

Monte Carlo

UL= 0.501

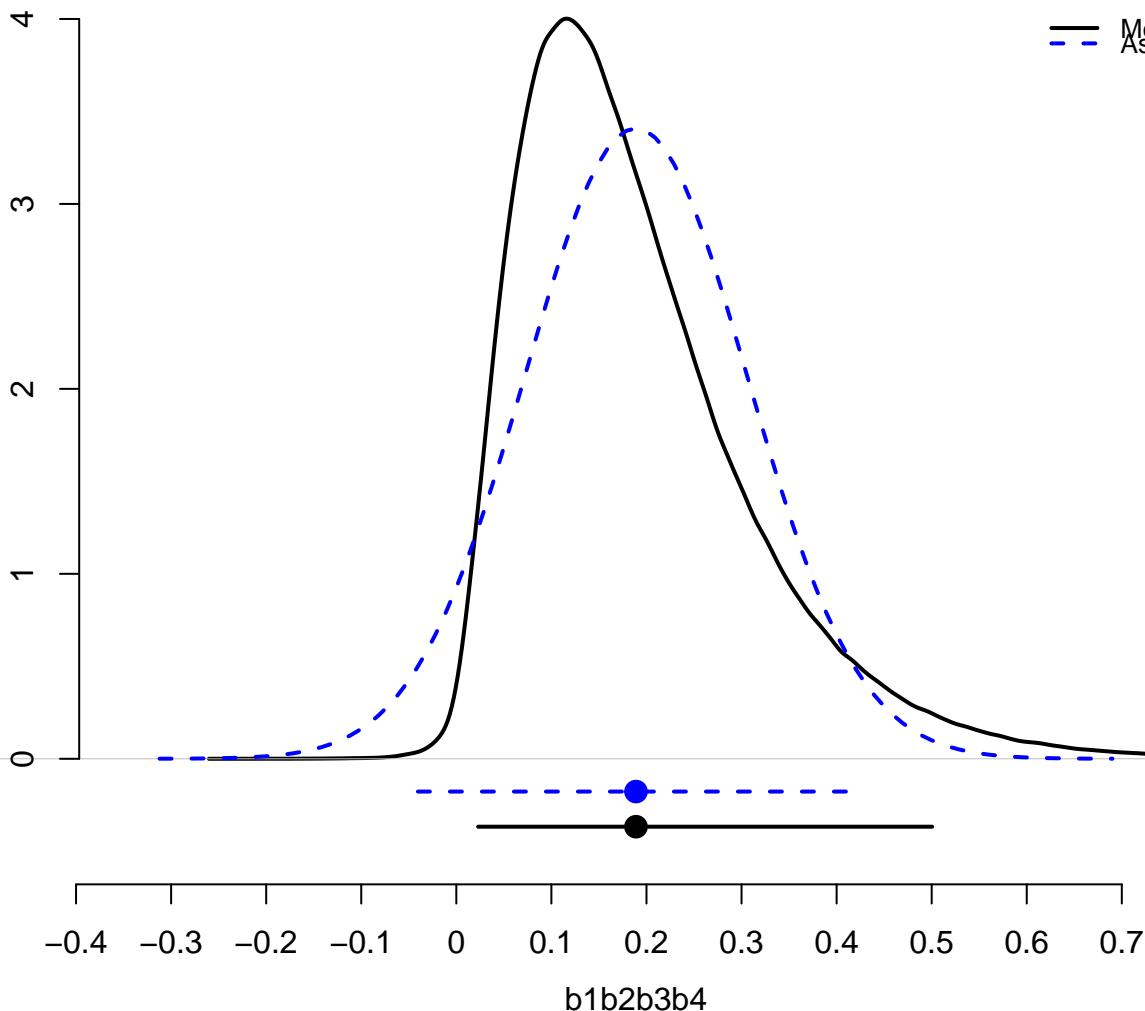
LL= 0.023

Skewness= 1.352 UL= 0.418

Kurtosis= 3.109 LL= -0.04

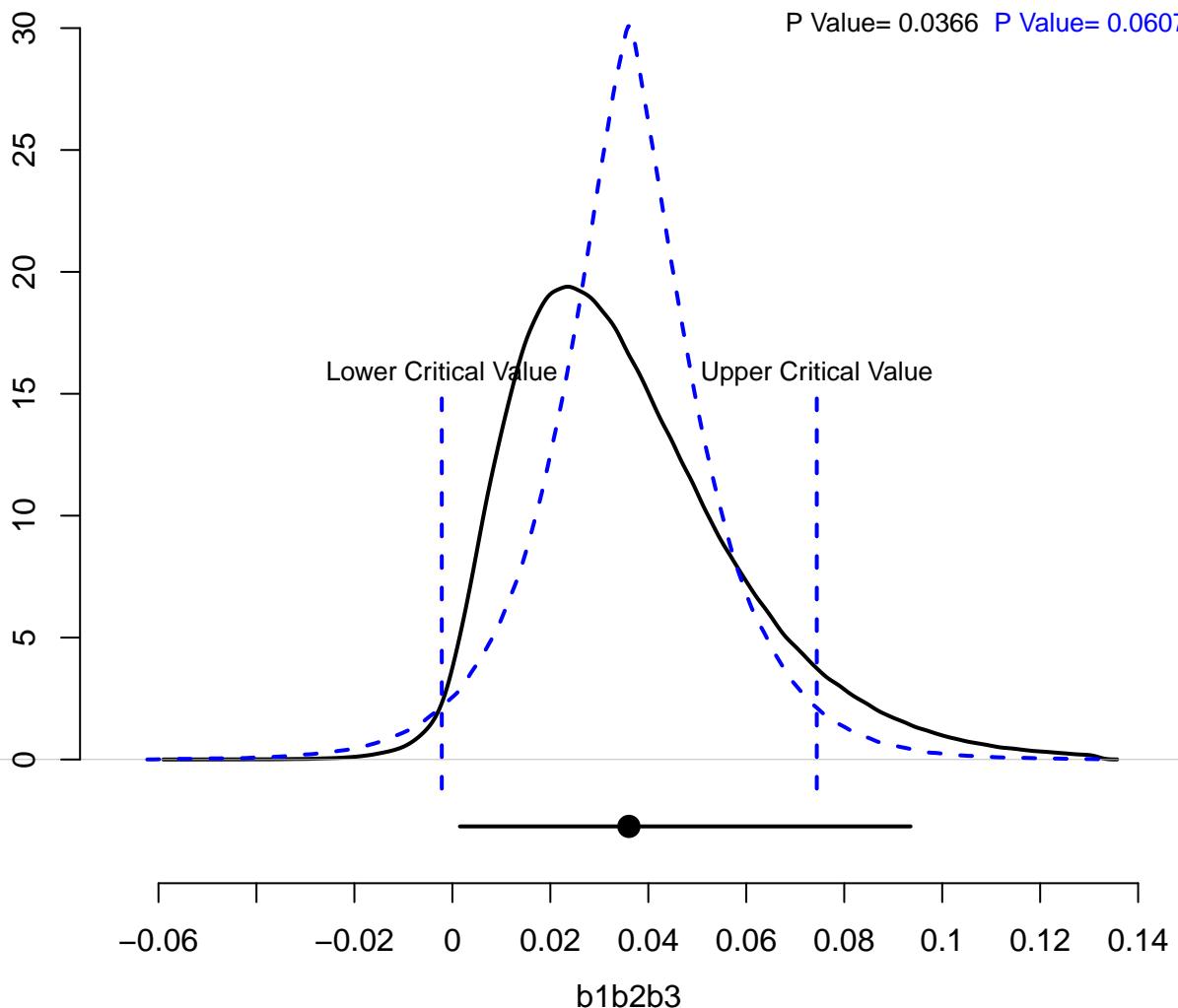
— Monte Carlo
- - - Asymptotic Normal

help("ci")



Monte Carlo CI $H_0: b1 * b2 * b3 = 0$
UL= 0.094 Critical Value= 0.074
LL= 0.002 Critical Value= -0.002
Skewness= 1.051 Skewness= 0.007
Kurtosis= 1.905 Kurtosis= 2.078
P Value= 0.0366 P Value= 0.0607

help("cl")



Monte Carlo CI $H_0: b_1 * b_2 * b_3 = 0$
UL= 0.094 Critical Value= 0.051
LL= 0.001 Critical Value= 0.02
Skewness= 1.059 Skewness= -0.015
Kurtosis= 1.943 Kurtosis= 7.158
P Value= 0.0368 P Value= 0.0025

help("CI")

