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Contents

1 Introduction

Rankings of government units derived from sample survey data are typically published without accompanying statistical statements that quantify uncertainty in estimated overall rankings *(add here uncertainty is just expressed for each element being ranked).* While the literature on quantifying overall uncertainty remains limited, existing methods overlook the potential correlation among ranks *(Literature that this is possible).* The objective of this study is to introduce a methodology that constructs joint confidence region for the true but unknown overall ranking while accounting for the correlation among them. In line with this, we also present ways to estimate correlation in a specific application—such as estimating the dependence structure among senatorial candidates' rankings.

1.1 Objective

This research builds upon Klein et al. (2020)'s methodology by extending the set of joint confidence intervals used to capture uncertainty in overall rankings. In particular, it intends to:

- Construct joint confidence intervals that utilize parametric bootstrap to obtain a tighter overall uncertainty for ranks.
- Establish joint confidence intervals for cases when ranks are assumed to be correlated.
- Evaluate the performance of the proposed approaches under different standard deviations, correlation structures, and dimensionalities.

1.2 Significance

In order to obtain joint confidence sets for overall ranks, the work of Klein et al. (2020) requires estimating confidence intervals for the unknown parameters, with a joint coverage probability of at least $1-\alpha$. Their goal is to produce confidence intervals that collectively produce a small difference between the upper and the lower bound to yield tighter joint uncertainty. In the same paper, they considered the set of familiar $\hat{\theta} \pm z_{\alpha/2} + SE_k$ individual confidence intervals, assuming an independently distributed $\hat{\theta}_1, \hat{\theta}_2, \ldots, \hat{\theta}_K$. This approach, while simple, disregards the idea that θ_ks may be correlated.

In the case of ranking senatorial candidates in the Philippines, this assumption is limiting as it treats vote shares as statistically independent across contenders. Although senators are elected using Multiple Non-transferable Vote system (MNTV) - where candidates are voted for individually regardless of partisan membership and alliances (Ravanilla & Hicken (2023)) - David & Legara (2015) demonstrated that candidate with name-recall advantage, such as media celebrities, incumbents, and members of dynastic families, received majority of the votes in the 2010 senatorial elections. In that year, media personalities Bong Revilla and Jinggoy Estrada secured the top spots. A similar pattern was observed in 2019, when Cynthia Villar and Grace Poe, both with prominent surnames, garnered the most votes; and again in 2022, when media figures Robin Padilla and Ramon Tulfo ranked among the top three. They also added that in weak-party systems, candidates who belong to the same political alliance or ticket commonly co-occur in ballots and hence perform with similarity, although not equally well. For example, in the 2025 election, several candidates from both the Marcos (Alyansa para sa Bagong Pilipinas) and Duterte (DuterTen) blocs secured seats, while others from the same groups did not. Accounting for these patterns allows for a more realistic assessment of uncertainty in the estimated ranks for similar use cases.

1.3 Scope and Limitations

This study focuses on presenting alternative ways to construct joint confidence regions for quantifying uncertainty of overall ranks using the main result from Klein et al. (2020). It covers the application of parametric bootstrap and consideration of potential correlation among ranks while maintaining tightness in the resulting overall uncertainty. However, certain limitations must be acknowledged. First, a constraint is introduced by assuming that the data is generated from the normal distribution. Second, a number of correlation structures are examined to demonstrate how different dependence assumptions among candidates may influence the resulting joint confidence sets. However, identifying which structure best captures the actual voting behavior in the Philippine senatorial context is beyond the scope of this study. Overall, these limitations suggest that the findings should be viewed mainly as methodological examples.

2 Related Literature

2.1 Joint confidence region for an overall ranking

Klein et al. (2020) proposed an approach for quantifying overall rank uncertainty following the estimation of respondents' average travel time to work in each K sampled geographical area. In their paper, rank for the kth population is defined as

$$r_k = \sum_{j=1}^{K} I(\theta_j \leq \theta_k) = 1 + \sum_{j:j\neq k} I(\theta_j \leq \theta_k), \qquad \text{for } k = 1, \ldots, K \tag{2.1}$$

Meanwhile, the estimated overall ranking is computed from the estimates $\hat{\theta}_1, \ldots, \hat{\theta}_K$, and expressed as $(\hat{r}_1, \ldots, \hat{r}_K)$, where

$$\hat{r}_k = 1 + \sum_{j:j\neq k} I(\hat{\theta}_j \leq \hat{\theta}_k), \qquad \text{for } k = 1, \ldots, K \tag{2.2}$$

