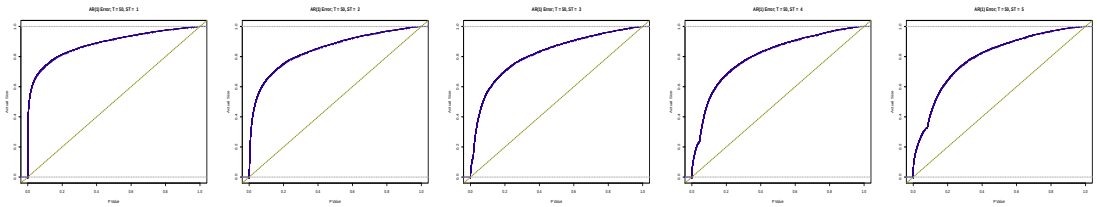

Figure 13: P value plots of $\mathcal{LM}_\lambda$ statistic for testing over-identifying moment conditions using truncated kernel, $\rho_u = \rho_z = 0.9$, T = 50, ST $\in \{1, \cdots, 5\}$, 2SGMM as the $\sqrt{T}$-consistent estimator of the model parameters, effective information obtained by the Hessian, EL implied probabilities, and 10,000 Monte Carlo replications.

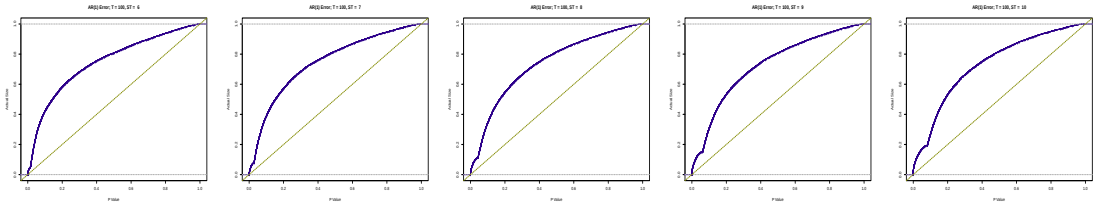

Figure 14: P value plots of $\mathcal{LM}_\lambda$ statistic for testing over-identifying moment conditions using truncated kernel, $\rho_u = \rho_z = 0.9$, T = 100, ST $\in \{6, \cdots, 10\}$, 2SGMM as the $\sqrt{T}$-consistent estimator of the model parameters, effective information obtained by the Hessian, EL implied probabilities, and 10,000 Monte Carlo replications.

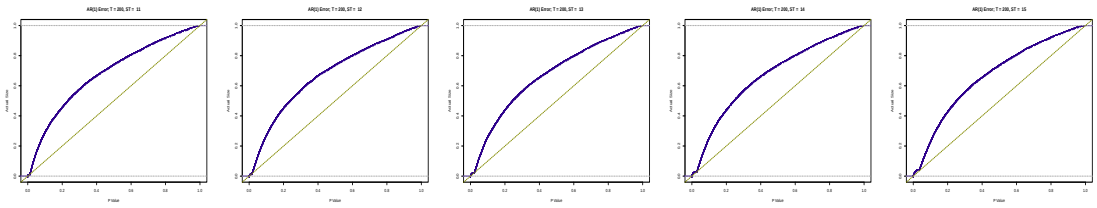

Figure 15: P value plots of $\mathcal{LM}_\lambda$ statistic for testing over-identifying moment conditions using truncated kernel, $\rho_u = \rho_z = 0.9$, T = 200, ST $\in \{11, \cdots, 15\}$, 2SGMM as the $\sqrt{T}$-consistent estimator of the model parameters, effective information obtained by the Hessian, EL implied probabilities, and 10,000 Monte Carlo replications.

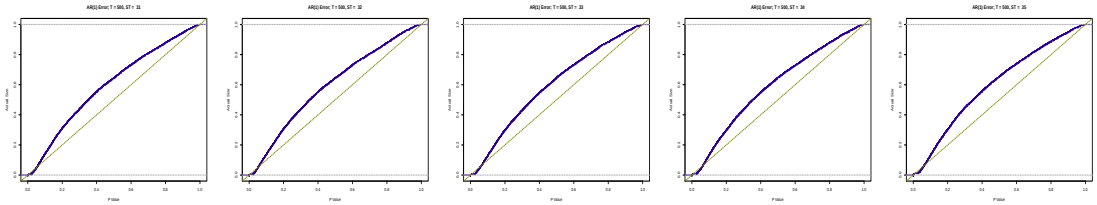

Figure 16: P value plots of $\mathcal{LM}_\lambda$ statistic for testing over-identifying moment conditions using truncated kernel, $\rho_u = \rho_z = 0.9$, T = 500, ST $\in \{31, \cdots, 35\}$, 2SGMM as the $\sqrt{T}$-consistent estimator of the model parameters, effective information obtained by the Hessian, EL implied probabilities, and 10,000 Monte Carlo replications.

