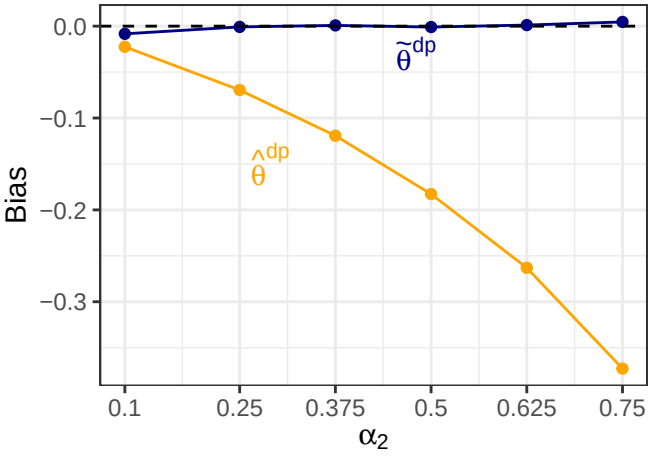
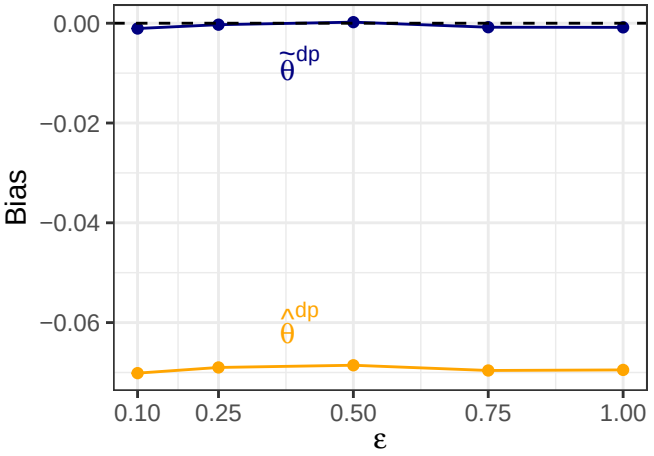
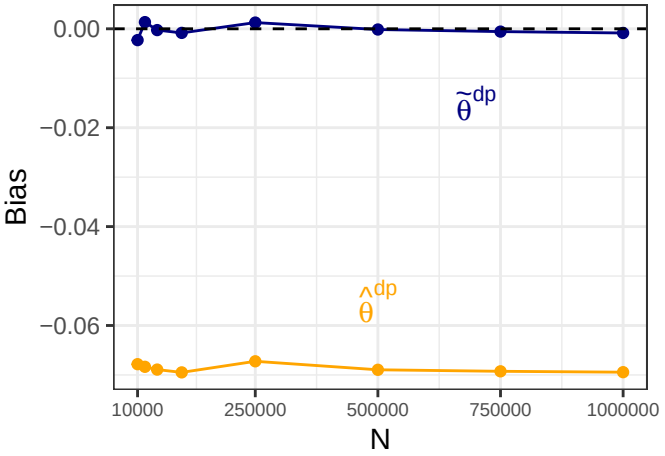
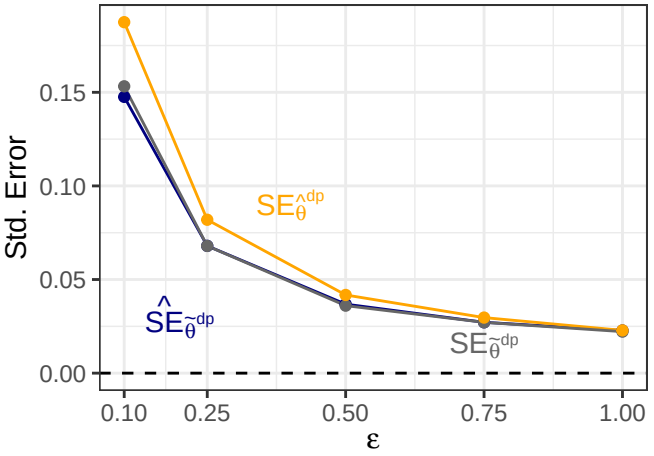

Bias
0.0
−0.1
−0.2
−0.3
$\tilde{\theta}^{dp}$
$\hat{\theta}^{dp}$
0.1
0.25
0.375
0.5
0.625
0.75
α_2


Bias
0.00
−0.02
−0.04
−0.06
$\tilde{\theta}^{dp}$
$\hat{\theta}^{dp}$
0.10
0.25
0.50
0.75
1.00
ε


Bias
0.00
−0.02
−0.04
−0.06
$\tilde{\theta}^{dp}$
$\hat{\theta}^{dp}$
10000
250000
500000
750000
1000000
N


Std. Error
0.15
0.10
0.05
0.00
$SE_{\hat{\theta}^{dp}}$
$\hat{SE}_{\tilde{\theta}^{dp}}$
$SE_{\tilde{\theta}^{dp}}$
0.10
0.25
0.50
0.75
1.00
ε