The true values, $\theta_1, \dots, \theta_K$ are unknown. For this, they assumed that for each $k \in \{1, 2, \dots, K\}$, there exists L_k and U_k such that

$$\theta_k \in (L_k, U_k) \tag{2.3}$$

and defined the following:

$$\left.\begin{aligned} I_k &= \{1, 2, \dots, K\} - \{k\}, \\ \Lambda_{Lk} &= \{j \in I_k : U_j \leq L_k\}, \\ \Lambda_{Rk} &= \{j \in I_k : U_k \leq L_j\}, \\ \Lambda_{Ok} &= \{j \in I_k : U_j > L_k \text{ and } U_k > L_j\} = I_k - \{\Lambda_{Lk} \cup \Lambda_{Rk}\} \end{aligned}\right\} \tag{2.4}$$

Equation 2.4 can likewise be expressed in words as follows:

1. $j \in \Lambda_{Lk} \leftrightarrow (L_j, U_j) \cap (L_k, U_k) = \emptyset$ and (L_j, U_j) lies to the left of (L_k, U_k);
2. $j \in \Lambda_{Rk} \leftrightarrow (L_j, U_j) \cap (L_k, U_k) = \emptyset$ and (L_j, U_j) lies to the right of (L_k, U_k);
3. $j \in \Lambda_{Ok} \leftrightarrow (L_j, U_j) \cap (L_k, U_k) \neq \emptyset$
4. $\Lambda_{Lk}, \Lambda_{Rk}$, and Λ_{Ok} are mutually exclusive, and $\Lambda_{Lk} \cup \Lambda_{Rk} \cup \Lambda_{Ok} = I_k$

The above implies that for each $k \in \{1, 2, \dots, K\}$,

$$r_k \in \{|\Lambda_{Lk}| + 1, |\Lambda_{Lk}| + 2, |\Lambda_{Lk}| + 3, \dots, |\Lambda_{Lk}| + |\Lambda_{Ok}| + 1\} \tag{2.5}$$

Equation 2.5 demonstrates that a smaller $|\Lambda_{Ok}|$ results in smaller difference between U_k and L_k. Collectively, for all k, this yields narrower confidence intervals for the overall ranks, which is desirable.

They also assumed a conservative confidence region whose joint coverage probability is at least as large as the nominal level, $1 - \alpha$, as shown in Equation 2.6.

$$P\left[\bigcap_{k=1}^{K} \{\theta_k \in (L_k, U_k)\}\right] \geq 1 - \alpha \tag{2.6}$$

This yields the joint confidence set for the overall ranking, as defined in Equation 2.7, which they showed to have a joint probability of at least $1 - \alpha$.

$$\{(r_1, \dots, r_K) : r_k \in \{|\Lambda_{Lk}| + 1, |\Lambda_{Lk}| + 2, |\Lambda_{Lk}| + 3, \dots, |\Lambda_{Lk}| + | \text{ for } k = 1, 2, \dots, K\}\} \tag{2.7}$$

In line with this, they presented a proof demonstrating that if $(L_1, U_1), \dots, (L_K, U_K)$ are constructed such that the estimator $\hat{\theta} \in (L_k, U_k)\ \forall k \in \{1, 2, \dots, K\}$, then the estimated ranking $(\hat{r}_1, \hat{r}_2, \dots, \hat{r}_K)$ lies within the joint confidence region defined in Equation 2.7 with probability 1.

They also noted that the joint confidence region in Equation 2.7 contains more than one possible overall ranking unless the values of θ_k differ from each other such that

$(L_k, U_k) \cap (L_{k'}, U_{k'}) = \emptyset,\ \forall\ k \neq k'$. This implies that the unique overall ranking arises only from the narrowest attainable joint confidence region and it is the estimated ranking, $(\hat{r}_1, \hat{r}_2, \ldots, \hat{r}_K)$.