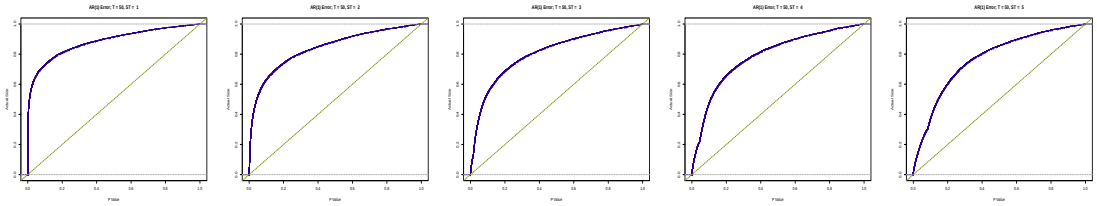

Figure 17: P value plots of $\mathcal{LM}_\lambda$ statistic for testing over-identifying moment conditions using truncated kernel, $\rho_u = \rho_z = 0.9$, T = 50, ST $\in \{1, \cdots, 5\}$, 2SGMM as the $\sqrt{T}$-consistent estimator of the model parameters, effective information obtained by the outer product of scores, EL implied probabilities, and 10,000 Monte Carlo replications.

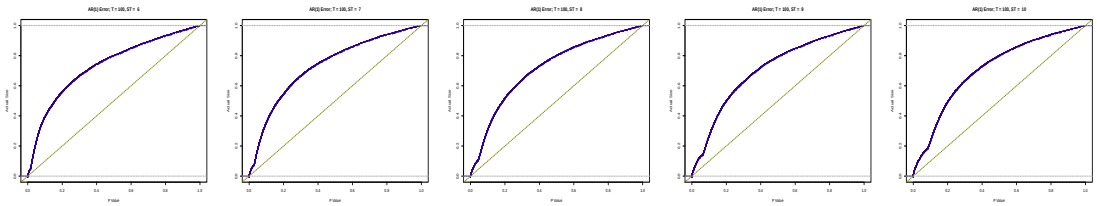

Figure 18: P value plots of $\mathcal{LM}_\lambda$ statistic for testing over-identifying moment conditions using truncated kernel, $\rho_u = \rho_z = 0.9$, T = 100, ST $\in \{6, \cdots, 10\}$, 2SGMM as the $\sqrt{T}$-consistent estimator of the model parameters, effective information obtained by the outer product of scores, EL implied probabilities, and 10,000 Monte Carlo replications.

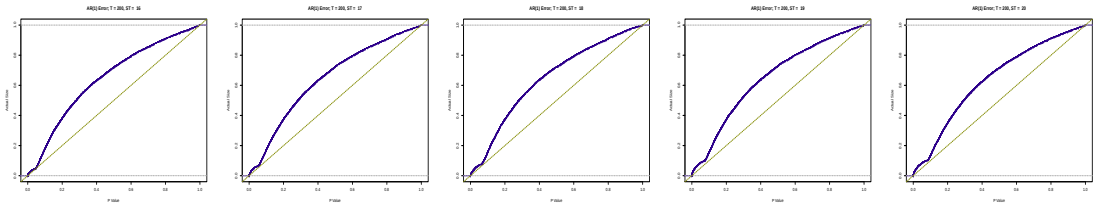

Figure 19: P value plots of $\mathcal{LM}_\lambda$ statistic for testing over-identifying moment conditions using truncated kernel, $\rho_u = \rho_z = 0.9$, T = 200, ST $\in \{16, \cdots, 20\}$, 2SGMM as the $\sqrt{T}$-consistent estimator of the model parameters, effective information obtained by the outer product of scores, EL implied probabilities, and 10,000 Monte Carlo replications.

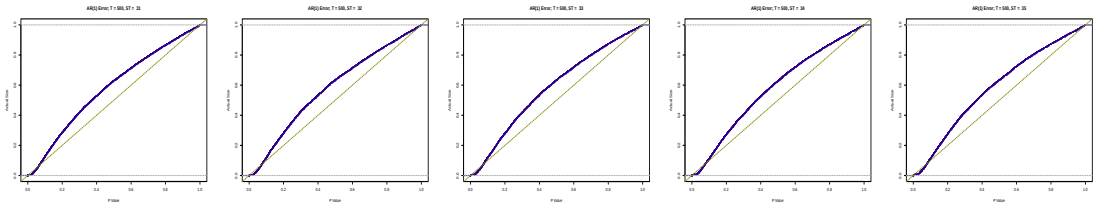

Figure 20: P value plots of $\mathcal{LM}_\lambda$ statistic for testing over-identifying moment conditions using truncated kernel, $\rho_u = \rho_z = 0.9$, T = 500, ST $\in \{31, \cdots, 35\}$, 2SGMM as the $\sqrt{T}$-consistent estimator of the model parameters, effective information obtained by the outer product of scores, EL implied probabilities, and 10,000 Monte Carlo replications.