Online Appendix to
A Note on Regressions with Interval Data on a Regressor

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June 2015

Abstract

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

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1 Monte-Carlo Study: Projection Plots

1.1 Modified Minimum Distance

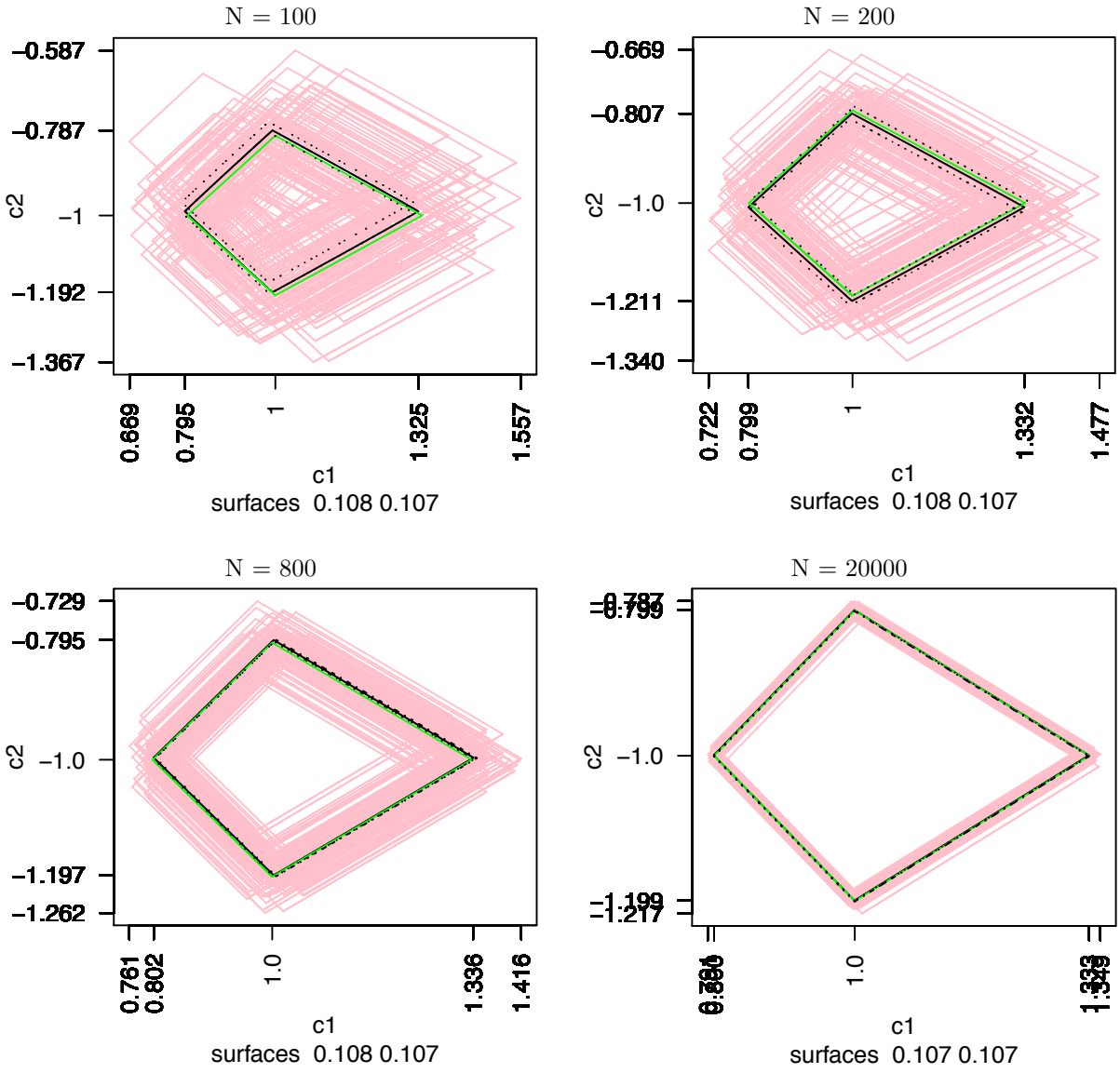

Figure 1: MMD — True η — Projections on v and x

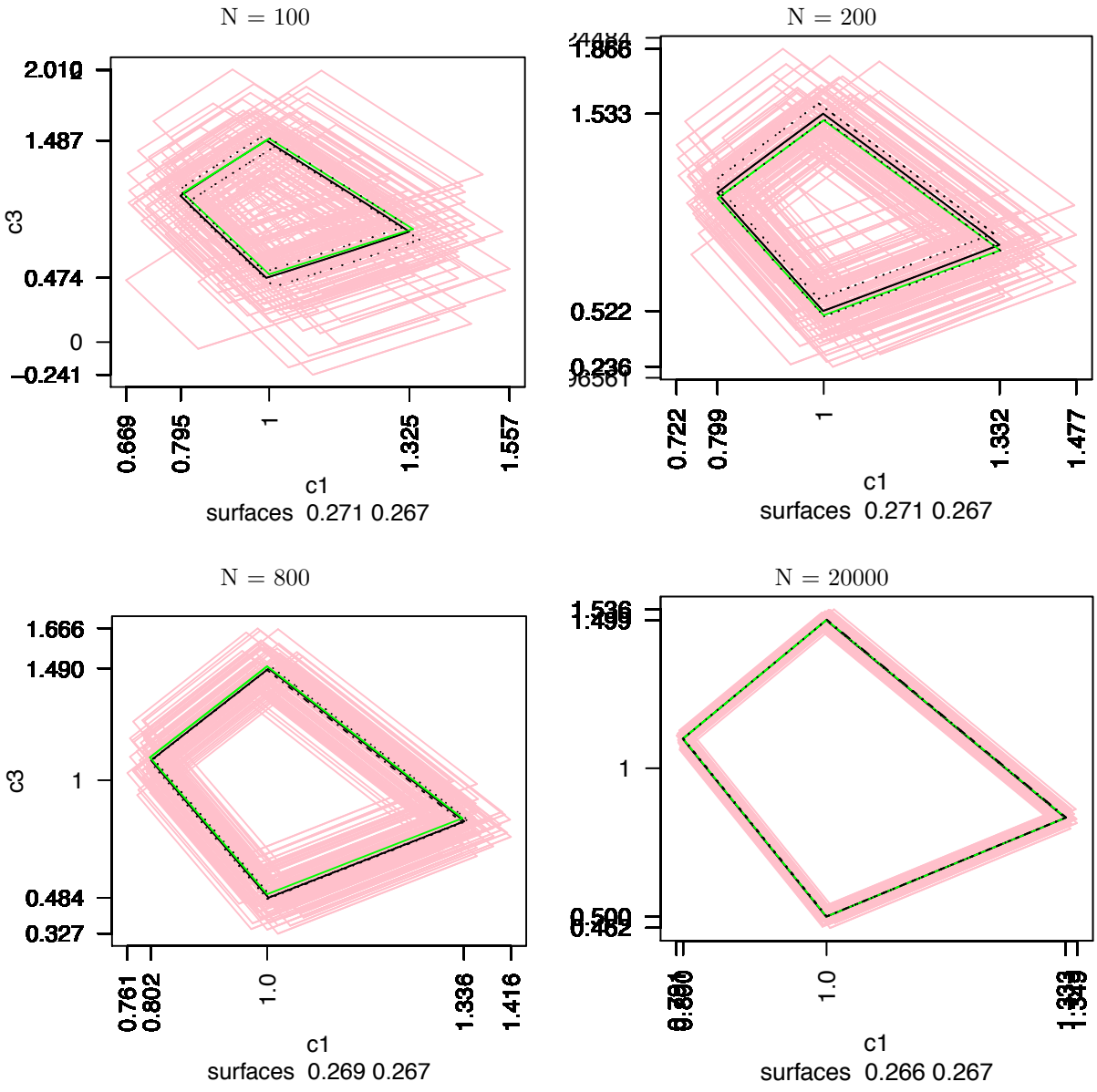

Figure 2: MMD — True η — Projections on v and the intercept

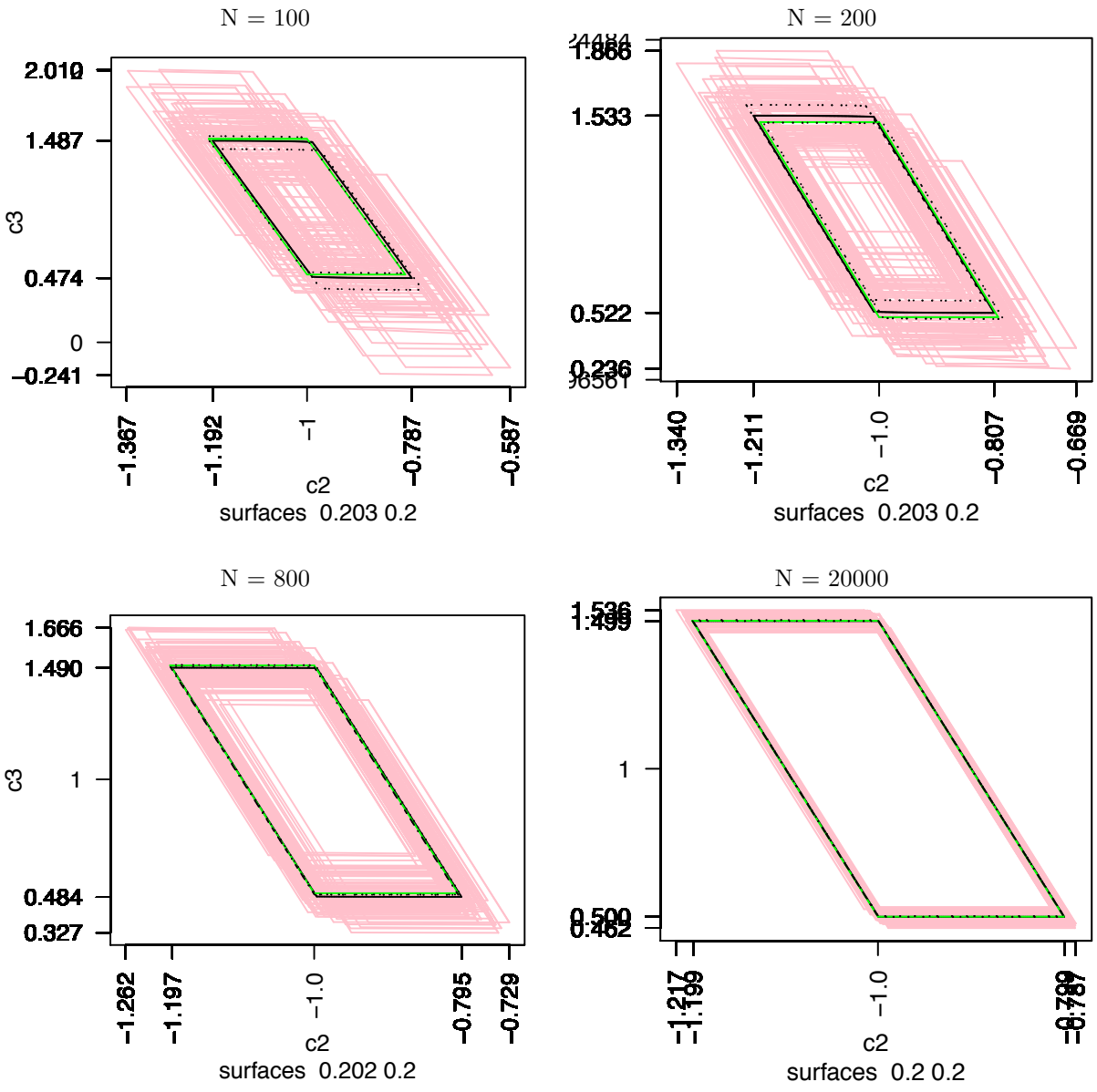

