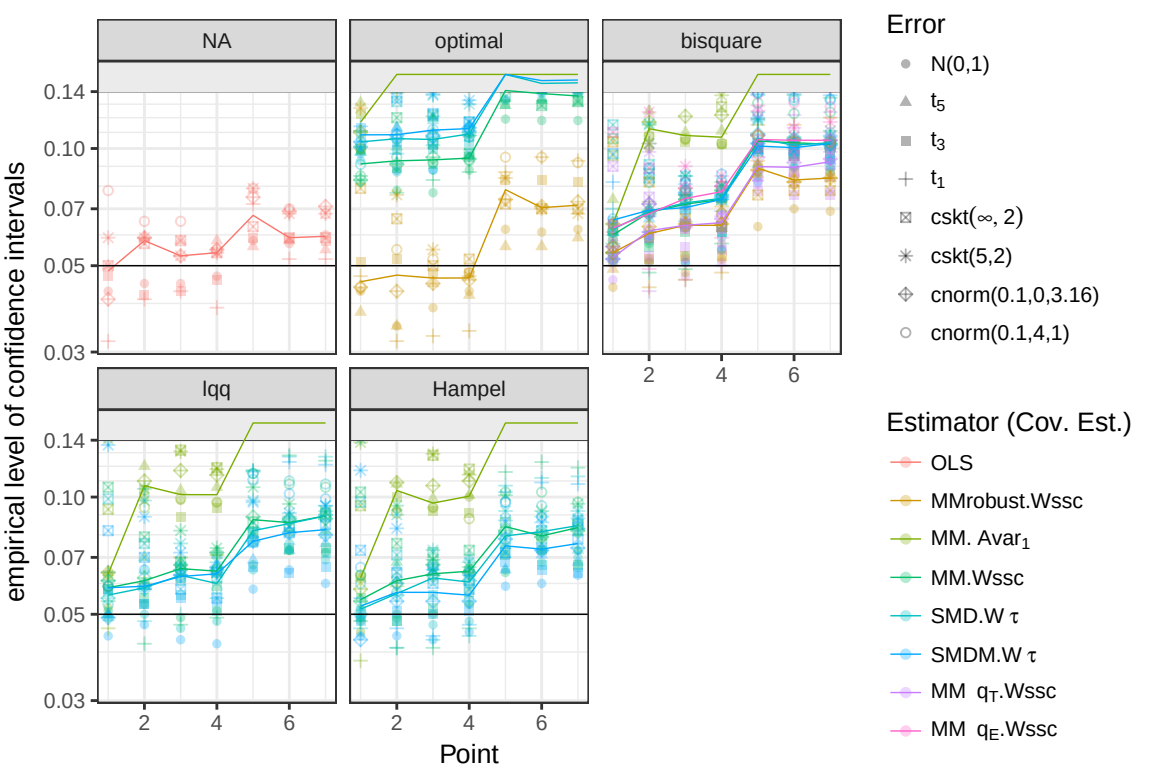
NA
optimal
bisquare
lqq
Hampel
empirical level of confidence intervals
0.14
0.10
0.07
0.05
0.03
2
4
6
Point
Error
N(0,1)
t_5
t_3
t_1
cskt(∞, 2)
cskt(5,2)
cnorm(0.1,0,3.16)
cnorm(0.1,4,1)
Estimator (Cov. Est.)
OLS
MMrobust.Wssc
MM. $Avar_1$
MM.Wssc
SMD.W τ
SMDM.W τ
MM q_T.Wssc
MM q_E.Wssc