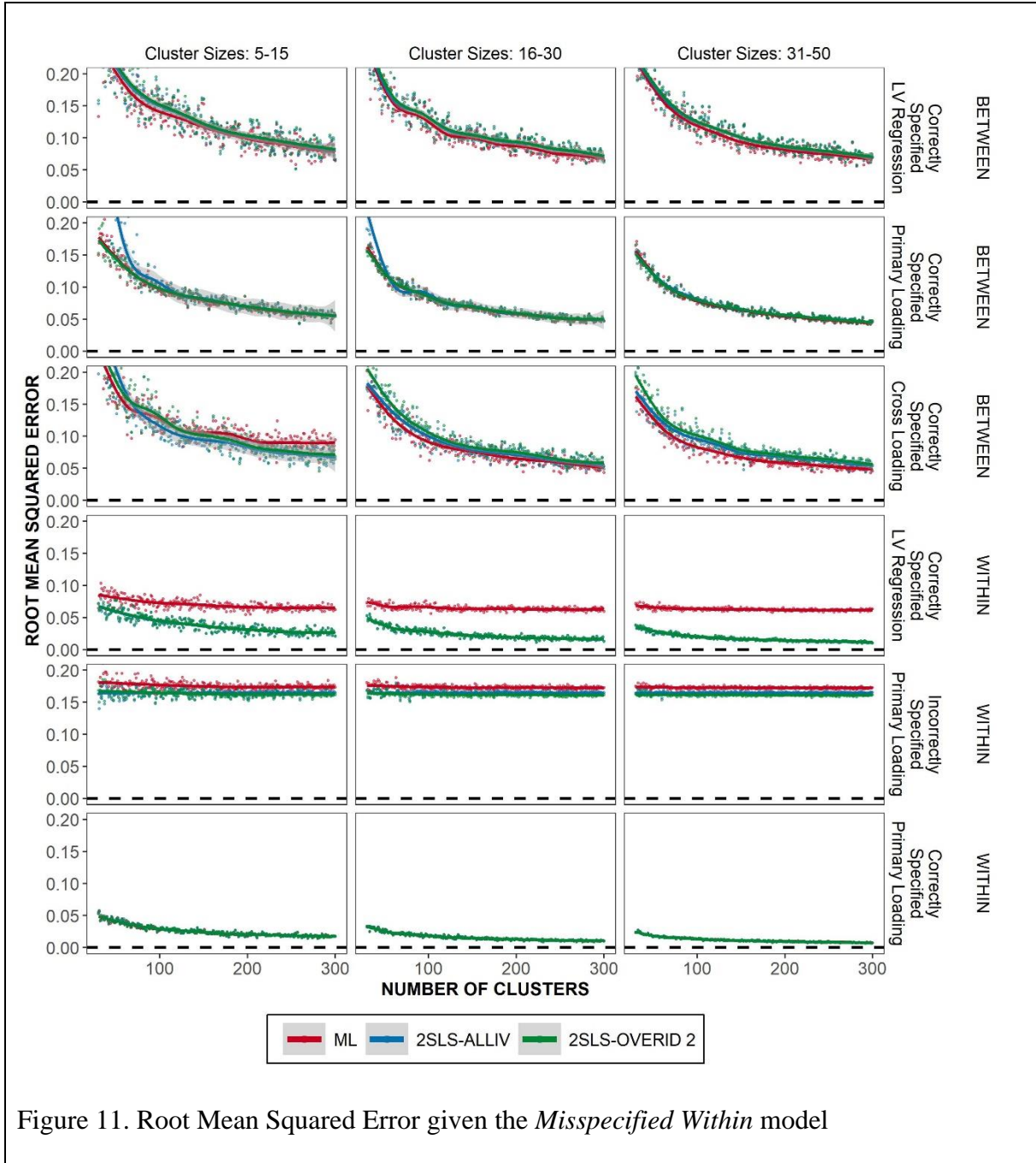


## Supplemental Materials



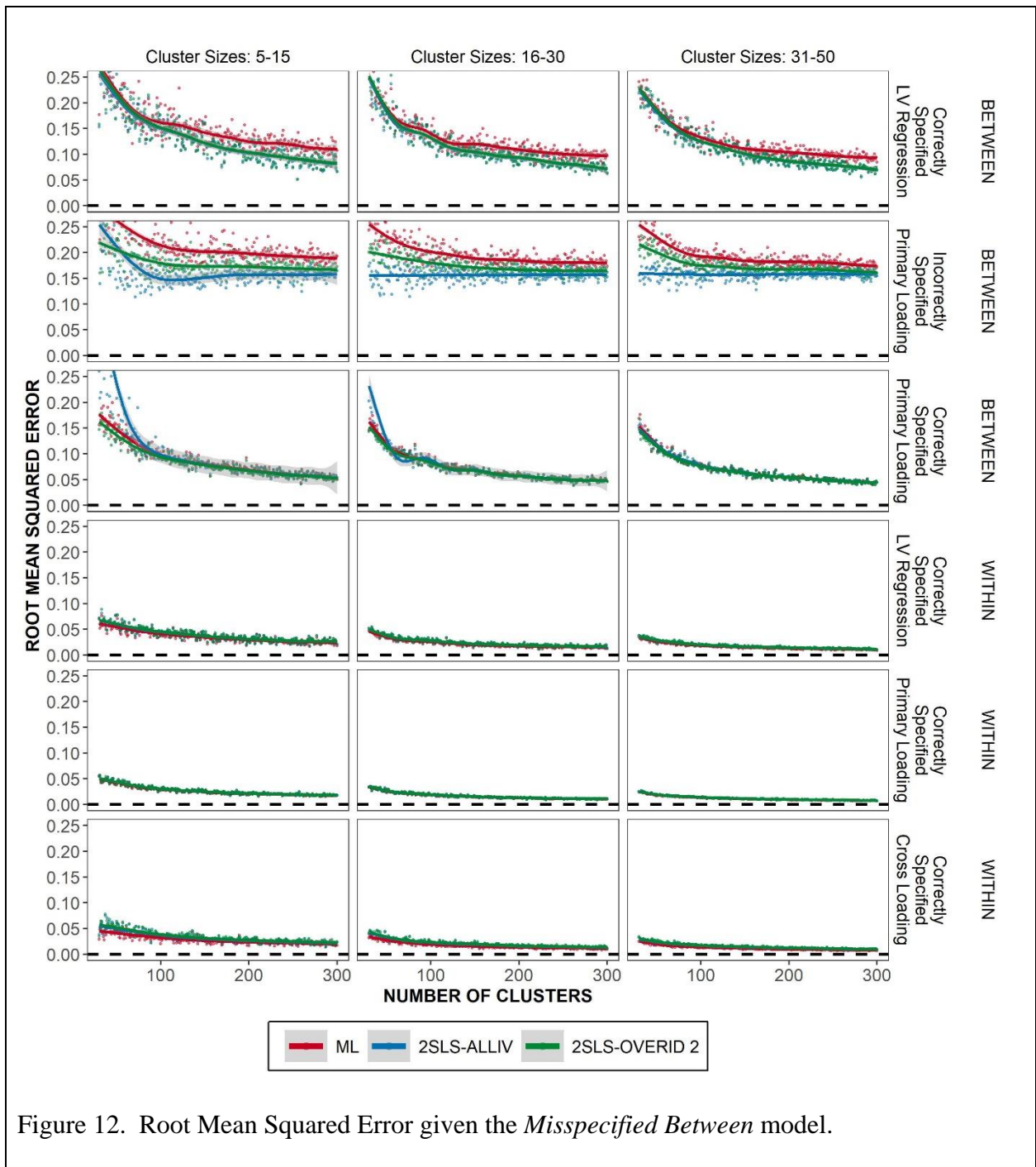


Figure 12. Root Mean Squared Error given the *Misspecified Between* model.

### Empirical Standard Deviations

The main document describes results for the empirical standard deviations given the true model. Here we display similar results but for the remaining conditions.