2.2 Joint confidence intervals for θ_ks

Klein et al. (2020) used individual confidence intervals of the form $\hat{\theta}_k \pm z_{\alpha/2} SE_k$. They assumed that $\hat{\theta}_1, \hat{\theta}_1, \ldots, \hat{\theta}_K$ are independently distributed, with $\hat{\theta}_k \sim N(\theta_k, SE_k)$ for $k = 1, 2, \ldots, K$, where $\theta_1, \theta_2, \ldots \theta_k$ are unknown and $SE_1, SE_2, \ldots, SE_k$ are known. It was noted that $SE_k = \frac{MOE_k}{z_{\alpha/2}}$. Two approaches were considered for constructing the joint confidence intervals: the Bonferroni correction and the independence assumption. The Bonferroni correction results in a conservative joint coverage for $\theta_1, \theta_1, \ldots, \theta_K$ of at least $1 - \alpha$. Intervals are as defined in Equation 2.8.

$$\left(\hat{\theta}_k - z_{(\theta/K)/2} SE_k,\ \hat{\theta}_k + z_{(\theta/K)/2} SE_k\right), \qquad \text{for } k = 1, 2, \ldots, K \tag{2.8}$$

In contrast, for the independence assumption, intervals that simultaneously yield a coverage equal to $1 - \alpha$ is given by Equation 2.9,

$$\left(\hat{\theta}_k - z_{\gamma/2} SE_k,\ \hat{\theta}_k + z_{\gamma/2} SE_k\right), \qquad \text{for } k = 1, 2, \ldots, K \tag{2.9}$$

where $\gamma = 1 - (1 - \alpha)^{\frac{1}{K}}$.

With the same assumptions, Mohamad et al. (2019) used Tukey's pairwise comparison procedure to come up with their $(1 - \alpha)$ joint confidence intervals for ranks defined in Equation 2.10. They showed this to yield uniformly narrower intervals than that of Klein's approach, for the case when SEs are equal.

$$\left(1 + \#\left\{j : y_i - y_j - q_{1-\alpha}\sqrt{SE_i^2 + \sigma_j^2} > 0\right\},\ n - \#\left\{j : y_i - y_j + q_{1-\alpha}\sqrt{SE_i^2 + \sigma_j^2} < 0\right\}\right), \tag{2.10}$$

where $\gamma = 1 - (1 - \alpha)^{\frac{1}{K}}$.

2.3 Use case

(literature on importance for accounting for correlation)

https://mgimond.github.io/Spatial/spatial-autocorrelation.html

https://cran.r-project.org/web/packages/simstudy/vignettes/corelationmat.html

3 Methodology

This section introduces the proposed methodologies to obtain confidence regions for the unknown overall true ranking. It extends approaches from Klein et al. (2020): the Bonferroni correction and the independence assumption by addressing the case when items ranked are assumed to be correlated to certain degrees. Section 3.1 discusses the algorithms employed to compute the joint confidence regions. This includes a non-rank and rank-based methods. It also has a subsection that lists correlation structures suitable to the intended use cases. The calculated joint confidence regions are then assessed on the basis of coverage and metrics that measure the tightness of estimated confidence regions. These are tackled in section 3.2.

3.1 Parametric bootstrap approaches for constructing joint confidence intervals for correlated $\theta_1, \ldots, \theta_K$

The proposed approaches follow those of Klein et al. (2020) and Mohamad et al. (2019), which do not require knowledge of the sampling design and estimation methodology for each population. We primarily use parametric bootstrap to approximate the quantile used to calculate the confidence region. This is constructed to account for assumed correlation among items being ranked. In line with this, various correlation structures $\boldsymbol{\rho}$ are listed in section 3.1.3, to be later examined in a simulation study. The correlation matrix is used in the calculation of the covariance matrix as show in Equation 3.1.).

$$\boldsymbol{\Sigma} = \boldsymbol{\Delta}^{1/2}\boldsymbol{\rho}\boldsymbol{\Delta}^{1/2}; \quad \boldsymbol{\Delta} = \mathrm{diag}\left\{\sigma_1^2, \sigma_2^2, \ldots, \sigma_K^2\right\} \tag{3.1}$$

with known σ_k's and $\boldsymbol{\rho}$. This form of $\boldsymbol{\Sigma}$ will be used in sections 3.1.1 and 3.1.2.

