Erratum to Supplementary Appendix for:

Valid Two-Step Identification-Robust Confidence Sets for GMM

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Tables 12 and 13 in the online supplement to the paper "Valid Two-Step Identification-Robust Confidence Sets for GMM," reporting the specifications for high-endogeneity simulation designs in which the robust first-stage F-statistic is found to be a poor predictor for the performance of conventional inference procedures, misreport the first-stage vectors used.

The replication code corresponding for these results is correct, but for completeness I report the correct versions of these tables below. I thank Frank Windmeijer for bringing this error to my attention.

$\tilde{z}$	$Var\left(V_{1,t}\middle\vert Z_t = e_{\tilde{z}}\right)$	$Cov\left(V_{1,t}, V_{2,t}\middle\vert Z_t = e_{\tilde{z}}\right)$	$Var\left(V_{2,t}\middle\vert Z_t = e_{\tilde{z}}\right)$	$\pi_0/\lVert\pi_0\rVert$
1	0.919	1.212	1.6	-0.022
2	0.27	0.359	0.477	0.097
3	1.695	2.245	2.975	-0.494
4	0.65	0.861	1.142	-0.070
5	0.094	0.128	0.174	0.162
6	0.084	0.11	0.145	-0.029
7	2.642	3.508	4.658	0.103
8	1.113	1.478	1.963	-0.427
9	1.708	2.26	2.99	0.459
10	$2.6{\cdot}10^{-5}$	$3.2{\cdot}10^{-5}$	$3.8{\cdot}10^{-5}$	-0.557

Table 1: Specification of $\Sigma_V\left(\tilde{z}\right)$ and $\pi_0/\lVert\pi_0\rVert$ in high endogeneity calibration with $k = 10$.

$\tilde{z}$	$Var\left(V_{1,t}\middle\vert Z_t = e_{\tilde{z}}\right)$	$Cov\left(V_{1,t}, V_{2,t}\middle\vert Z_t = e_{\tilde{z}}\right)$	$Var\left(V_{2,t}\middle\vert Z_t = e_{\tilde{z}}\right)$	$\pi_0/\|\pi_0\|$
1	35.398	-20.896	12.335	0.167
2	1.197	-0.706	0.417	0.126
3	$2.6{\cdot}10^{-4}$	$-1.6{\cdot}10^{-4}$	$9.8{\cdot}10^{-5}$	-0.529
4	3.979	-2.349	1.387	0.499
5	9.336	-5.512	3.255	-0.210
6	7.348	-4.338	2.561	0.044
7	7.202	-4.251	2.51	-0.040
8	0.932	-0.55	0.325	-0.214
9	8.089	-4.775	2.818	0.252
10	0.462	-0.273	0.161	0.036
11	9.515	-5.617	3.316	0.050
12	0.1	-0.059	0.035	-0.012
13	2.795	-1.65	0.974	0.149
14	4.927	-2.909	1.717	-0.101
15	7.093	-4.187	2.471	0.057
16	2.415	-1.426	0.842	-0.062
17	4.03	-2.379	1.405	-0.047
18	10.161	-5.999	3.542	0.201
19	6.511	-3.843	2.269	-0.300
20	5.477	-3.233	1.909	-0.307

Table 2: Specification of $\Sigma_V\left(\tilde{z}\right)$ and $\pi_0/\|\pi_0\|$ in high endogeneity calibration with $k = 20$.