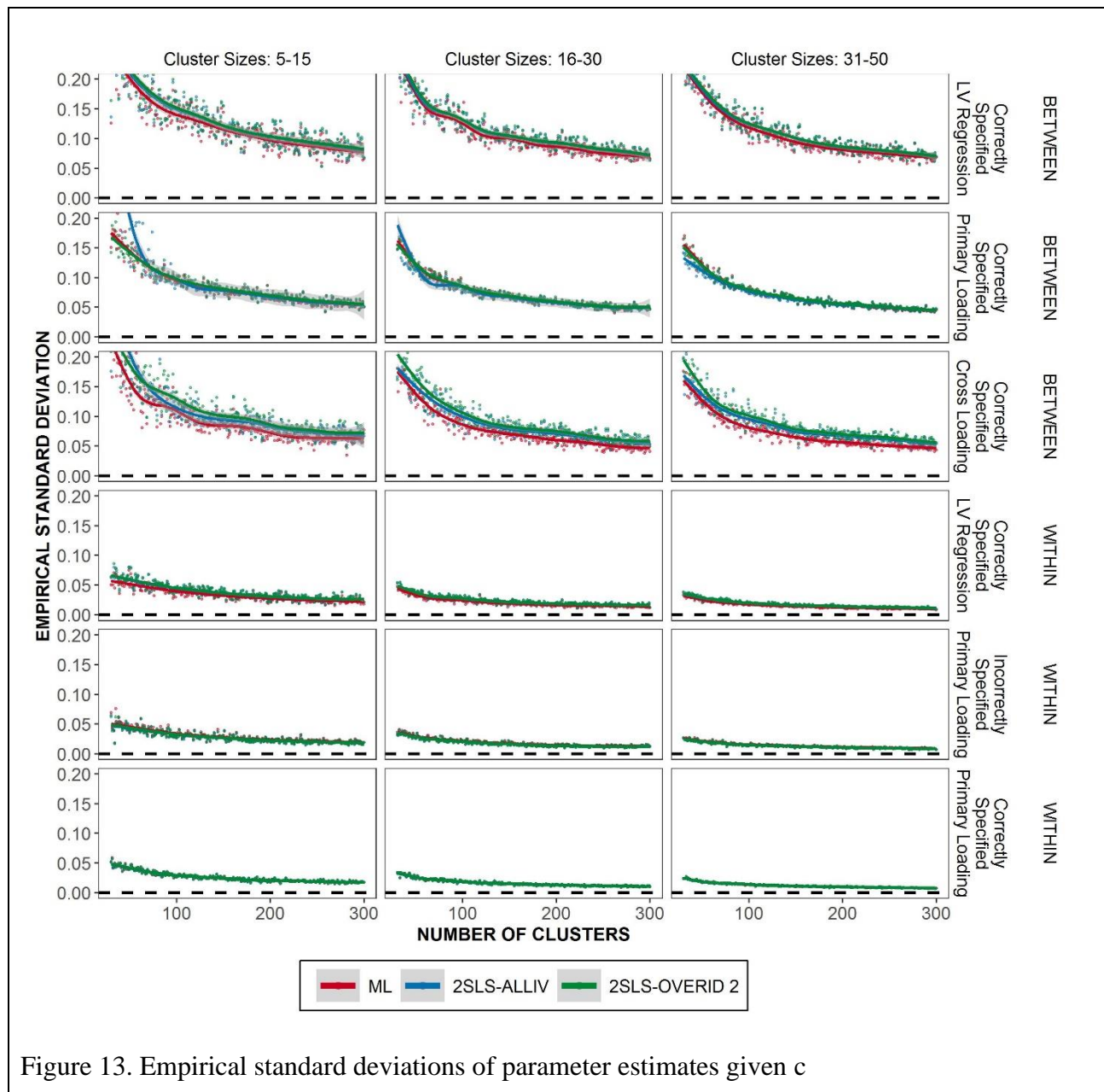


Figure 13. Empirical