



—  $f$  — (tilde25)  $\tilde{f}_{\hat{\omega}, \text{nonpar}}$  - - - (tilde25)  $\tilde{f}_{\hat{\omega}, \text{nonpar}}$ , averaged on 1000 replications

Simulations for Model 3, (tilde25)  $\tilde{f}_{\hat{\omega}, \text{nonpar}}$  repeated 50 times