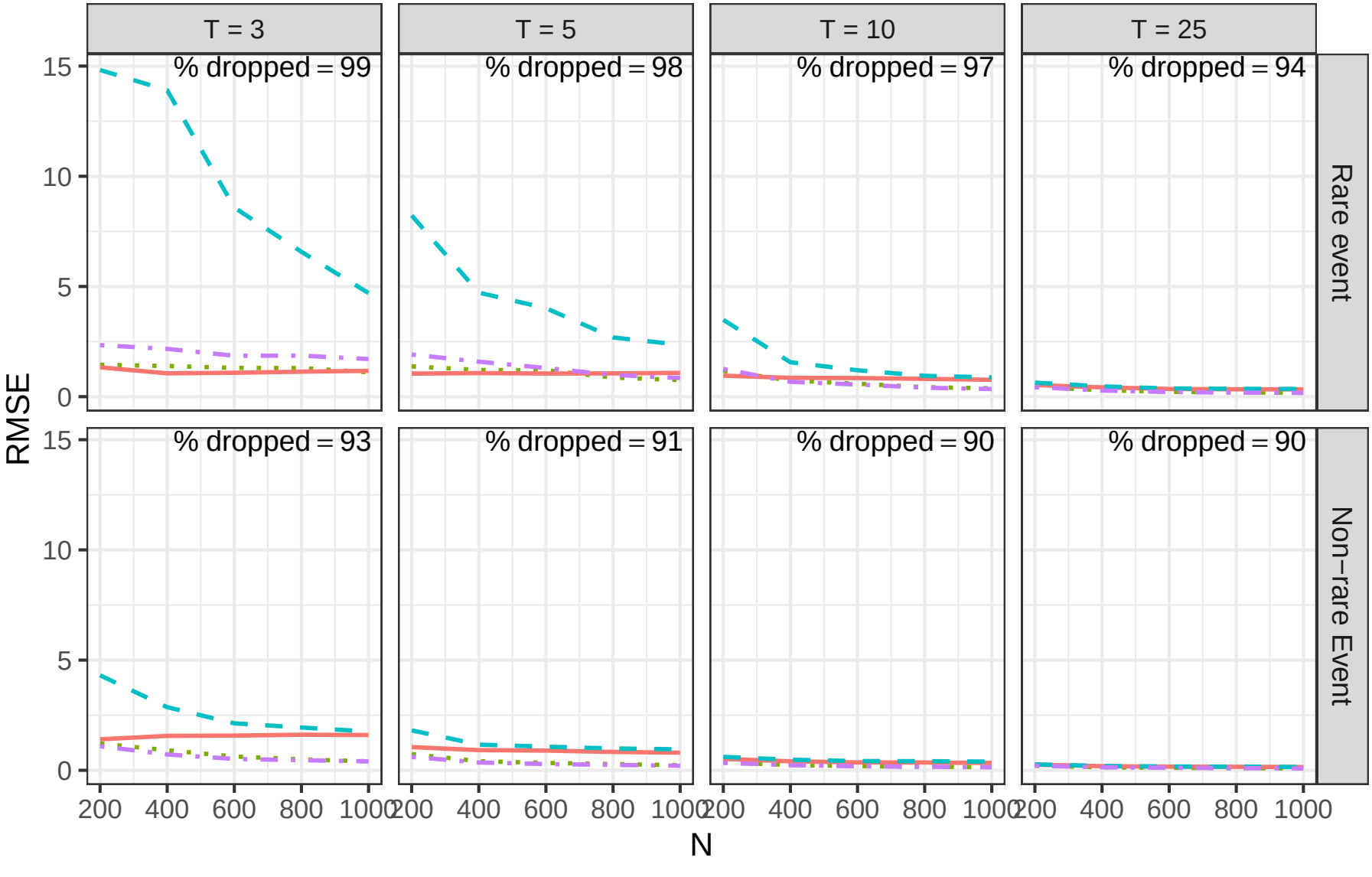
T = 3
T = 5
T = 10
T = 25
% dropped = 99
% dropped = 98
% dropped = 97
% dropped = 94
% dropped = 93
% dropped = 91
% dropped = 90
% dropped = 90
Rare event
Non−rare Event
RMSE
N
0
5
10
15
200
400
600
800
1000
Estimator
CML
CRE
MLDV
restricted−CRE