

## Supplementary Tables

Supplementary Table 1: Simulation estimates of performance characteristics (Monte Carlo Standard Error in parantheses)

Model	DGP 1: $\beta_3=0$	DGP2 : $\beta_3=-3$	DGP 3: $\beta_3=-3$	DGP 4 : $\beta_3=-3$	
Empirical SE	MLM	0.075 (0.0017)	0.072 (0.0016)	0.075 (0.0017)	0.079 (0.0018)
	ML Tobit	0.12 (0.0027)	0.12 (0.0026)	0.12 (0.0026)	0.12 (0.0026)
	ML Tobit $\sigma_\varepsilon^2=5$	0.14 (0.0031)	0.13 (0.0029)	0.14 (0.0032)	0.12 (0.0027)
	ML Tobit $\sigma_\varepsilon^2=10$	0.14 (0.0031)	0.13 (0.003)	0.14 (0.0032)	0.13 (0.0029)
	ML Tobit $\sigma_\varepsilon^2=15$	0.14 (0.0031)	0.13 (0.003)	0.14 (0.0032)	0.14 (0.003)
	ML Tobit $\sigma_\varepsilon^2=20$	0.14 (0.0031)	0.13 (0.003)	0.14 (0.0032)	0.14 (0.0031)
	ML Tobit $\sigma_\varepsilon^2=25$	0.14 (0.0031)	0.13 (0.003)	0.14 (0.0032)	0.14 (0.0031)
	ML Tobit $\sigma_\varepsilon^2=30$	0.14 (0.0031)	0.13 (0.003)	0.14 (0.0032)	0.14 (0.0031)
	OLS SACS	0.075 (0.0017)	0.072 (0.0016)	0.075 (0.0017)	0.079 (0.0018)
	OLS ANCOVA	0.07 (0.0016)	0.064 (0.0014)	0.068 (0.0015)	0.059 (0.0013)
	OLS Post	0.072 (0.0016)	0.07 (0.0016)	0.071 (0.0016)	0.056 (0.0013)
	Tobit SACS	0.14 (0.0031)	0.13 (0.0029)	0.14 (0.0031)	0.15 (0.0034)
	Tobit ANCOVA	0.14 (0.0032)	0.13 (0.003)	0.14 (0.0032)	0.13 (0.003)
	Tobit Post	0.16 (0.0035)	0.15 (0.0034)	0.16 (0.0035)	0.13 (0.0028)
	Mean Square Error	MLM	1.21 (0.0052)	2.69 (0.0075)	7.54 (0.013)
ML Tobit		0.014 (0.0007)	0.014 (0.0006)	0.015 (0.0007)	0.014 (0.0006)
ML Tobit $\sigma_\varepsilon^2=5$		0.036 (0.0015)	0.017 (0.0008)	0.038 (0.0015)	0.2 (0.0033)
ML Tobit $\sigma_\varepsilon^2=10$		0.028 (0.0012)	0.025 (0.0011)	0.041 (0.0015)	0.019 (0.0009)
ML Tobit $\sigma_\varepsilon^2=15$		0.023 (0.001)	0.026 (0.0011)	0.035 (0.0013)	0.032 (0.0014)
ML Tobit $\sigma_\varepsilon^2=20$		0.021 (0.0009)	0.024 (0.001)	0.032 (0.0013)	0.033 (0.0014)
ML Tobit $\sigma_\varepsilon^2=25$		0.02 (0.0009)	0.023 (0.001)	0.03 (0.0012)	0.032 (0.0014)
ML Tobit $\sigma_\varepsilon^2=30$		0.02 (0.0009)	0.022 (0.001)	0.029 (0.0012)	0.031 (0.0014)
OLS SACS		1.21 (0.0052)	2.69 (0.0075)	7.54 (0.013)	7.66 (0.014)
OLS ANCOVA		0.1 (0.0014)	2.68 (0.0066)	1.71 (0.0056)	0.33 (0.0021)
OLS Post		1.86 (0.0062)	2.68 (0.0073)	0.085 (0.0013)	0.097 (0.0011)
Tobit SACS		0.54 (0.0064)	0.018 (0.0008)	0.63 (0.0069)	3.37 (0.018)
Tobit ANCOVA		0.27 (0.0046)	0.027 (0.0011)	0.39 (0.0056)	6.25 (0.021)
Tobit Post		9.42 (0.03)	0.027 (0.0012)	9.81 (0.031)	9.88 (0.025)
Relative Error		MLM	-1.31 (2.21)	1.98 (2.28)	2.74 (2.3)
	ML Tobit	-0.95 (2.22)	0.79 (2.25)	2.37 (2.29)	1.66 (2.27)
	ML Tobit $\sigma_\varepsilon^2=5$	-28.5 (1.6)	-22.8 (1.73)	-23.8 (1.71)	-7.01 (2.08)
	ML Tobit $\sigma_\varepsilon^2=10$	-14.5 (1.91)	-10.3 (2.01)	-8.8 (2.04)	-3.97 (2.15)
	ML Tobit $\sigma_\varepsilon^2=15$	-7.35 (2.07)	-3.54 (2.16)	-2.41 (2.18)	-2.46 (2.18)
	ML Tobit $\sigma_\varepsilon^2=20$	-4.29 (2.14)	-0.57 (2.22)	0.26 (2.24)	-1.4 (2.21)
	ML Tobit $\sigma_\varepsilon^2=25$	-3.04 (2.17)	0.65 (2.25)	1.35 (2.27)	-0.8 (2.22)
	ML Tobit $\sigma_\varepsilon^2=30$	-2.51 (2.18)	1.17 (2.26)	1.83 (2.28)	-0.47 (2.23)
	OLS SACS	-1.3 (2.21)	1.99 (2.28)	2.75 (2.3)	-0.3 (2.23)
	OLS ANCOVA	-0.5 (2.23)	1.51 (2.27)	6.84 (2.39)	-0.54 (2.23)
	OLS Post	-1.96 (2.19)	-0.086 (2.24)	1.46 (2.27)	-1.25 (2.21)

