Nonlinear Least Square Parameter Estimates: Synthetic Data Set (N = 67)

	Market	Coefficient of	Coefficient of	Skew	
	potential:	external	internal	parameter:	
Model	m	influence: p	influence: q	α	R^2
$\alpha = 0.5$	106.0	0.00819	0.0779		0.839
	$(2.03)^{a}$	(0.00022)	(0.0026)		
$\alpha = 1$	119.2	0.00492	0.0487		0.932
	(2.07)	(0.00013)	(0.0015)		
$\alpha = \infty$	149.0	0.00278	0.0261		0.913
	(4.3)	(0.00016)	(0.0011)		
Free α	123.4	0.00442	0.0434	1.245	0.934
	(4.3)	(0.00040)	(0.0043)	(0.240)	

^a Asymptotic standard errors are shown in parentheses.