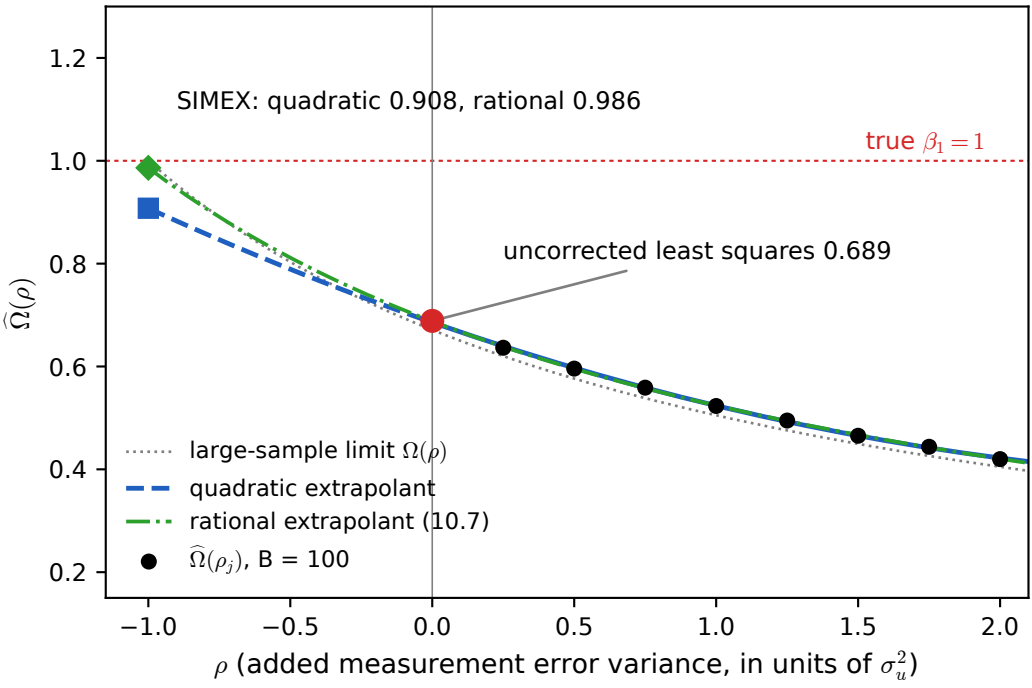

SIMEX: quadratic 0.908, rational 0.986
true $\beta_1 = 1$
uncorrected least squares 0.689
large-sample limit $\Omega(\rho)$
quadratic extrapolant
rational extrapolant (10.7)
$\widehat{\Omega}(\rho_j)$, B = 100
$\widehat{\Omega}(\rho)$
ρ (added measurement error variance, in units of σ_u^2)
1.2
1.0
0.8
0.6
0.4
0.2
−1.0
−0.5
0.0
0.5
1.0
1.5
2.0