standard deviations of parameter estimates given c

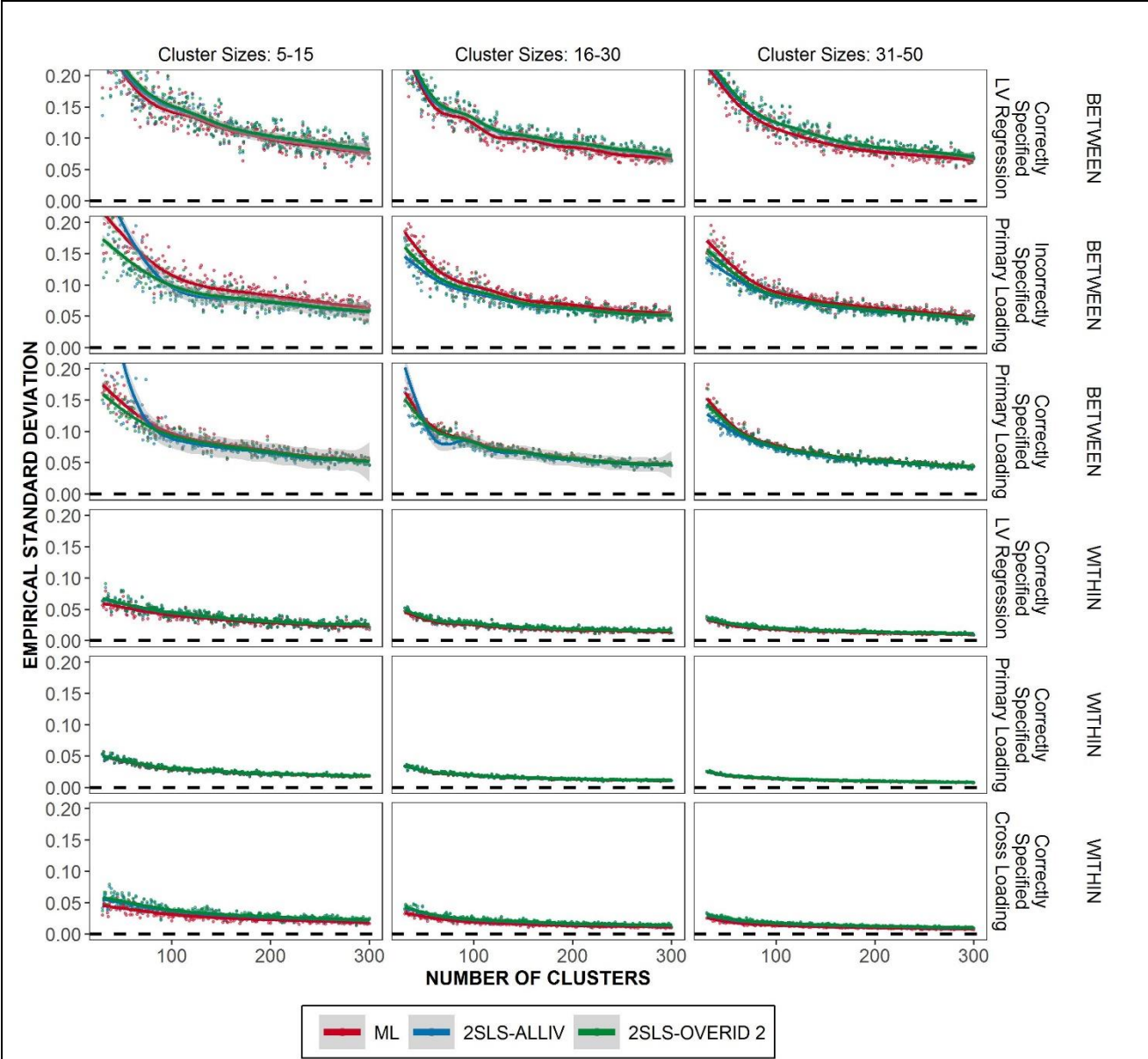
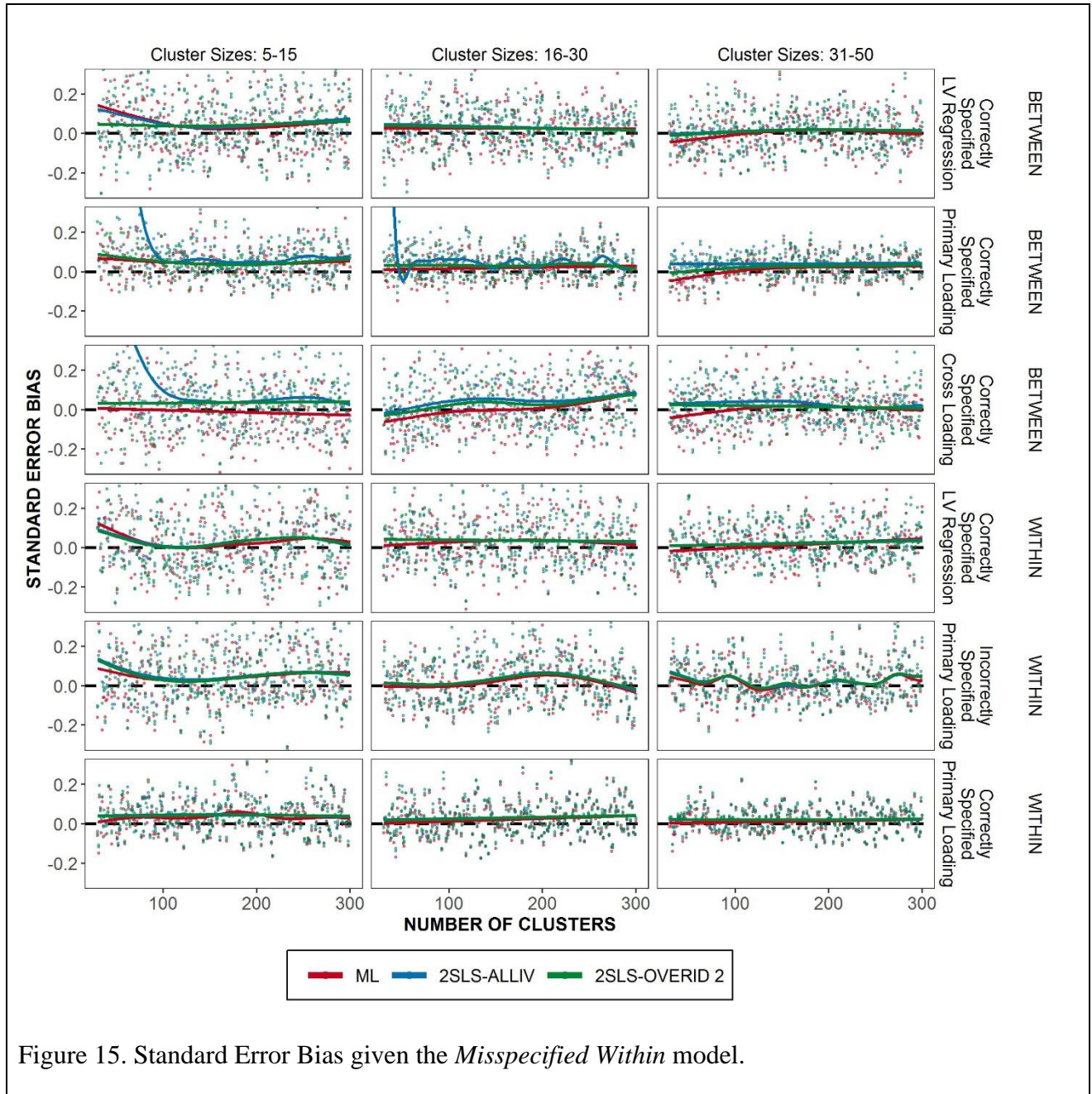


