



$f$      $(\tilde{25}) \tilde{f}_{\hat{\omega}, \text{nonpar}}$      $(\tilde{25}) \tilde{f}_{\hat{\omega}, \text{nonpar}}, \text{ averaged on 1000 replications}$

Simulations for Model 2,  $(\tilde{25}) \tilde{f}_{\hat{\omega}, \text{nonpar}}$  repeated 50 times