Figure 3: MMD — True η — Projections on x and the intercept

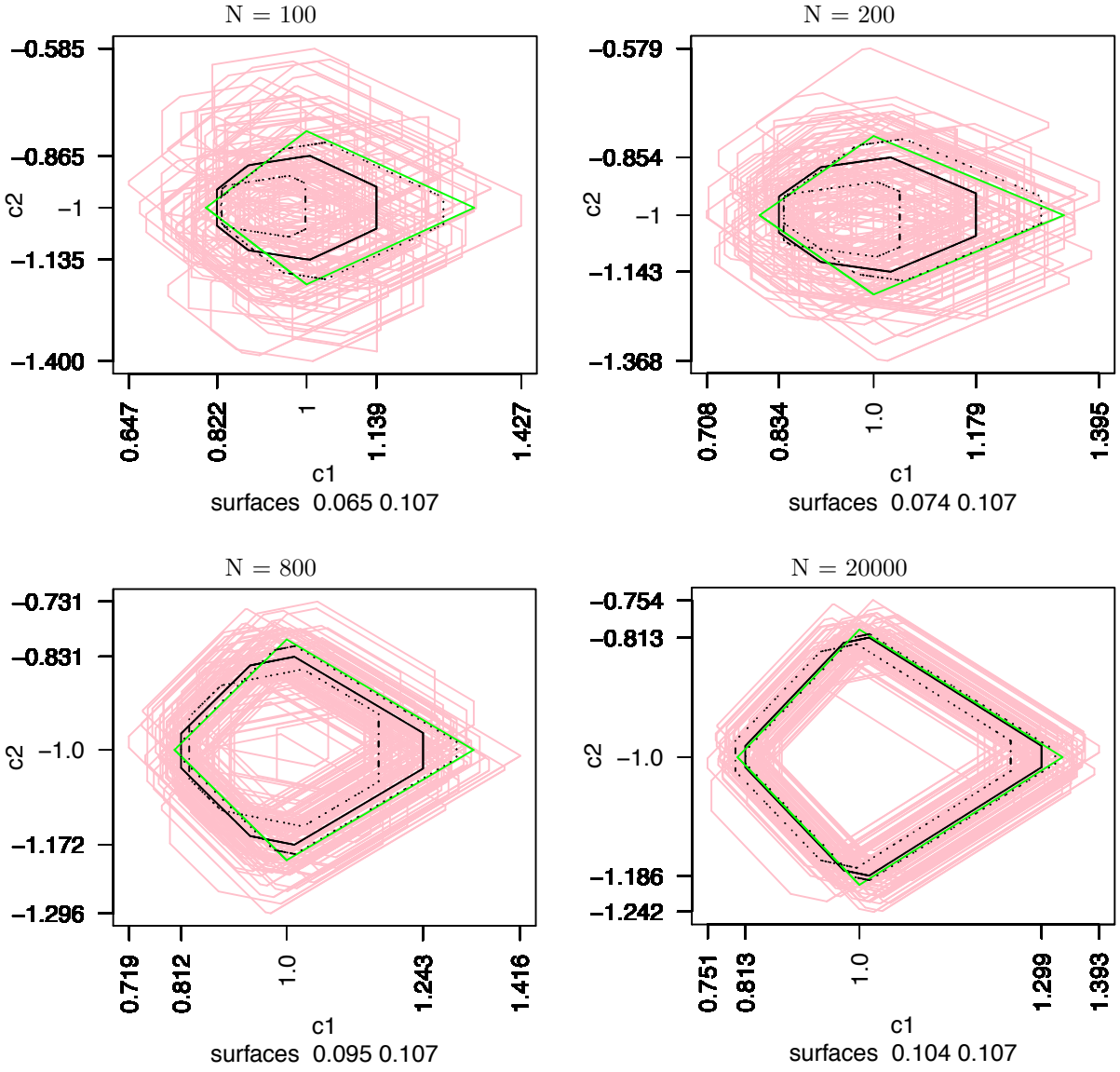

Figure 4: MMD — Nonparametric η — Projections on v and x

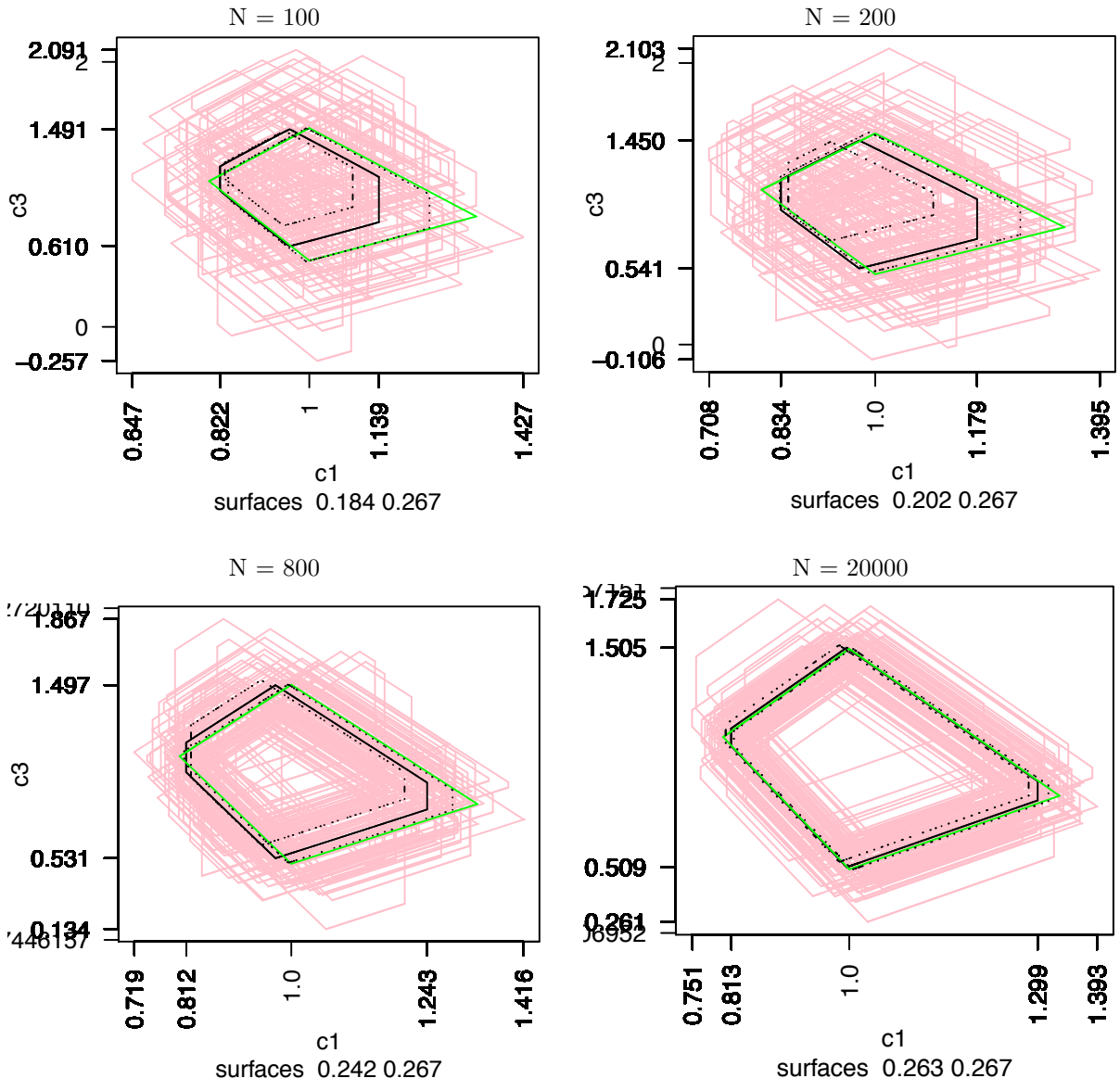

Figure 5: MMD — Nonparametric η — Projections on v and the intercept