Figure 14. Empirical standard deviations of parameter estimates given the *Misspecified Between Model*.



### Standard Error Relative Bias

The main document describes standard error bias given the true model. Here we display similar results but for the remaining conditions.



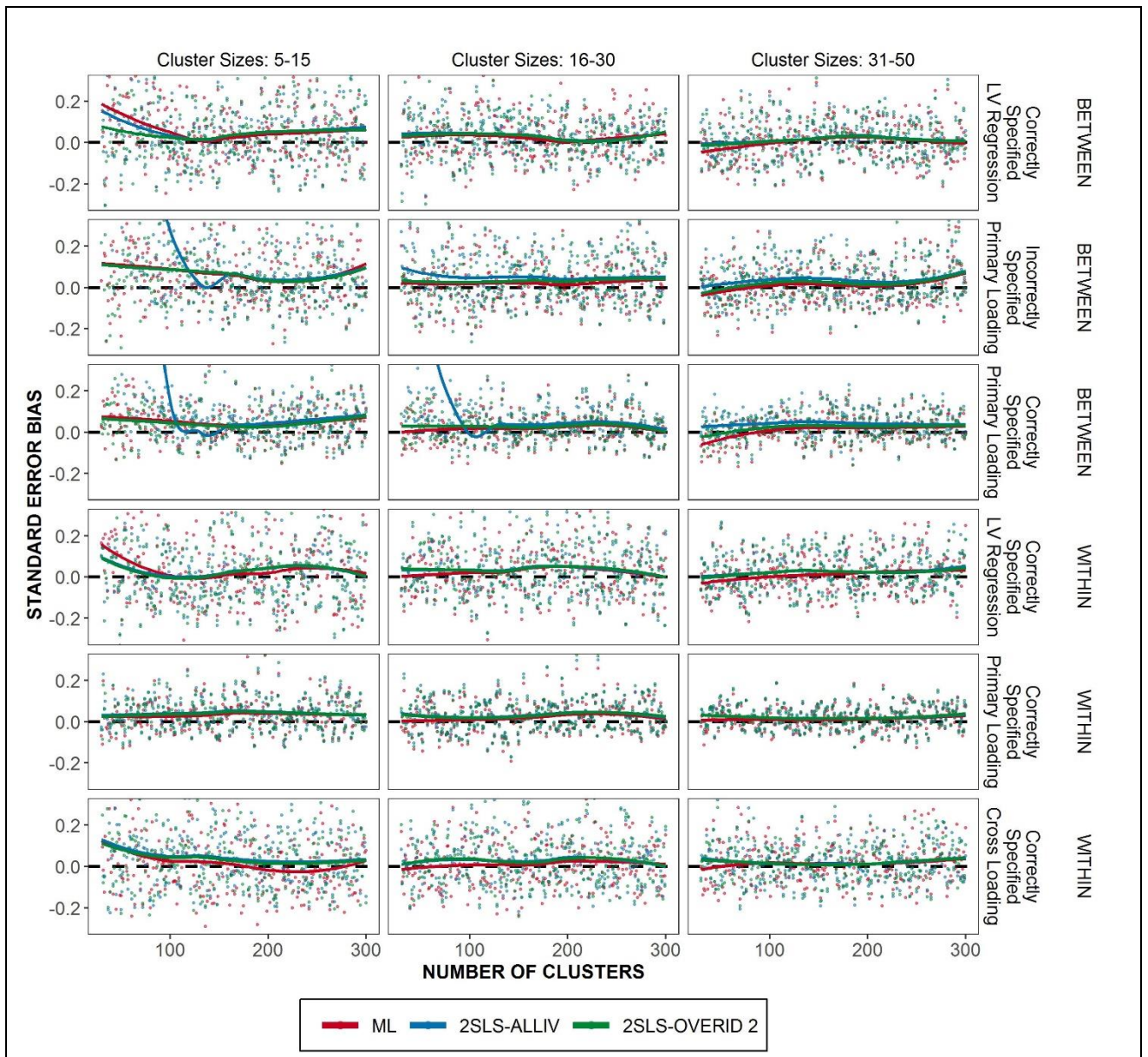


Figure 16. Standard Error Bias given the *Misspecified Between* model.

## Sargan Test Results

Here we present the Sargan Test results for the True Model specifications.