3.1.1 Nonrank-based method

Algorithm 1 Computation of Joint Confidence Region

Let the data be represented by $\hat{\boldsymbol{\theta}} = \left(\hat{\theta}_1, \hat{\theta}_2, \ldots, \hat{\theta}_K\right)'$ and suppose that $\boldsymbol{\Sigma}$ is known

1: **for** $b = 1, 2, \ldots, B$ **do**

2: Generate $\hat{\boldsymbol{\theta}}_b^* \sim N_K\left(\hat{\boldsymbol{\theta}}, \boldsymbol{\Sigma}\right)$ and write $\hat{\boldsymbol{\theta}}_b^* = \left(\hat{\theta}_{b1}^*, \hat{\theta}_{b2}^*, \ldots, \hat{\theta}_{bK}^*\right)'$

3: Compute $t_b^* = \max\limits_{1 \le k \le K} \left|\frac{\hat{\theta}_{bk}^* - \hat{\theta}_k^*}{\sigma_k}\right|$

4: **end for**

5: Compute the $(1-\alpha)$-sample quantile of $t_1^*, t_2^*, \ldots, t_B^*$, call this $\hat{t}$.

6: The joint confidence region of $\theta_1, \theta_2, \ldots, \theta_K$ is given by

$$\mathfrak{R} = \left[\hat{\theta}_1 \pm \hat{t} \times \sigma_1\right] \times \left[\hat{\theta}_2 \pm \hat{t} \times \sigma_2\right] \times \cdots \times \left[\hat{\theta}_K \pm \hat{t} \times \sigma_K\right]$$

3.1.2 Rank-based methods

Algorithm 2 Computation of Joint Confidence Region

Let the data consist of $\hat{\boldsymbol{\theta}} = \left(\hat{\theta}_1, \hat{\theta}_2, \ldots, \hat{\theta}_K\right)$ and suppose $\boldsymbol{\Sigma}$

1: **for** $b = 1, 2, \ldots, B$ **do**

2: Generate $\hat{\boldsymbol{\theta}}_b^* = \left(\hat{\theta}_{b1}^*, \hat{\theta}_{b2}^*, \ldots, \hat{\theta}_{bK}^*\right)' \sim N_K\left(\hat{\boldsymbol{\theta}}, \boldsymbol{\Sigma}\right)$ and let $\hat{\theta}_{b(1)}, \hat{\theta}_{b(2)}, \ldots, \hat{\theta}_{b(K)}$ be the corresponding ordered values

	$k=1$	$k=2$	$\ldots$	$k=K$
$b=1$	$\hat{\theta}_{1(1)}^*$	$\hat{\theta}_{1(2)}^*$	$\ldots$	$\hat{\theta}_{1(K)}^*$
$b=2$	$\hat{\theta}_{2(1)}^*$	$\hat{\theta}_{2(2)}^*$	$\ldots$	$\hat{\theta}_{2(K)}^*$
$\vdots$	$\vdots$	$\vdots$	$\ldots$	$\vdots$
$b=B$	$\hat{\theta}_{B(1)}^*$	$\hat{\theta}_{B(2)}^*$	$\ldots$	$\hat{\theta}_{B(K)}^*$

3: Compute $\hat{\sigma}_{b(k)}^* = \sqrt{\text{kth ordered value among } \left\{\hat{\theta}_{b1}^{*2} + \sigma_1^2, \hat{\theta}_{b2}^{*2} + \sigma_2^2, \ldots, \hat{\theta}_{bK}^{*2} + \sigma_K^2\right\} - \hat{\theta}_{(k)}^{*2}}$

4: Compute $t_b^* = \max\limits_{1 \le k \le K} \left| \frac{\hat{\theta}_{b(k)}^* - \hat{\theta}_k^*}{\sigma_{b(k)}^*} \right|$

5: **end for**

6: Compute the $(1-\alpha)$-sample quantile of $t_1^*, t_2^*, \ldots, t_B^*$, call this $\hat{t}$.