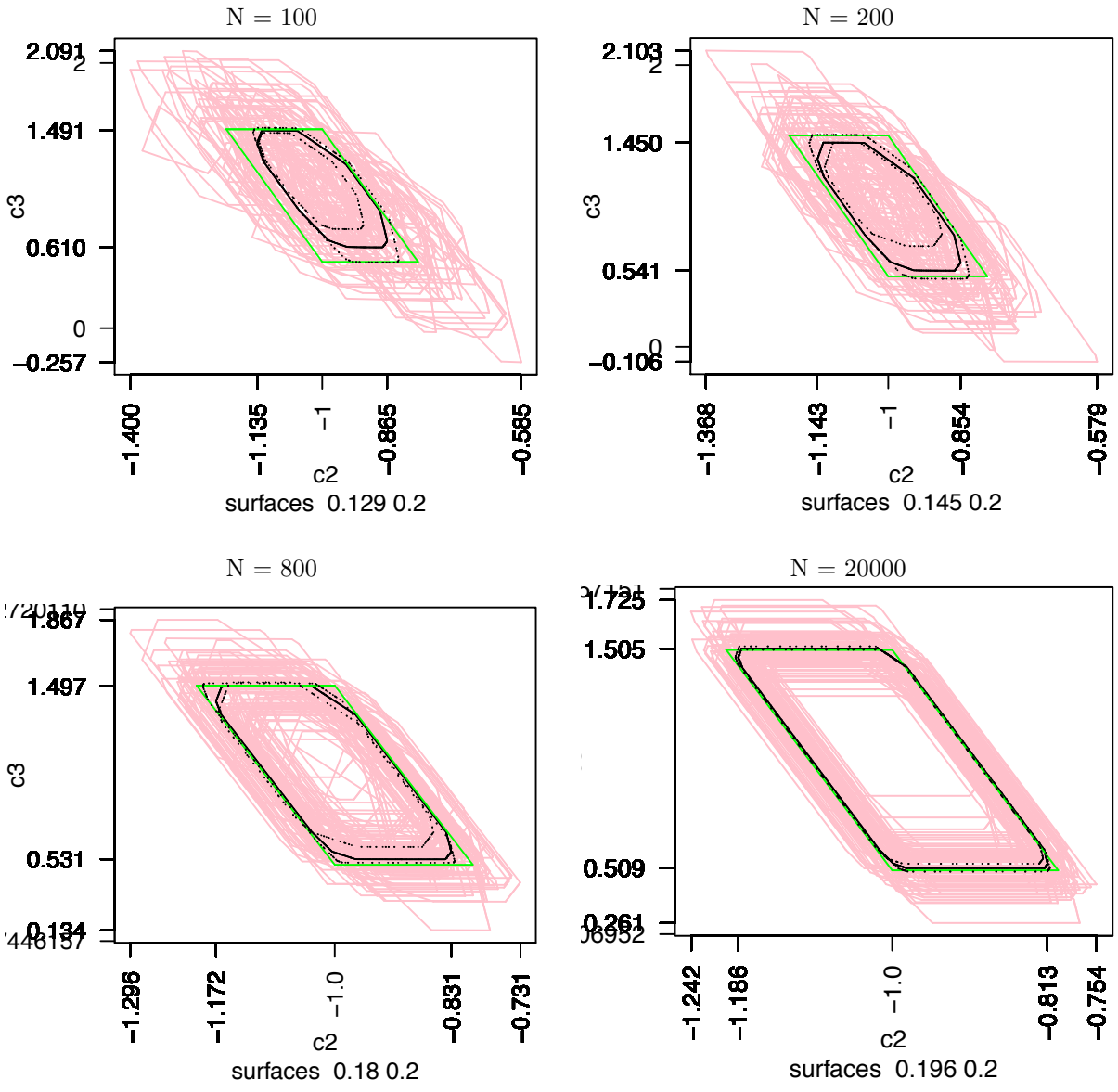

Figure 6: MMD — Nonparametric η — Projections on x and the intercept

1.2 Modified Method of Moments

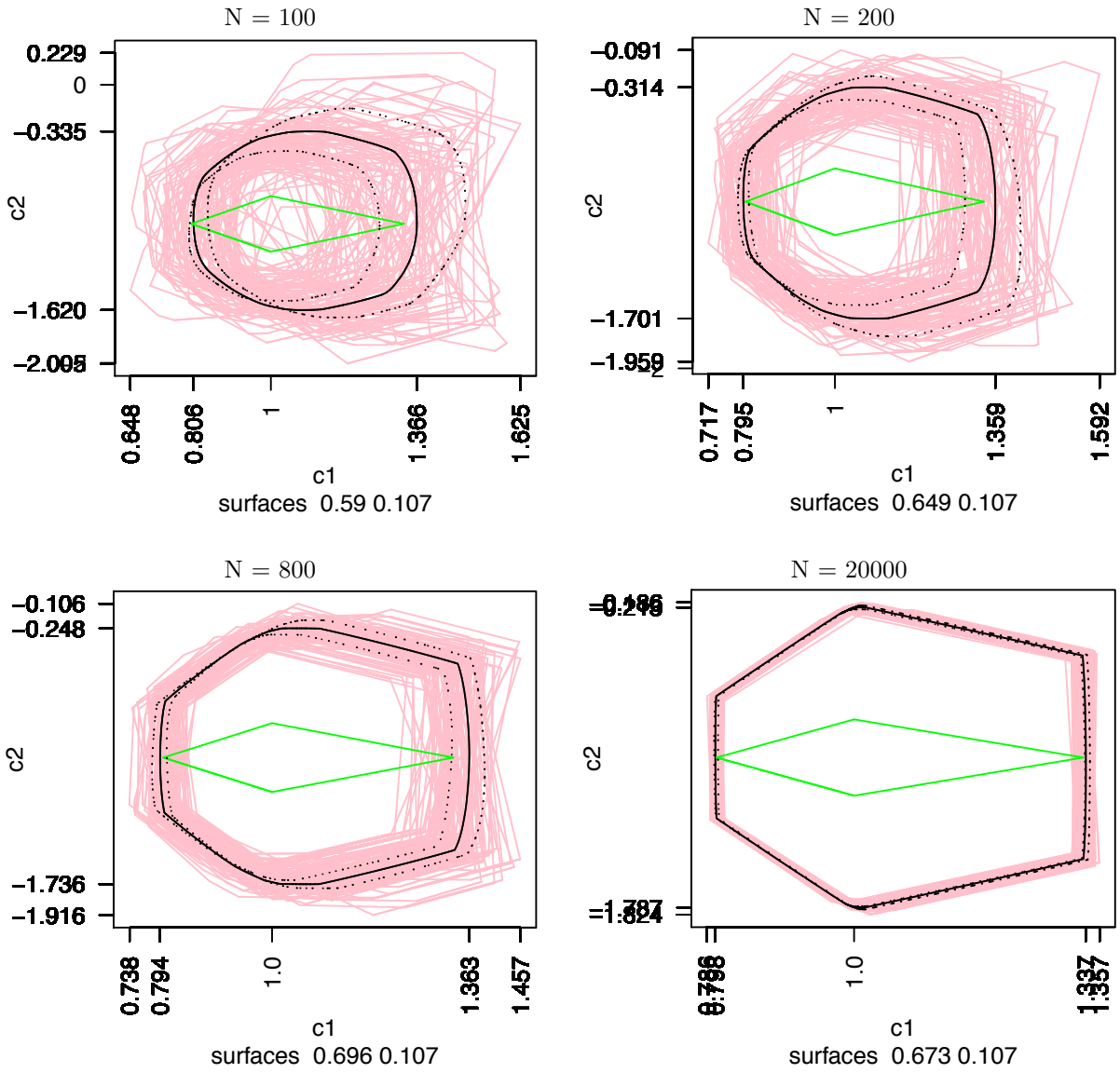

Figure 7: MMM — $k = 2$ — Projections on v and x

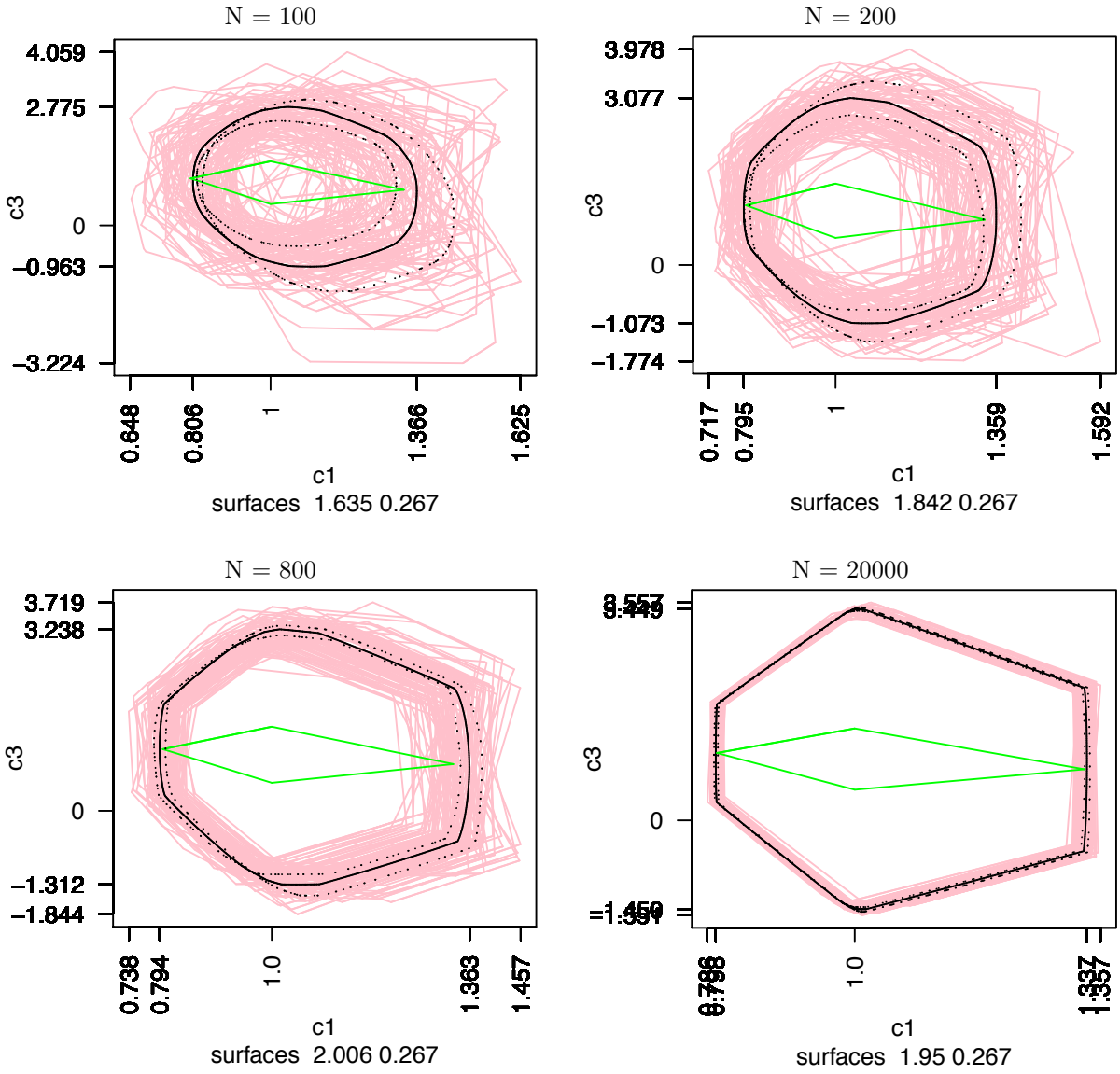

