

Figure 1: Contour Plot of  $-\arctan(G(\beta, a)^2)$  for  $\beta_0 = [.8, .4]'$

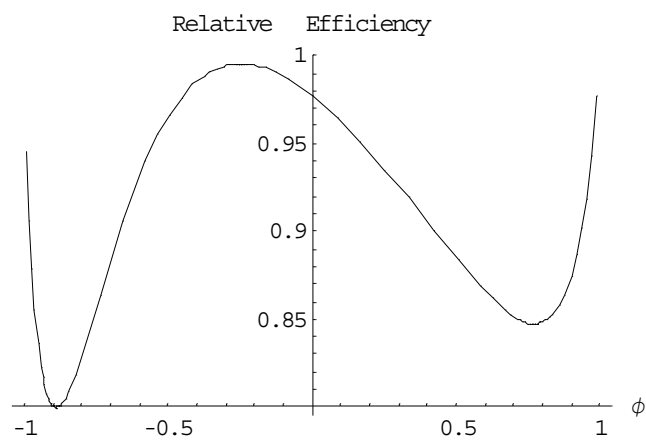


Figure 2: Relative Efficiency  $\text{Var}(\phi_{IV})/\text{Var}(\phi_{OLS})$  for  $\beta_0 = [\phi, .4]'$ ,  $\phi \in [-1, 1]$

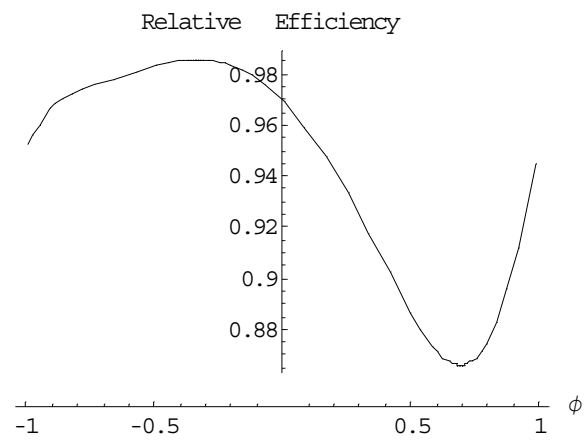


Figure 3: Relative Efficiency  $\text{Var}(\theta_{IV})/\text{Var}(\theta_{OLS})$  for  $\beta_0 = [\phi, .4]'$ ,  $\phi \in [-1, 1]$