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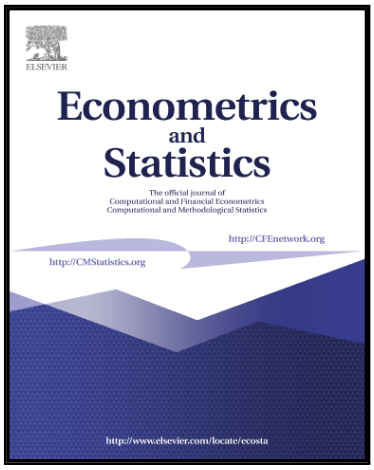

The performance of tests on endogeneity of subsets of explanatory variables scanned by simulation

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Highlights

- Provides derivations for tests on the endogeneity of subsets of regressors
- Reports on various flaws in the relevant literature
- Distinguishes five archetypal asymptotic and bootstrapped test statistics
- Parametrizes a Monte Carlo design in terms of basic econometric notions
- Qualifies rejections in terms of simultaneity, multicollinearity, instrument strength