Figure 8: MMM — $k = 2$ — Projections on v and the intercept

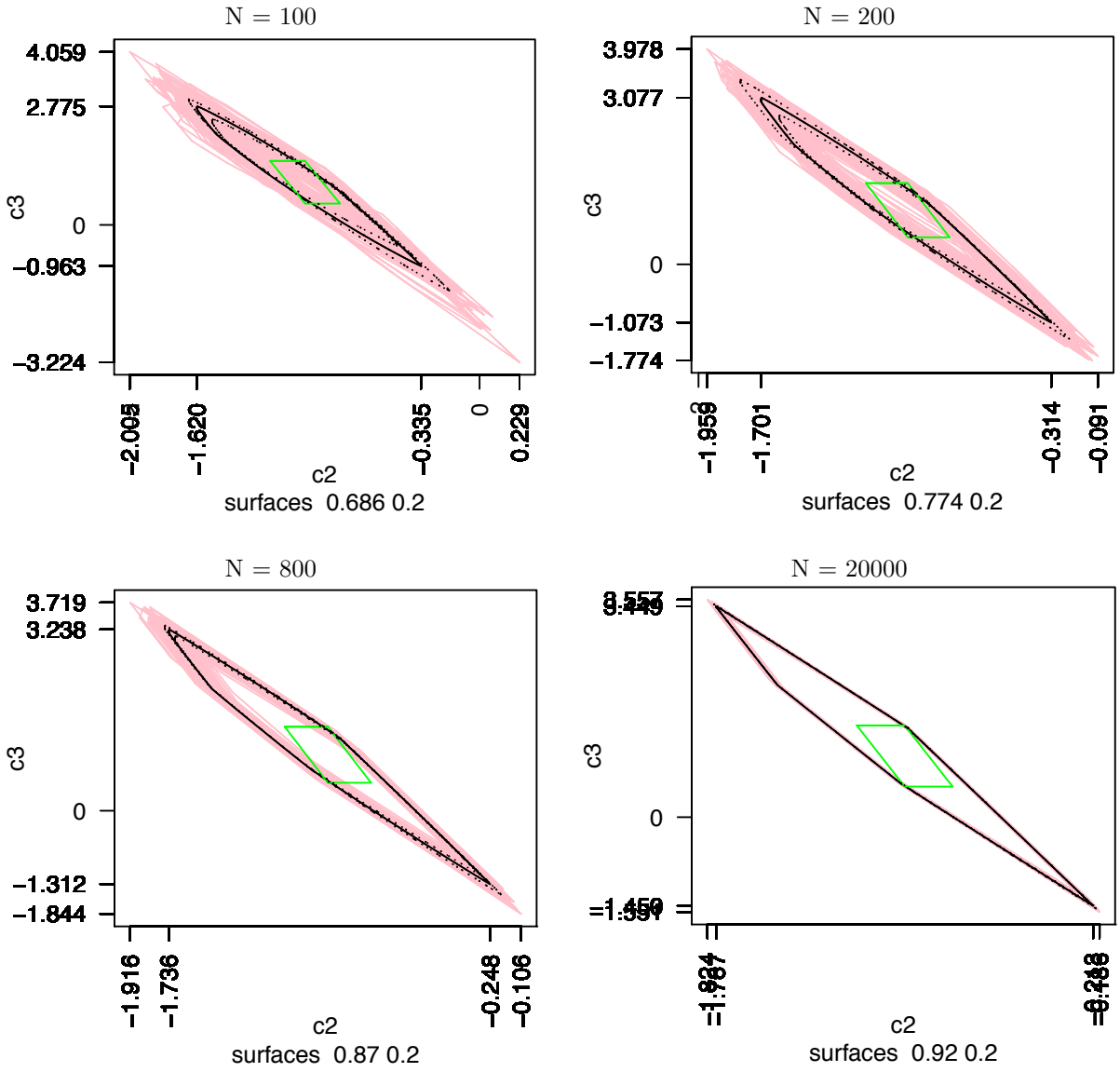

Figure 9: MMM — $k = 2$ — Projections on x and the intercept

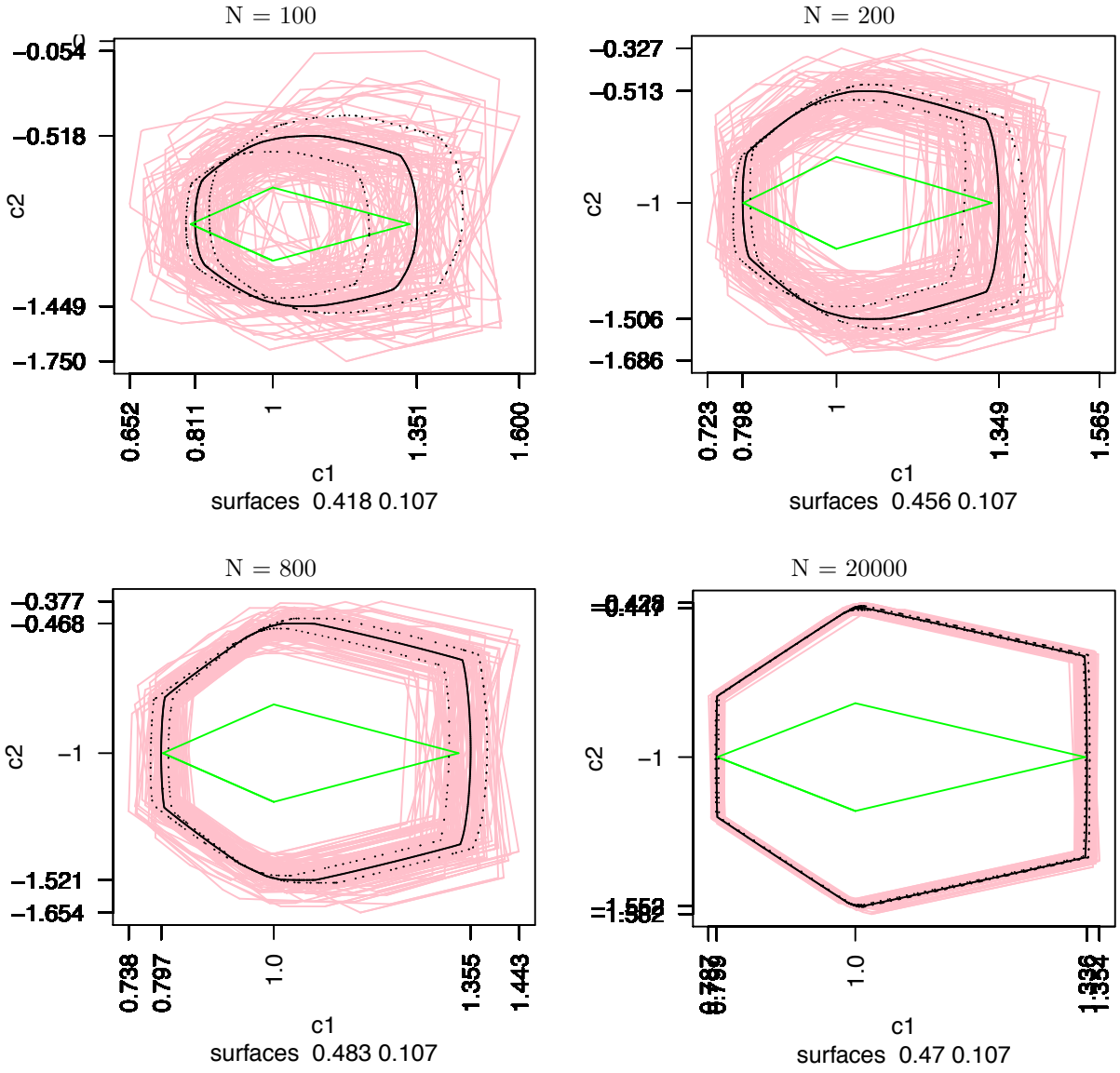

Figure 10: MMM — $k = 5$ — Projections on v and x

