

CORRIGENDUM

A careful consideration of CLARIFY: simulation-induced bias in point estimates of quantities of interest – CORRIGENDUM

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The author would like to amend an error in the above article as per the following:

In Rainey (2023), I evaluate the point estimate suggested by King, Tomz, and Wittenberg (2000). They suggest that researchers “[a]verage the simulated values to obtain a point estimate” (p. 351). I show that this approach creates “simulation-induced bias” and recommend that researchers directly transform the maximum likelihood estimates instead.

In listing examples of software that implement the two approaches, I regrettably describe a new R package `clarify` incorrectly (Greifer et al. 2023). In footnote 1 and the second paragraph of the conclusion, I wrongly cite the new `clarify` for R as an example of software that uses the average of simulations as the point estimate.

Predecessors CLARIFY for Stata (version 2.0; Tomz et al., 2003,) and `Zelig` (version 5.1.7; Imai et al., 2008; Choirat et al., 2018) use the average of simulations to compute a point estimate. `clarify` for R was released January 25, 2023 (version 0.1.0) as a replacement for the now-deprecated R package `Zelig`, and the new R package `clarify` “directly transform[s] maximum likelihood estimates of coefficients to obtain maximum likelihood estimates of the quantities of interest” as Rainey (2023) suggests.

References

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