Seed(110225021)

Simulation time:10000, N=50, each sequence 25, independent

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.2029 | 0.0017 | 1.0056 | 0.2046 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0 |  | 0.3771 | 0.3776 | 0.3797 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=50 |
| Wald Test naive | 0.0488 |
| Wald Test robust | 0.0696 |
| LR Test naive | 0.0494 |
| LR Test robust | 0.0707 |
| Score Test naive | 0.0494 |
| Score Test robust | 0.0487 |

Seed(110225021)

Simulation time:10000, N=50, each sequence 25, correlated

相關性資料生成方法：Copula(package in R:genCorGen),

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.2001 | 0.0043 | 1.0047 | 0.2074 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0 |  | 0.2583 | 0.3778 | 0.2907 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=50 |
| Wald Test naive | 0.0178 |
| Wald Test robust | 0.0690 |
| LR Test naive | 0.0181 |
| LR Test robust | 0.0693 |
| Score Test naive | 0.0177 |
| Score Test robust | 0.0530 |

Seed(110225021)

Simulation time:10000, N=100, each sequence 50, independent

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.2008 | 0.0018 | 1.0030 | 0.2026 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0 | 0.0018 | 0.3853 | 0.3761 | 0.3770 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=100 |
| Wald Test naive | 0.0513 |
| Wald Test robust | 0.0592 |
| LR Test naive | 0.0518 |
| LR Test robust | 0.0599 |
| Score Test naive | 0.0516 |
| Score Test robust | 0.0500 |

Seed(110225021)

Simulation time:10000, N=100, each sequence 50, correlated

相關性資料生成方法：Copula(package in R:genCorGen),

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.1999 | 0.0024 | 1.002 | 0.2037 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0 |  | 0.2582 | 0.3762 | 0.2864 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=100 |
| Wald Test naive | 0.0159 |
| Wald Test robust | 0.0584 |
| LR Test naive | 0.0162 |
| LR Test robust | 0.0585 |
| Score Test naive | 0.0164 |
| Score Test robust | 0.0524 |

Seed(110225021)

Simulation time:10000, N=200, each sequence 100, independent

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.1993 | 0.0016 | 1.0023 | 0.2018 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0 |  | 0.3878 | 0.3756 | 0.3756 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=200 |
| Wald Test naïve | 0.0532 |
| Wald Test robust | 0.0567 |
| LR Test naive | 0.0538 |
| LR Test robust | 0.0569 |
| Score Test naive | 0.0536 |
| Score Test robust | 0.0534 |

|  |  |  |  |
| --- | --- | --- | --- |
| Simulation time：10000 | 信賴區間 | 平均長度 | 覆蓋率 |
| Wald Test naïve | [-0.0841, 0.0860] | 0.1701 | 0.9457 |
| Wald Test robust | [-0.0837, 0.0862] | 0.1698 | 0.9422 |
| LR Test naive | [-0.0842, 0.0857] | 0.1699 | 0.9462 |
| LR Test robust | [-0.0838, 0.0853] | 0.1691 | 0.9431 |

Seed(110225021)

Simulation time:10000, N=200, each sequence 100, correlated

相關性資料生成方法：Copula(package in R:genCorGen),

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.2005 | 0.0009 | 1.0004 | 0.2020 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0 | 0.0009 | 0.2530 | 0.3753 | 0.2823 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=200 |
| Wald Test naïve | 0.0165 |
| Wald Test robust | 0.0490 |
| LR Test naive | 0.0167 |
| LR Test robust | 0.0491 |
| Score Test naive | 0.0167 |
| Score Test robust | 0.0533 |

Seed(110225021)

Simulation time:10000, N=250, each sequence 125, independent

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.2000 | 0.0009 | 1.0015 | 0.2011 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0 |  | 0.3787 | 0.3753 | 0.3752 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=250 |
| Wald Test naive | 0.0522 |
| Wald Test robust | 0.0544 |
| LR Test naive | 0.0523 |
| LR Test robust | 0.0544 |
| Score Test naive | 0.0521 |
| Score Test robust | 0.0513 |

Seed(110225021)

Simulation time:10000, N=250, each sequence 125, correlated

相關性資料生成方法：Copula(package in R:genCorGen),

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.1998 | 0.0006 | 1.0004 | 0.2025 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
|  |  | 0.1501 | 0.3752 | 0.2125 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=250 |
| Wald Test naive | 0.0017 |
| Wald Test robust | 0.0379 |
| LR Test naive | 0.0017 |
| LR Test robust | 0.0380 |
| Score Test naive | 0.0017 |
| Score Test robust | 0.0522 |

Seed(110225021)

Simulation time:10000, N=300, each sequence 150, independent

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.2004 | 0.0005 | 1.0015 | 0.2006 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
| 0 |  | 0.3755 | 0.3752 | 0.3757 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=300 |
| Wald Test naive | 0.0484 |
| Wald Test robust | 0.0519 |
| LR Test naive | 0.0485 |
| LR Test robust | 0.0520 |
| Score Test naive | 0.0487 |
| Score Test robust | 0.0467 |

Seed(110225021)

Simulation time:10000, N=300, each sequence 150, correlated

相關性資料生成方法：Copula(package in R:genCorGen),

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 1.2 | 0 | 1.0 | 0.2 |
|  |  |  |  |
| 1.1998 | 0.0007 | 1.0002 | 0.2022 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |
|  |  | 0.1490207 | 0.3750976 | 0.212104 |

|  |  |
| --- | --- |
| Simulation time：10000 | N=300 |
| Wald Test naive | 0.0015 |
| Wald Test robust | 0.0357 |
| LR Test naive | 0.0015 |
| LR Test robust | 0.0357 |
| Score Test naive | 0.0015 |
| Score Test robust | 0.0546 |