

$\hat{\mu}_1^{(2)} = \hat{\mu} + \frac{\hat{\sigma}}{2}$ As your suggestion, I started with the equation:

$$\hat{\mu}_1^{(2)} = \frac{\hat{\sigma}}{2},$$

and I estimated sigma by maximum-likelihood in matlab using pairs data. I got the followig result for each permutation:

1. $\hat{\mu}_1^{(2)} = 0.2999$
2. $\hat{\mu}_1^{(2)} = 0.2904$
3. $\hat{\mu}_1^{(2)} = 0.2803$
4. $\hat{\mu}_1^{(2)} = 0.2925$
5. $\hat{\mu}_1^{(2)} = 0.3064$
6. $\hat{\mu}_1^{(2)} = 0.2701$
7. $\hat{\mu}_1^{(2)} = 0.2889$
8. $\hat{\mu}_1^{(2)} = 0.2911$
9. $\hat{\mu}_1^{(2)} = 0.2769$
10. $\hat{\mu}_1^{(2)} = 0.2590$

We can see that almost all results are similar.

Also I estimate the *sigma* from original data wher $\hat{\sigma} = 1.02719$ and $\hat{\kappa} = 0.972$, then

$$\begin{aligned}\hat{\sigma}^{new} &= \frac{\hat{\sigma}^{original}}{1 + n + n\hat{\kappa}^{original}} \\ \hat{\sigma}^{new} &= \frac{1.02719}{1 + 1 + 0.972} \\ \hat{\sigma}^{new} &= 0.35\end{aligned}$$

Below are the results of the Matlab program to IA method for 10 permutations, each Figure represents one permutation.



