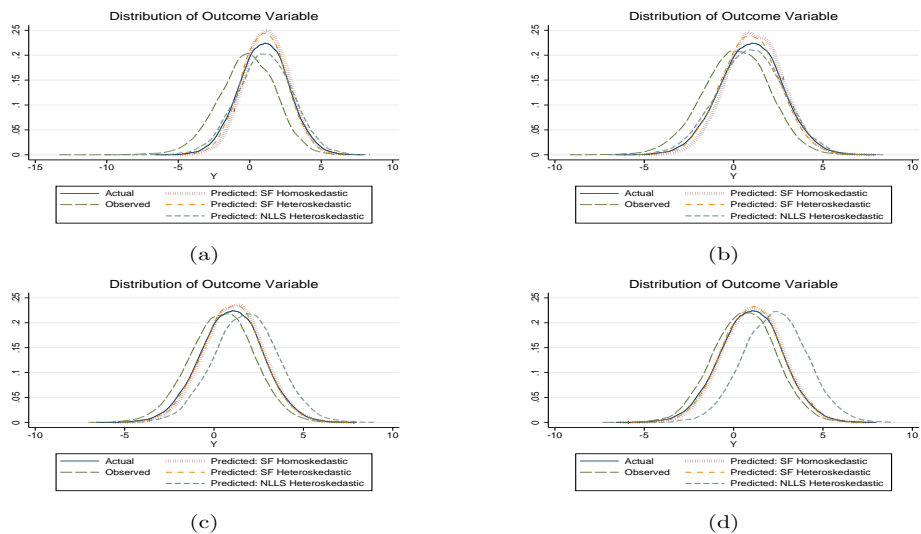


Figure A3: Monte Carlo Results (One-Sided Measurement Error): Distribution of Observed and Predicted Dependent Variable.
 Notes: Panels (a), (b), (c), and (d) plot the results for $E[\sigma_v^2]/E[\sigma_{u_i}^2]$ equals 1, 2, 5, and 10, respectively. Results based on a single repetition of DGP2 with $N=10,000$. Kernel densities obtained using an Epanechnikov kernel and Silverman's (1986) rule-of-thumb bandwidth. See text for further details.

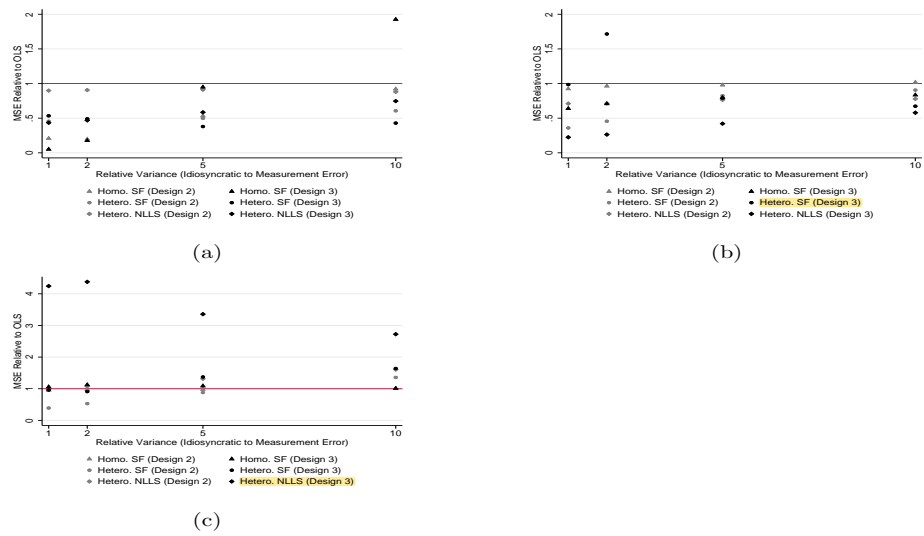


Figure A4: Monte Carlo Results (Skewed Measurement Error): Median Squared Error Relative to Ordinary Least Squares.

Notes: Panel (a), (b), and (c) plot the results for β_0 , β_1 , and β_2 , respectively. Results based on 1,000 simulations with $N=100$. See text for further details.

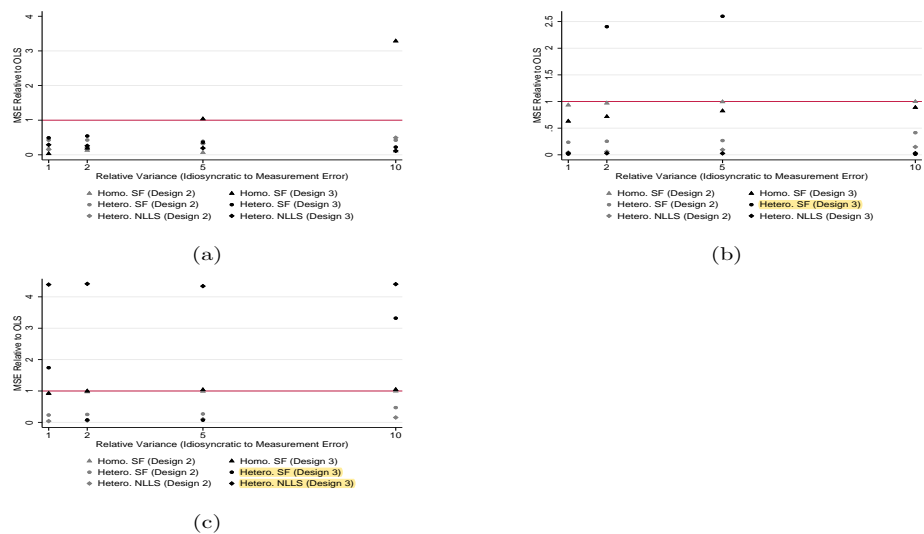


Figure A5: Monte Carlo Results (Skewed Measurement Error): Median Squared Error Relative to Ordinary Least Squares.

Notes: Panel (a), (b), and (c) plot the results for β_0 , β_1 , and β_2 , respectively. Results based on 1,000 simulations with $N=10,000$. See text for further details.