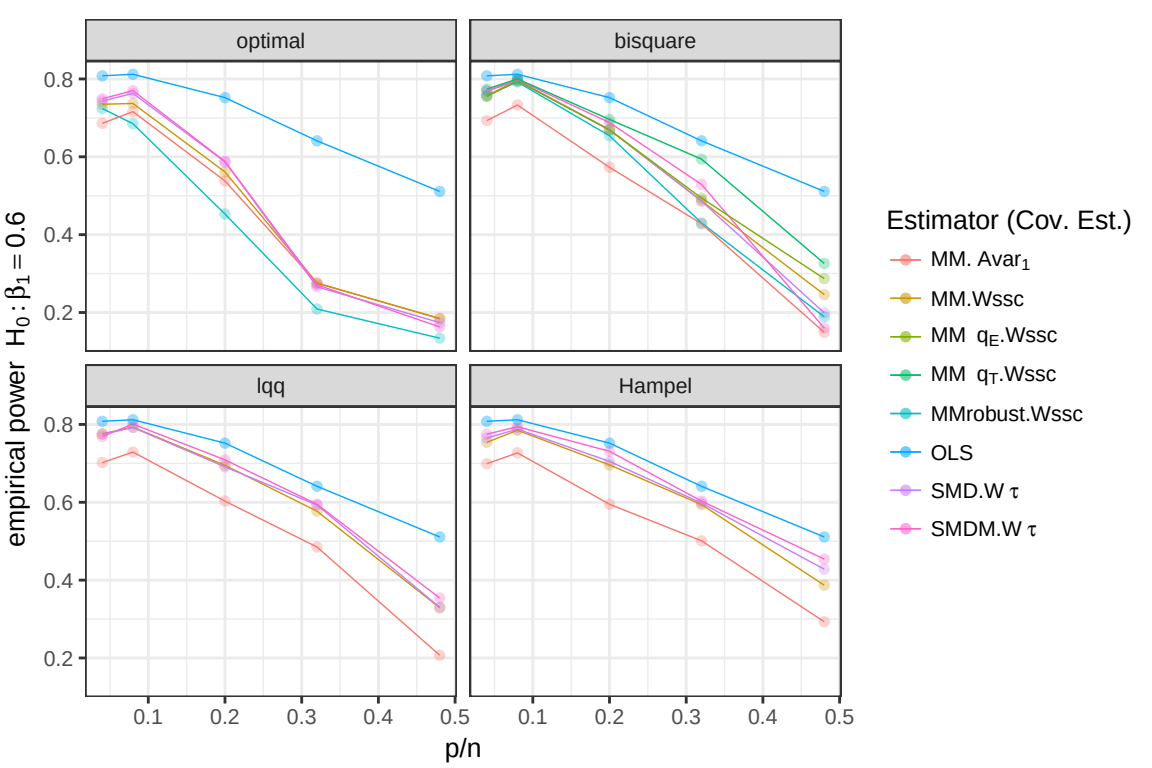
optimal
bisquare
lqq
Hampel
empirical power $H_0: \beta_1 = 0.6$
p/n
0.2
0.4
0.6
0.8
0.1
0.2
0.3
0.4
0.5
Estimator (Cov. Est.)
MM. Avar$_1$
MM.Wssc
MM q_E.Wssc
MM q_T.Wssc
MMrobust.Wssc
OLS
SMD.W τ
SMDM.W τ