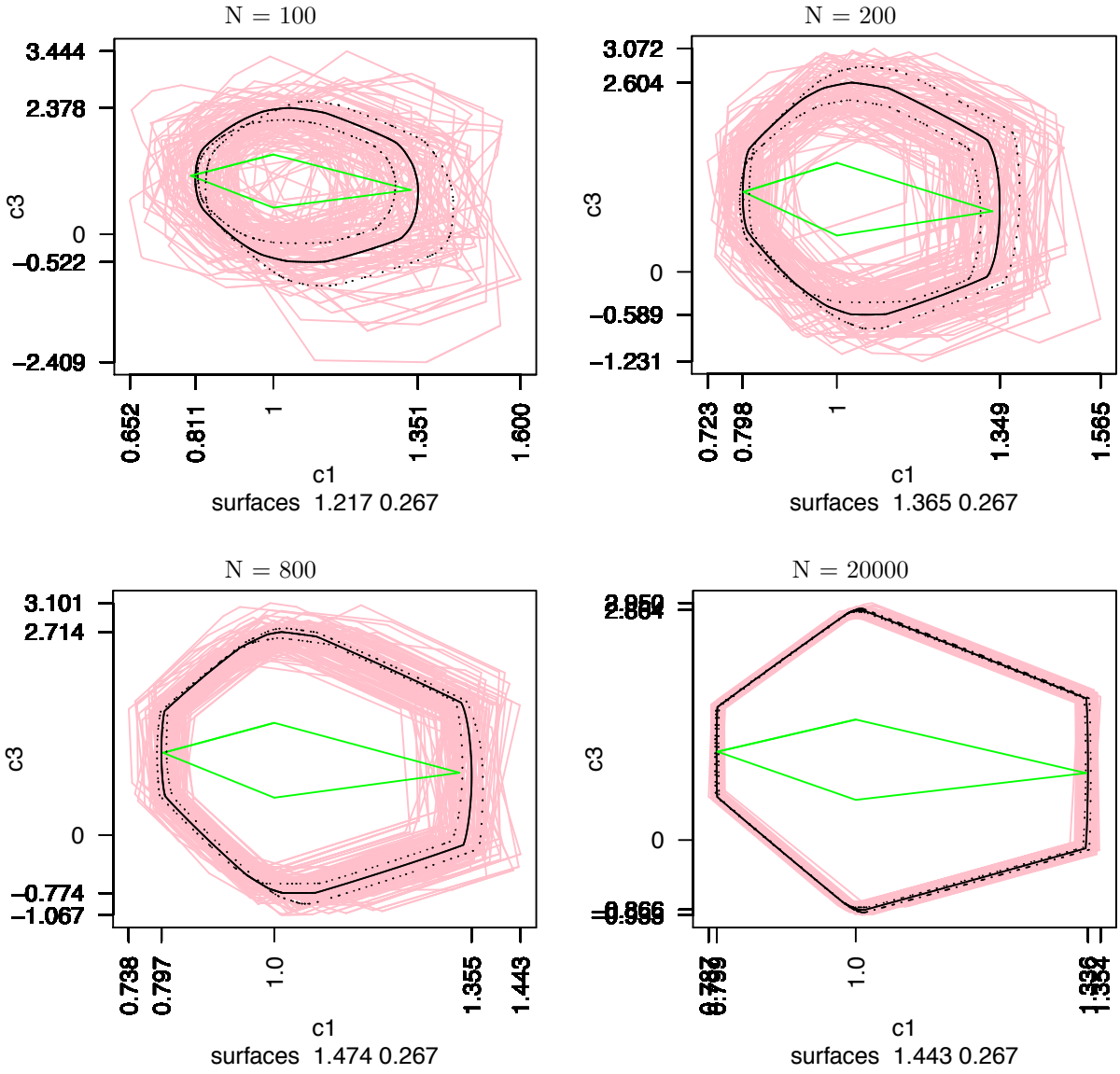

Figure 11: MMM — $k = 5$ — Projections on v and the intercept

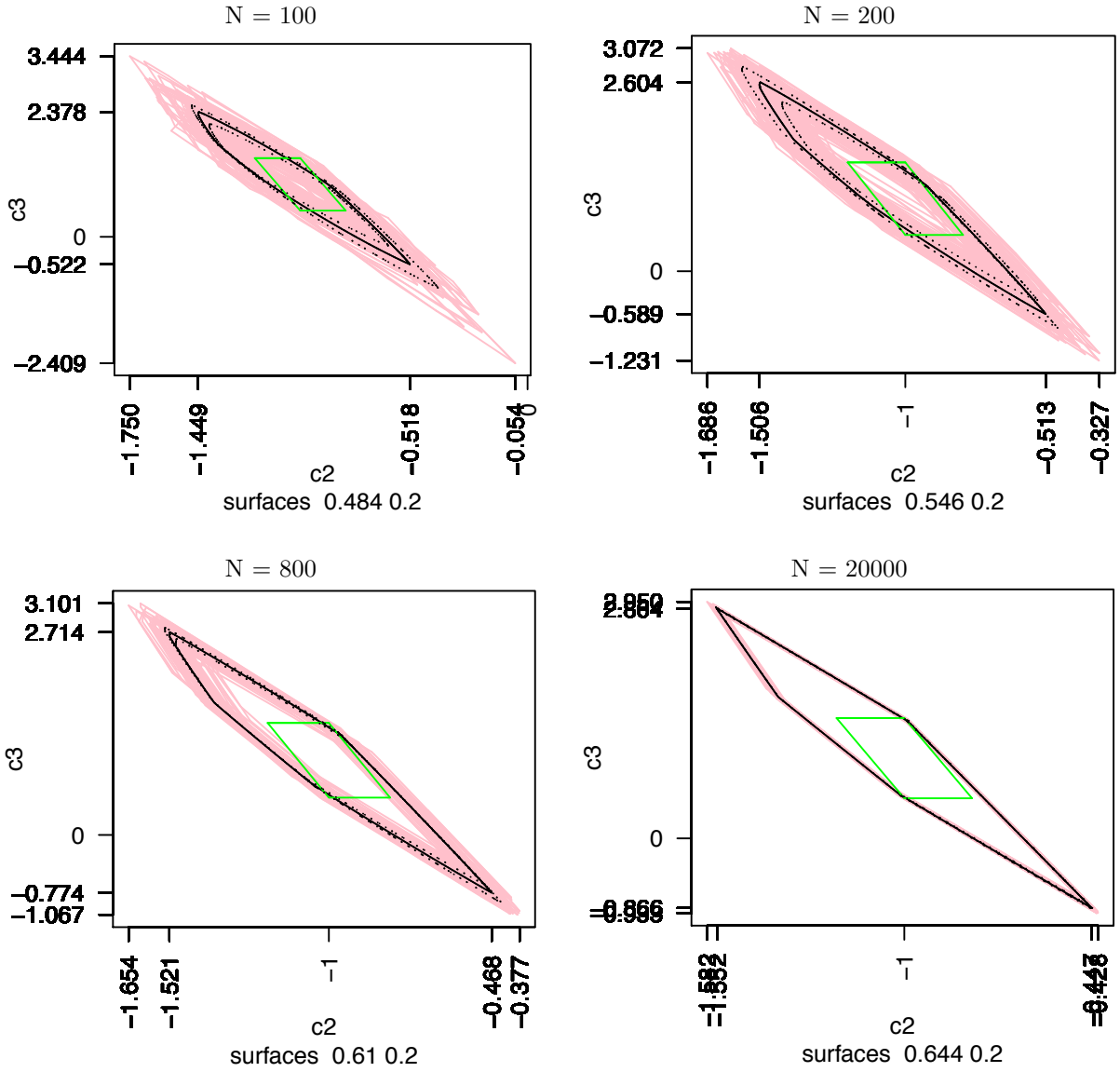

Figure 12: MMM— $k = 5$ — Projections on x and the intercept

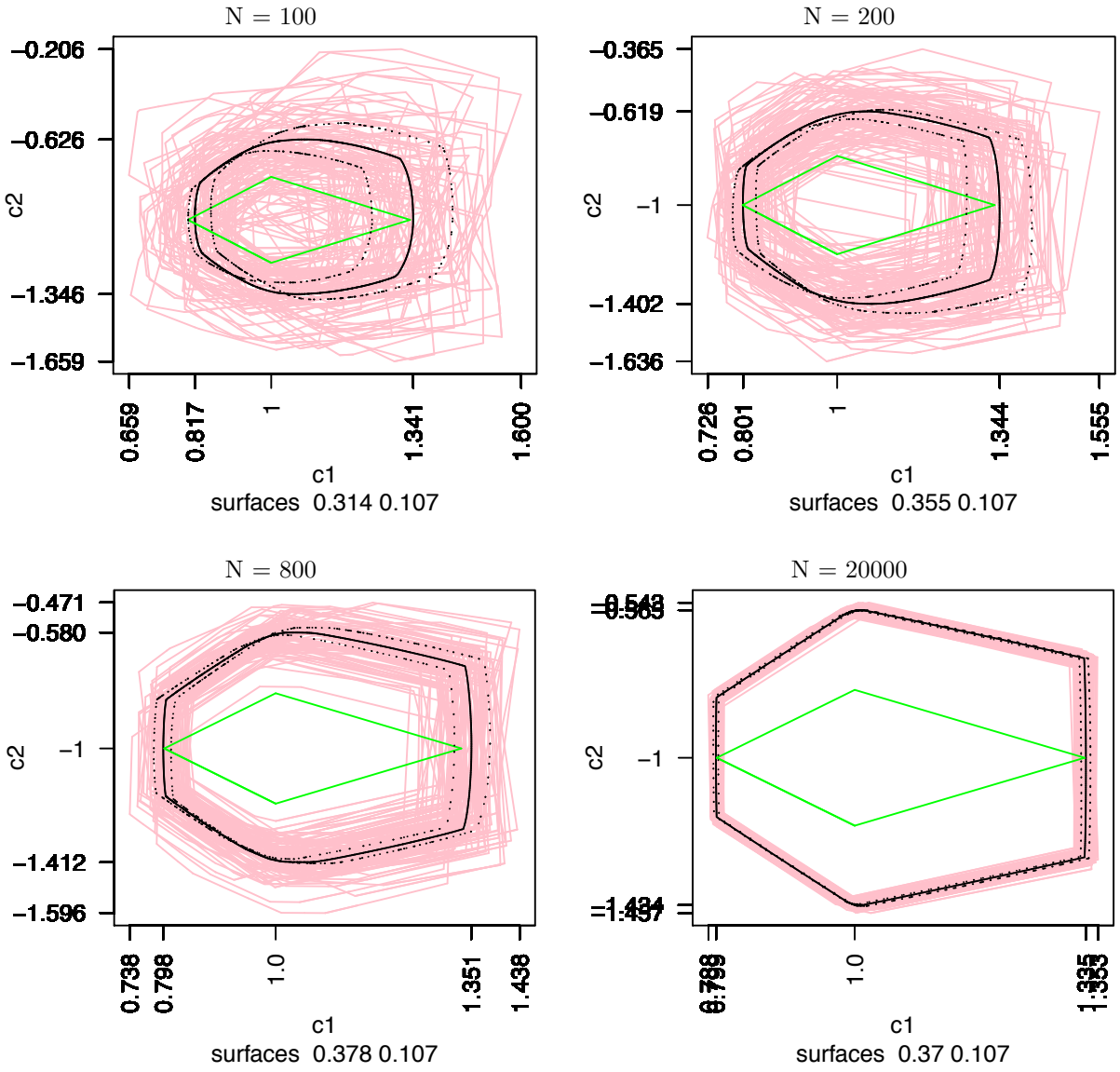

