

Table 1: Monte Carlo Experiments

$T = 200$	$\rho = 0.7$	$\rho = 0.9$	$\rho = 0.95$	$\rho = 1$
$mean(\hat{\rho})$	0.6865147285	0.878540657	0.928635984	0.97286322
$std(\hat{\rho})$	0.05067168	0.03604485	0.03067375	0.02331967
$T = 1000$	$\rho = 0.7$	$\rho = 0.9$	$\rho = 0.95$	$\rho = 1$
$mean(\hat{\rho})$	0.6970543	0.896911259	0.946123882	0.994786242
$std(\hat{\rho})$	0.02237841	0.01423568	0.01088689	0.004325165