表 1: 测试

| n | C | The homoscedastic cases | | | The heteroscedastic cases | | |
|-----|---|-------------------------|--------------|---------------|---------------------------|--------------|---------------|
| | | $\tau = 0.25$ | $\tau = 0.5$ | $\tau = 0.75$ | $\tau = 0.25$ | $\tau = 0.5$ | $\tau = 0.75$ |
| 200 | 0 | 0.179 | 0.622 | 0.847 | 0.939 | 0.034 | 0.509 |
| | 1 | 0.296 | 0.267 | 0.027 | 0.203 | 0.652 | 0.648 |
| | 2 | 0.388 | 0.508 | 0.284 | 0.439 | 0.972 | 0.957 |
| | 3 | 0.515 | 0.524 | 0.126 | 0.17 | 0.66 | 0.78 |
| | 4 | 0.657 | 0.446 | 0.09 | 0.798 | 0.872 | 0.16 |
| | 5 | 0.313 | 0.685 | 0.166 | 0.348 | 0.934 | 0.049 |
| 300 | 0 | 0.193 | 0.049 | 0.342 | 0.303 | 0.446 | 0.787 |
| | 1 | 0.768 | 0.799 | 0.45 | 0.555 | 0.162 | 0.877 |
| | 2 | 0.49 | 0.216 | 0.681 | 0.109 | 0.97 | 0.227 |
| | 3 | 0.314 | 0.676 | 0.633 | 0.399 | 0.397 | 0.963 |
| | 4 | 0.753 | 0.658 | 0.797 | 0.58 | 0.604 | 0.427 |
| | 5 | 0.663 | 0.492 | 0.923 | 0.805 | 0.454 | 0.469 |