Figure 13: MMM — $k = 20$ — Projections on v and x

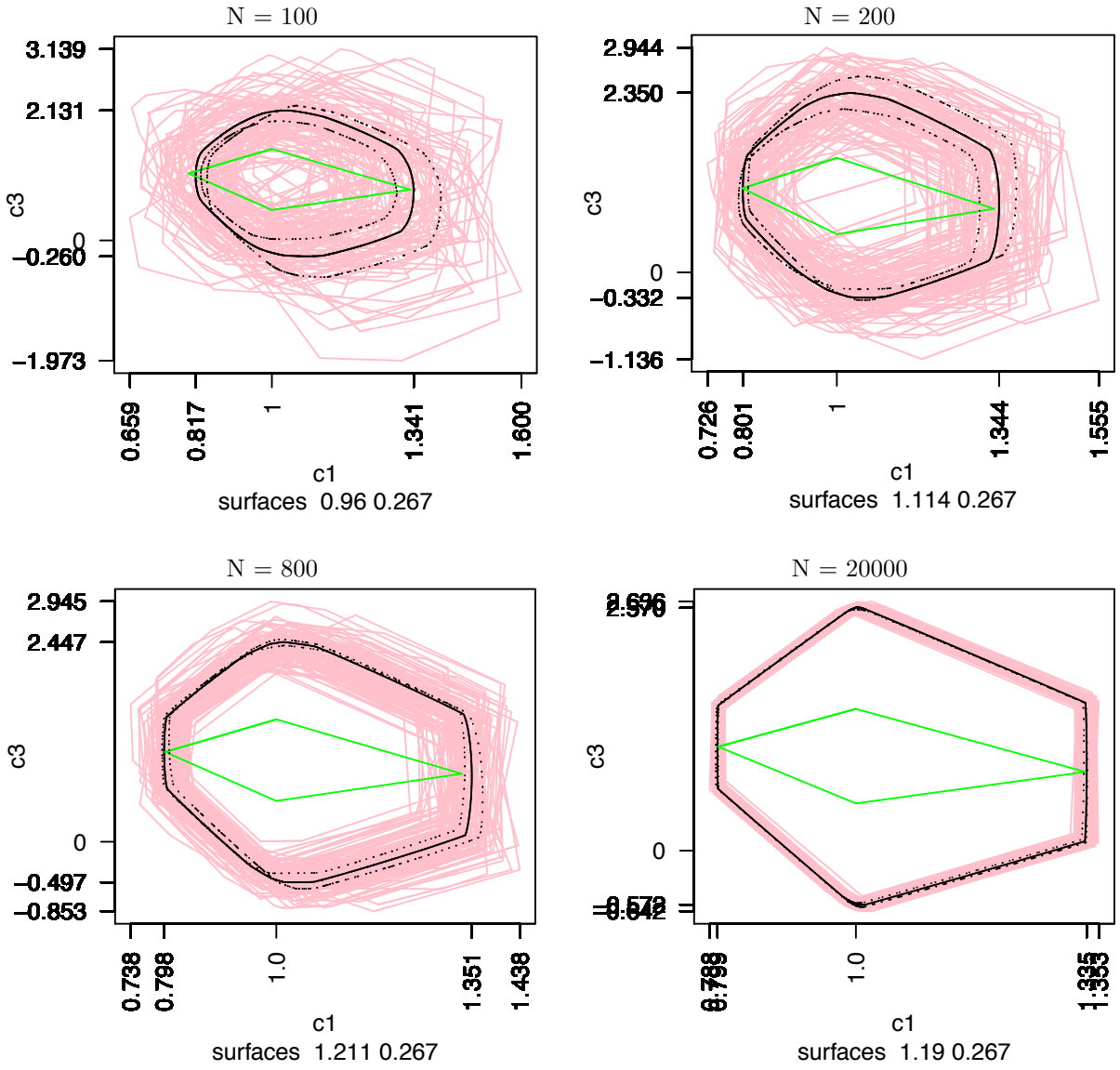

Figure 14: MMM — $k = 20$ — Projections on v and the intercept

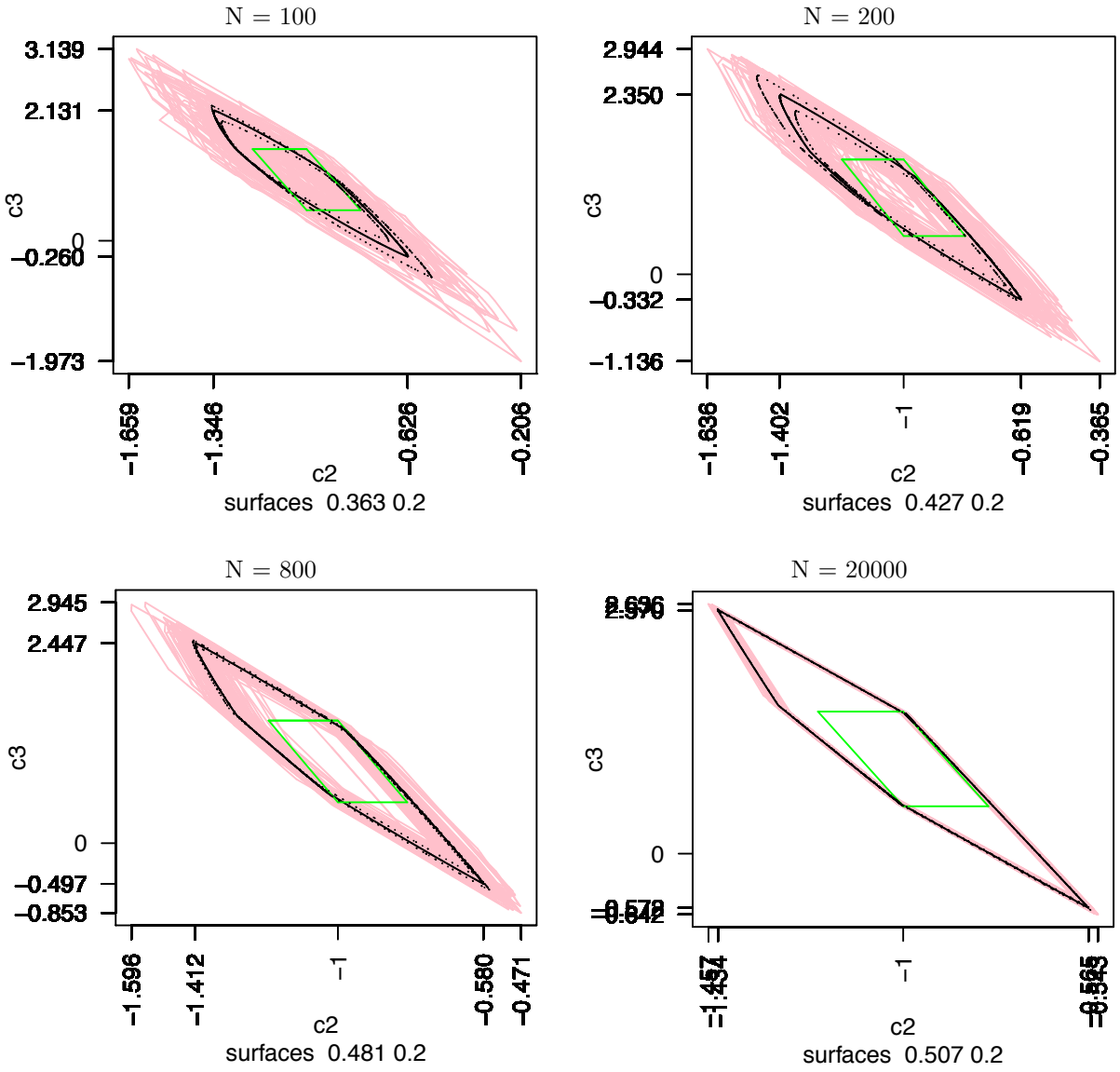

Figure 15: MMM — $k = 20$ — Projections on x and the intercept

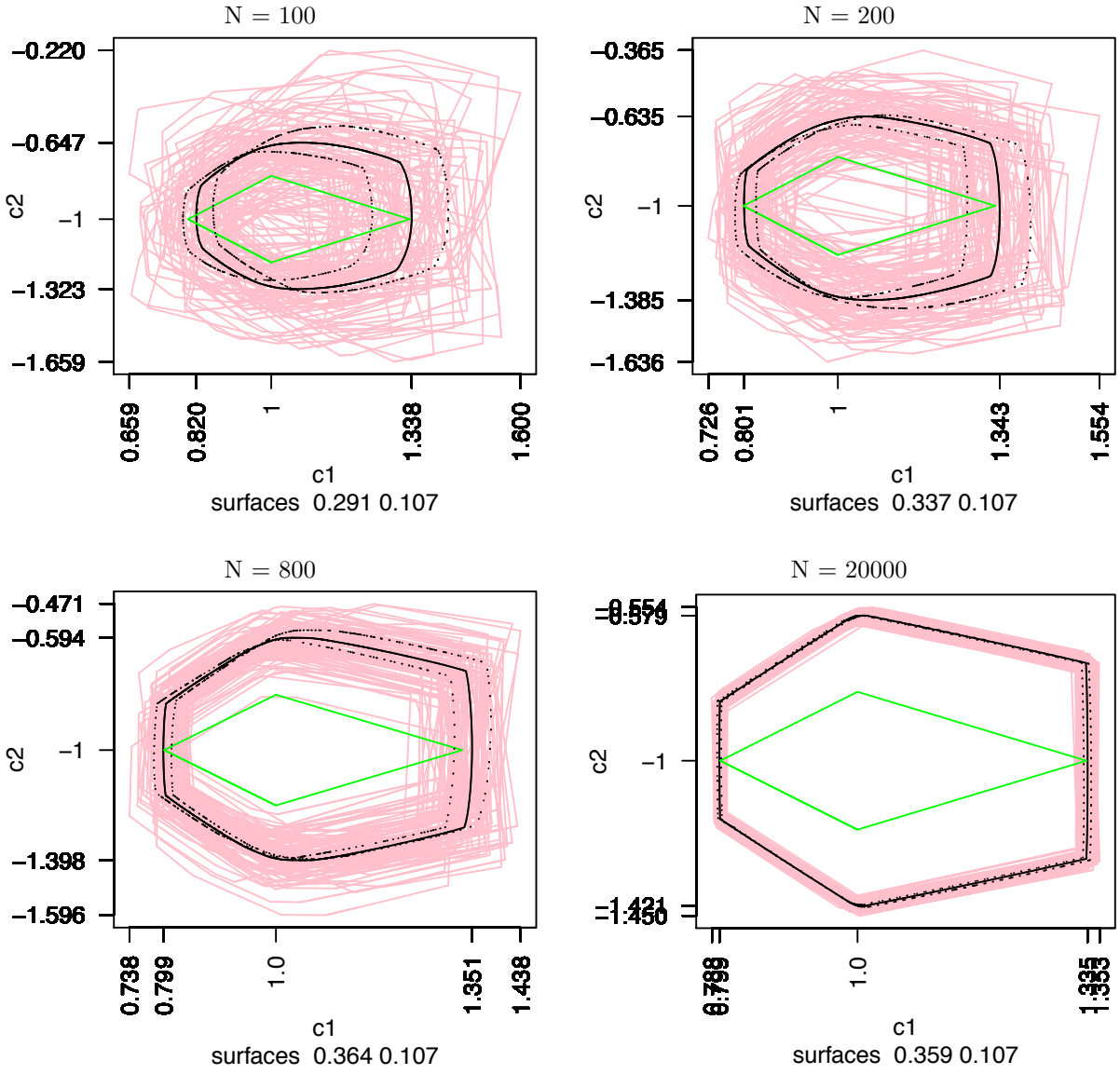