	Tobit SACS	-2.97 (2.17)	2.09 (2.28)	2.82 (2.3)	-0.056 (2.24)
	Tobit ANCOVA	-0.19 (2.23)	2.21 (2.29)	4.01 (2.33)	-1.35 (2.21)
	Tobit Post	-2.82 (2.17)	1.27 (2.27)	2.74 (2.3)	0.83 (2.26)
Relative Precision	MLM	247(14.1)	232.3 (13.9)	275.4 (16.9)	132.5 (6.66)
	ML Tobit	37.8 (4.36)	28.3 (4.07)	50.5 (5.64)	6.08 (3.13)
	ML Tobit $\sigma_{\varepsilon}^2=5$				
	ML Tobit $\sigma_{\varepsilon}^2=10$	-0.034 (0.97)	-0.92 (1.07)	3.91 (1.24)	-13.3 (1.5)
	ML Tobit $\sigma_{\varepsilon}^2=15$	0.62 (1.22)	-1.66 (1.37)	3.24 (1.52)	-22.5 (1.68)
	ML Tobit $\sigma_{\varepsilon}^2=20$	1.22 (1.3)	-1.7 (1.44)	2.57 (1.6)	-26 (1.7)
	ML Tobit $\sigma_{\varepsilon}^2=25$	1.67 (1.33)	-1.52 (1.47)	2.31 (1.62)	-27.2 (1.7)
	ML Tobit $\sigma_{\varepsilon}^2=30$	1.99 (1.34)	-1.34 (1.47)	2.29 (1.63)	-27.5 (1.69)
	OLS SACS	247(14.1)	232.3 (13.9)	275.4 (16.9)	132.5 (6.66)
	OLS ANCOVA	297.2(16)	327.4 (14.8)	357.6 (20.9)	310.3 (18.8)
	OLS Post	281.7(15.5)	250 (14.8)	312.9 (19.2)	360.1 (21.2)
	Tobit SACS	2.26 (1.94)	1.8 (1.89)	7.48 (2.72)	-38.6 (2.12)
	Tobit ANCOVA	-5.67 (3.07)	-2.33 (1.55)	1.52 (3.56)	-19.1 (3.59)
	Tobit Post	-19.5 (2.6)	-22.5 (2.6)	-15.9 (2.95)	-10.6 (4.08)