Table 1. Confidence Interval Performance – IID Errors

	coverage			**length**		
	dfy= 1	dfy= 3	dfy= 8	dfy= 1	dfy= 3	dfy= 8
dfx= 1						
rank-inverse	0.108	0.077	0.078	0.320	0.392	0.359
sparsity-HS	0.107	0.093	0.091	0.240	0.142	0.079
sparsity-BS	0.068	0.073	0.069	0.288	0.153	0.083
dfx= 3						
rank-inverse	0.125	0.096	0.110	0.625	0.504	0.501
sparsity-HS	0.077	0.089	0.077	0.614	0.505	0.544
sparsity-BS	0.046	0.068	0.063	0.736	0.544	0.577
dfx= 8						
rank-inverse	0.113	0.115	0.116	0.791	0.617	0.585
sparsity-HS	0.059	0.080	0.081	0.921	0.683	0.640
sparsity-BS	0.032	0.052	0.065	1.107	0.737	0.680

Table 2. Confidence Interval Performance – IID Errors

	coverage			**length**		
	df= 1	df= 3	df= 8	df= 1	df= 3	df= 8
rank-inverse	0.100	0.107	0.121	0.335	0.427	0.558
sparsity-HS	0.128	0.078	0.085	0.217	0.455	0.613
PWY	0.039	0.043	0.043	0.411	0.520	0.680
Heqf-BS	0.198	0.119	0.105	0.220	0.380	0.512
XY-BS	0.071	0.052	0.055	0.331	0.486	0.640

Table 3. Confidence Interval Performance – Heteroskastic Errors

	coverage			**length**		
	df= 1	df= 3	df= 8	df= 1	df= 3	df= 8
rank-inverse	0.113	0.098	0.122	1.196	0.793	0.621
sparsity-HS	0.237	0.283	0.344	0.702	0.552	0.357
PWY	0.047	0.050	0.054	1.557	0.907	0.715
Heqf-BS	0.246	0.187	0.196	0.971	0.655	0.486
XY-BS	0.093	0.089	0.103	1.332	0.799	0.612