Figure 16: MMM — $k = 30$ — Projections on v and x

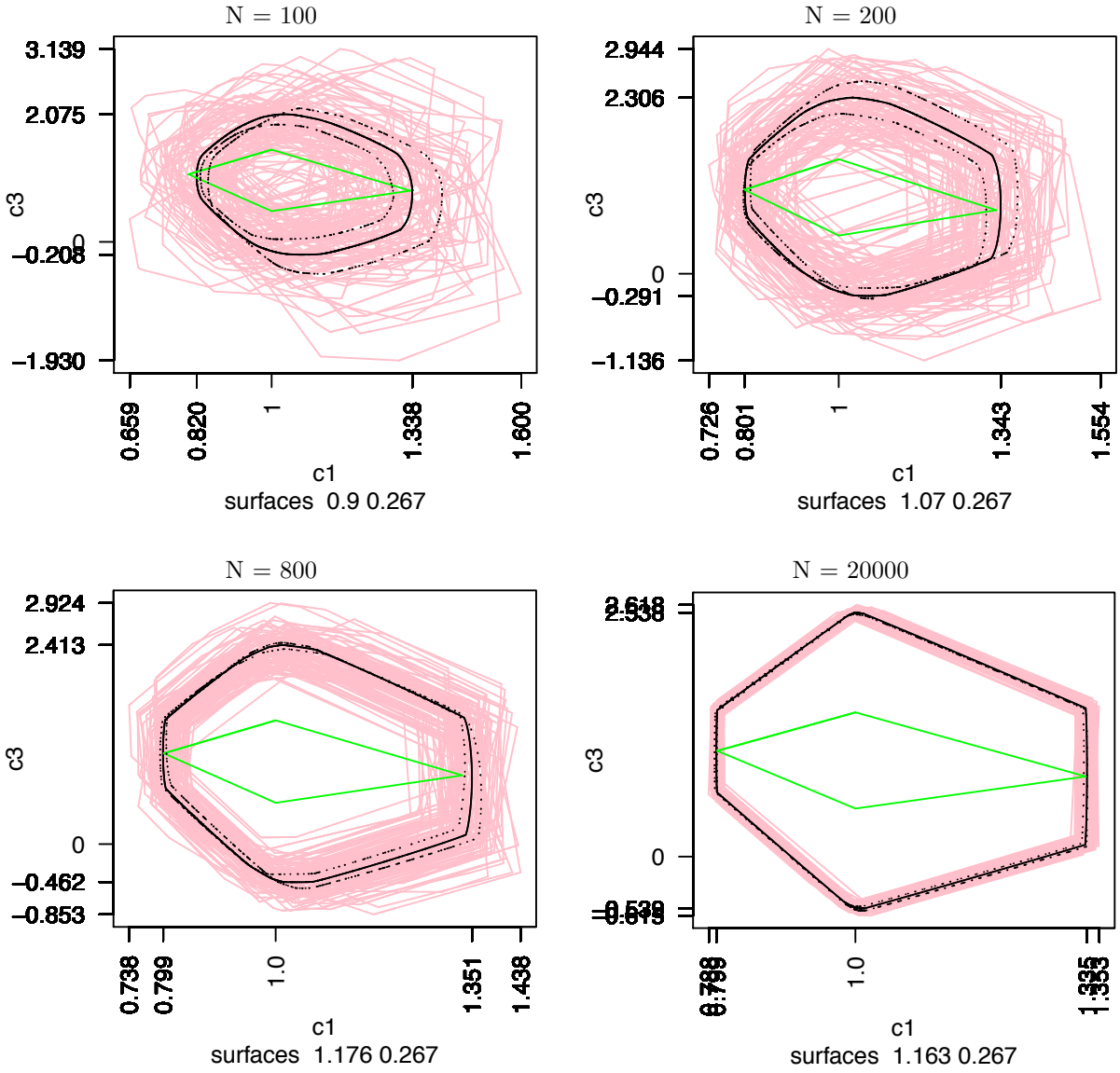

Figure 17: MMM — $k = 30$ — Projections on v and the intercept

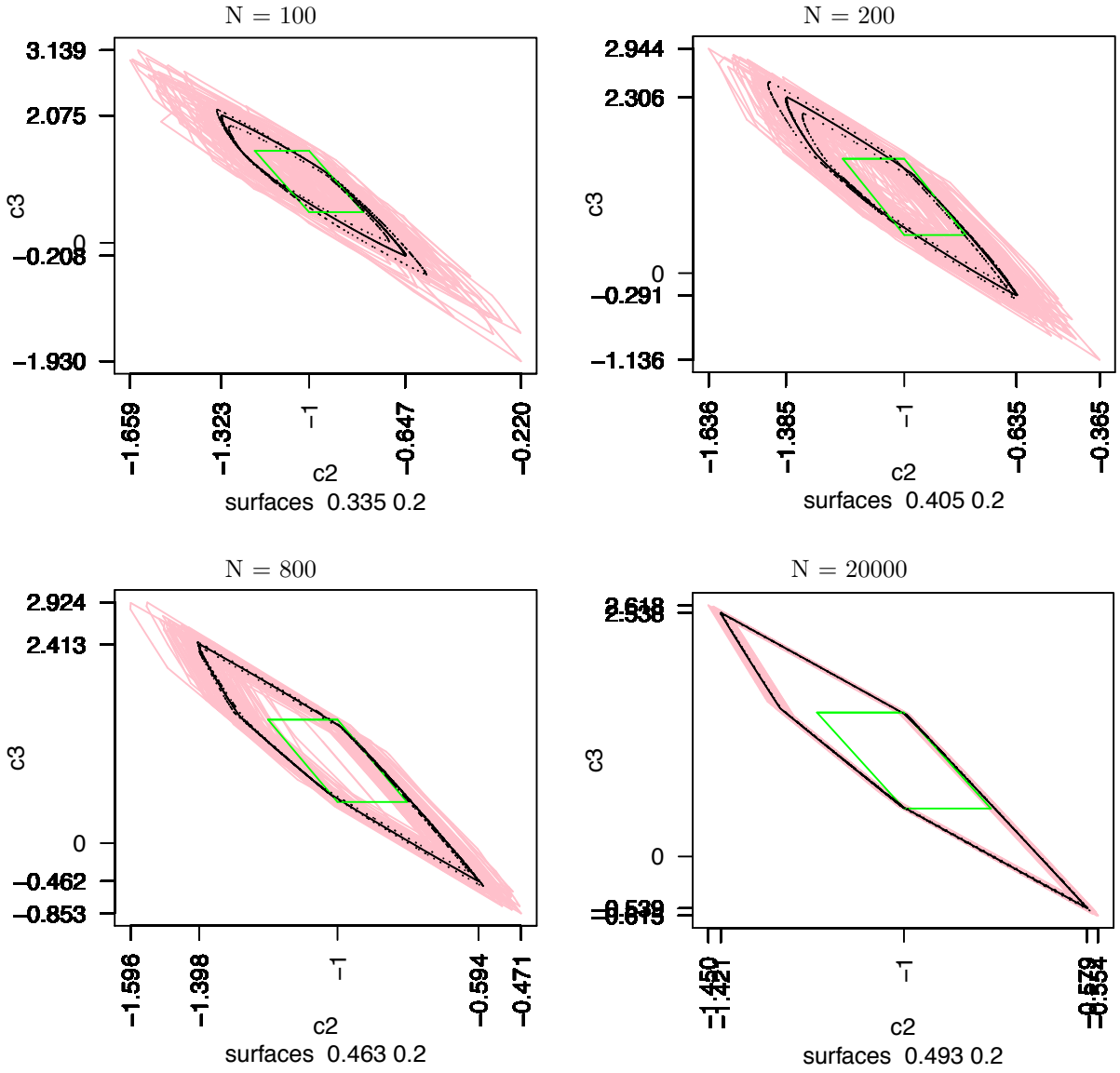

Figure 18: MMM — $k = 30$ — Projections on x and the intercept