



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

Simulations for Model 2, (16) $\tilde{f}_{\hat{\mu}, \text{nonpar}}$ repeated 50 times