Legend: —— (16) $\tilde{f}_{\hat{\mu},\text{nonpar}}$ ——— (16) $\tilde{f}_{\hat{\mu},\text{nonpar}}$, averaged on 1000 replications ‒ ‒ ‒ f

Simulations for Model 4, (16) $\tilde{f}_{\hat{\mu},\text{nonpar}}$ repeated 50 times