7: The joint confidence region of $\theta_{(1)}, \theta_{(2)}, \ldots, \theta_{(K)}$ is given by

$$\mathfrak{R} = \left[\hat{\theta}_{(1)} \pm \hat{t} \times \hat{\sigma}_{(1)}\right] \times \left[\hat{\theta}_{(2)} \pm \hat{t} \times \hat{\sigma}_{(2)}\right] \times \cdots \times \left[\hat{\theta}_{(K)} \pm \hat{t} \times \hat{\sigma}_{(K)}\right]$$

where $\hat{\sigma}_{(k)}$ is computed as

$$\hat{\sigma}_{(k)} = \sqrt{\text{kth ordered value among } \left\{\hat{\theta}_1^2 + \sigma_1^2, \hat{\theta}_2^2 + \sigma_2^2, \ldots, \hat{\theta}_K^2 + \sigma_K^2\right\} - \hat{\theta}_{(k)}^2}$$

3.1.2.1 Asymptotic variance

Algorithm 3 Computation of Joint Confidence Region

for $b = 1, 2, \ldots, B$ **do**

    Generate $\hat{\boldsymbol{\theta}}_b^* = \left(\hat{\theta}_{b1}^*, \hat{\theta}_{b2}^*, \ldots, \hat{\theta}_{bK}^*\right)' \sim N_K\left(\hat{\boldsymbol{\theta}}, \boldsymbol{\Sigma}\right)$ and let $\hat{\theta}_{b(1)}^*, \hat{\theta}_{b(2)}^*, \ldots, \hat{\theta}_{b(K)}^*$ be the corresponding ordered values of $\hat{\theta}_{b1}^*, \hat{\theta}_{b2}^*, \ldots, \hat{\theta}_{bK}^*$

    for $c = 1, 2, \ldots, C$ **do**

        Generate $\hat{\boldsymbol{\theta}}_{bc}^{**} = \left(\hat{\theta}_{bc1}^{**}, \hat{\theta}_{bc2}^{**}, \ldots, \hat{\theta}_{bcK}^{**}\right) \sim N_K\left(\hat{\boldsymbol{\theta}}_b^*, \boldsymbol{\Sigma}\right)$ and let $\hat{\theta}_{bc(1)}^{**}, \hat{\theta}_{bc(2)}^{**}, \ldots, \hat{\theta}_{bc(K)}^{**}$ be the corresponding ordered values of $\hat{\theta}_{b1}^*, \hat{\theta}_{b2}^*, \ldots, \hat{\theta}_{bK}^*$

        Compute $\hat{\sigma}_{b(k)}^* = \dfrac{\sum_{c=1}^{C}\left(\hat{\theta}_{bc(k)}^{**} - \bar{\hat{\theta}}_{b\cdot(k)}^{**}\right)^2}{C-1}; \quad \bar{\hat{\theta}}_{b\cdot(k)}^{**} = \dfrac{1}{C}\sum_{c=1}^{C}\hat{\theta}_{bc(k)}^{**}$

    end for

    Compute $t_b^* = \max\limits_{1 \le k < K}\left|\frac{\hat{\theta}_{b(k)}^* - \hat{\theta}_{(k)}}{\hat{\sigma}_{b(k)}^*}\right|$

	$c=1$	$c=2$	$\ldots$	$c=C$
$k=1$	$\hat{\theta}_{b11}^{**}$	$\hat{\theta}_{b21}^{**}$	$\ldots$	$\hat{\theta}_{bC1}^{**}$
$k=2$	$\hat{\theta}_{b12}^{**}$	$\hat{\theta}_{b22}^{**}$	$\ldots$	$\hat{\theta}_{bC2}^{**}$
$\vdots$	$\vdots$	$\vdots$	$\ldots$	$\vdots$
$k=K$	$\hat{\theta}_{b1K}^{**}$	$\hat{\theta}_{b2K}^{**}$	$\ldots$	$\hat{\theta}_{bCK}^{**}$

$\Longrightarrow$

	$c=1$	$c=2$	$\ldots$	$c=C$
$k=1$	$\hat{\theta}_{b1(1)}^{**}$	$\hat{\theta}_{b2(1)}^{**}$	$\ldots$	$\hat{\theta}_{bC(1)}^{**}$
$k=2$	$\hat{\theta}_{b1(2)}^{**}$	$\hat{\theta}_{b2(2)}^{**}$	$\ldots$	$\hat{\theta}_{bC(2)}^{**}$
$\vdots$	$\vdots$	$\vdots$	$\ldots$	$\vdots$
$k=K$	$\hat{\theta}_{b1(K)}^{**}$	$\hat{\theta}_{b2(K)}^{**}$	$\ldots$	$\hat{\theta}_{bC(K)}^{**}$

end for

Compute the $(1-\alpha)$-sample quantile of $t_1^*, t_1^*, \ldots, t_B^*$, call this $\hat{t}$.

The joint confidence region of $\theta_{(1)}, \theta_{(2)}, \ldots, \theta_{(K)}$ is

$$\mathfrak{R} = \left[\hat{\theta}_{(1)} \pm \hat{t} \times \hat{\sigma}_{(1)}\right] \times \left[\hat{\theta}_{(2)} \pm \hat{t} \times \hat{\sigma}_{(2)}\right] \times \cdots \times \left[\hat{\theta}_{(K)} \pm \hat{t} \times \hat{\sigma}_{(K)}\right]$$

where $\hat{\sigma}_{(k)}$ is computed as

$$\hat{\sigma}_{(k)} = \frac{\sum_{b=1}^{B}\left(\hat{\theta}_{b(k)}^* - \bar{\hat{\theta}}_{\cdot(k)}^*\right)^2}{B-1}; \quad \bar{\hat{\theta}}_{\cdot(k)}^* = \frac{1}{B}\sum_{b=1}^{B}\hat{\theta}_{b(k)}^*$$

3.1.2.2 Variance from second-level bootstrap

3.1.3 Correlation structures

3.1.3.1 Equicorrelated structure

$$\boldsymbol{\rho} = (1-\rho)\,\mathbf{I}_K + \rho\mathbf{1}_K\mathbf{1}_K' \tag{3.2}$$

3.1.3.2 Block diagonal structure

$$\boldsymbol{\rho_g} = (1-\rho_g)\,\mathbf{I}_{K_g} + \rho_g\mathbf{1}_{K_g}\mathbf{1}_{K_g}' \tag{3.3}$$

3.1.3.3 AR-1 structure

3.2 Evaluation

Algorithm 4 is employed to estimate the coverage, which corresponds to the proportion of replications in which the true parameter values are contained within the confidence intervals for all K simultaneously. Likewise,the tightness of the joint confidence region is is assessed using three summary measures: the arithmetic mean (T_1), geometric mean (T_2), and the metric T_3 introduced by Wright (2025), as presented in Equations 3.4–3.6.

$$T_1 = \frac{1}{K}\sum_{k=1}^{K}\left|\Lambda_{Ok}\right| \tag{3.4}$$

$$T_2 = \prod_{k=1}^{K}\left|\Lambda_{Ok}\right| \tag{3.5}$$

$$T_3 = 1 - \frac{K + \sum_{k=1}^{K}\left|\Lambda_{Ok}\right|}{K^2} \tag{3.6}$$

Higher values of T_1 and T_2 indicate wider confidence intervals and are therefore less desirable, whereas higher values of T_3 are preferable.

Algorithm 4 Computation of Coverage Probability for Parametric Bootstrap

For given values of $\theta_1, \theta_2, \ldots, \theta_K$ and thus $\theta_{(1)}, \theta_{(2)}, \ldots, \theta_{(K)}$

1: **for** replications $= 1, 2, \ldots, 5000$ **do**
2: Generate $\hat{\theta}_k \sim N(\theta_k, \sigma_k^2)$, for $k = 1, 2, \ldots, K$
3: Compute the rectangular confidence region $\mathfrak{R}$ using Algorithm 2.
4: Check if $\left(\theta_{(1)}, \theta_{(2)}, \ldots, \theta_{(K)}\right) \in \mathfrak{R}$ and compute T_1, T_2, and T_3
5: **end for**
6: Compute the proportion of times that the condition in step 4 is satisfied and the average of T_1, T_2, and T_3.

Algorithm 5 is similar to Algorithm 4 but computes for the coverage and average T_1, T_2, and T_3 for the nonrank-based method.

Algorithm 5 Computation of Coverage Probability for Nonrank-based Method

For given values of $\theta_1, \theta_2, \ldots, \theta_K$ and $\mathbf{\Sigma}$

1: **for** replications $= 1, 2, \ldots, 5000$ **do**

2: Generate $\hat{\boldsymbol{\theta}} \sim N_K(\boldsymbol{\theta}, \mathbf{\Sigma})$

3: Compute the rectangular confidence region $\mathfrak{R}$ using Algorithm 1.

4: Check if $(\theta_1, \theta_2, \ldots, \theta_K) \in \mathfrak{R}$ and compute T_1, T_2, and T_3.

5: **end for**

6: Compute the proportion of times that the condition in step 4 is satisfied and the average of T_1, T_2, and T_3.

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