Seed(110225021),simtime=5000

最大概似估計量

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| --- | --- | --- | --- | --- |
|  |  |  |  |  |
|  | 1.1940 | 0.0017 | 1.0016 | 1.1940 |
|  | 1.1964 | 0.0013 | 1.0006 | 1.1964 |
|  | 1.1973 | 0.0008 | 1.0005 | 1.1973 |
|  | 1.1984 | 0.0008 | 0.9997 | 1.1984 |
|  | 1.1983 | 0.0011 | 0.9997 | 1.1983 |
|  | 1.1987 | 0.0011 | 0.9996 | 1.1987 |

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|  | 1.1940 | 0.0014 | 1.0020 | 0.2024 |
|  | 1.1964 | 0.0011 | 1.0008 | 0.2018 |
|  | 1.1973 | 0.0006 | 1.0006 | 0.2016 |
|  | 1.1984 | 0.0006 | 0.9999 | 0.2012 |
|  | 1.1983 | 0.0008 | 0.9998 | 0.2015 |
|  | 1.1987 | 0.0008 | 0.9997 | 0.2013 |

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|  | 1.1984 | 0.0005 | 1.0001 | 0.2013 |
|  | 1.1973 | 0.0005 | 1.0007 | 0.2017 |
|  | 1.1984 | 0.0005 | 1.0001 | 0.2013 |
|  | 1.1983 | 0.0006 | 1.0001 | 0.2017 |
|  | 1.1987 | 0.0008 | 0.9999 | 0.2014 |

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|  | 1.1964 | 0.0008 | 1.0010 | 0.2021 |
|  | 1.1973 | 0.0004 | 1.0008 | 0.2018 |
|  | 1.1984 | 0.0004 | 1.0001 | 0.2014 |
|  | 1.1983 | 0.0006 | 1.0000 | 0.2017 |
|  | 1.1987 | 0.0006 | 0.9999 | 0.2015 |

Seed(110225021),simtime=5000

變異數

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|  |  |  |  |
|  | 0.3915 | 0.3779 | 0.3786 |
|  | 0.3882 | 0.3763 | 0.3764 |
|  | 0.3971 | 0.3758 | 0.3759 |
|  | 0.3866 | 0.3754 | 0.3754 |
|  | 0.3850 | 0.3753 | 0.3753 |
|  | 0.3831 | 0.3751 | 0.3749 |

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|  | 0.2562 | 0.3778 | 0.2479 |
|  | 0.2547 | 0.3763 | 0.2464 |
|  | 0.2601 | 0.3758 | 0.2462 |
|  | 0.2533 | 0.3754 | 0.2455 |
|  | 0.2524 | 0.3753 | 0.2455 |
|  | 0.2521 | 0.3751 | 0.2451 |

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|  | 0.1860 | 0.3754 | 0.1801 |
|  | 0.1904 | 0.3758 | 0.1809 |
|  | 0.1860 | 0.3754 | 0.1801 |
|  | 0.1180 | 0.3752 | 0.1145 |
|  | 0.1844 | 0.3751 | 0.1799 |

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|  | 0.1530 | 0.3763 | 0.1482 |
|  | 0.1556 | 0.3758 | 0.1482 |
|  | 0.1516 | 0.3754 | 0.1474 |
|  | 0.1509 | 0.3753 | 0.1474 |
|  | 0.1506 | 0.3751 | 0.1471 |

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|  | 0.0078 | 0.0076 | 0.0076 |
| 0.0885 | 0.0869 | 0.0870 |
|  | 0.0039 | 0.0038 | 0.0038 |
| 0.0623 | 0.0613 | 0.0614 |
|  | 0.0026 | 0.0025 | 0.0025 |
| 0.0515 | 0.0501 | 0.0501 |
|  | 0.0019 | 0.0019 | 0.0019 |
| 0.0440 | 0.0433 | 0.0433 |
|  | 0.0015 | 0.0015 | 0.0015 |
| 0.0392 | 0.0387 | 0.0387 |
|  | 0.0013 | 0.0013 | 0.0012 |
| 0.0357 | 0.0354 | 0.0354 |

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|  | 0.0051 | 0.0076 | 0.0050 |
| 0.0716 | 0.0869 | 0.0704 |
|  | 0.0025 | 0.0038 | 0.0025 |
| 0.0025 | 0.0038 | 0.0025 |
|  | 0.0017 | 0.0025 | 0.0016 |
| 0.0017 | 0.0025 | 0.0016 |
|  | 0.0013 | 0.0019 | 0.0012 |
| 0.0356 | 0.0433 | 0.0350 |
|  | 0.0010 | 0.0015 | 0.0010 |
| 0.0318 | 0.0387 | 0.0313 |
|  | 0.0008 | 0.0013 | 0.0008 |
| 0.0290 | 0.0354 | 0.0286 |

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|  | 0.0019 | 0.0038 | 0.0018 |
| 0.0431 | 0.0613 | 0.0424 |
|  | 0.0013 | 0.0025 | 0.0012 |
| 0.0356 | 0.0501 | 0.0347 |
|  | 0.0009 | 0.0019 | 0.0009 |
| 0.0305 | 0.0433 | 0.0300 |
|  | 0.0005 | 0.0015 | 0.0005 |
| 0.0217 | 0.0387 | 0.0214 |
|  | 0.0006 | 0.0013 | 0.0006 |
| 0.0248 | 0.0354 | 0.0245 |

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|  | 0.0015 | 0.0038 | 0.0015 |
| 0.0391 | 0.0613 | 0.0385 |
|  | 0.0010 | 0.0025 | 0.0010 |
| 0.0322 | 0.0501 | 0.0314 |
|  | 0.0008 | 0.0019 | 0.0007 |
| 0.0275 | 0.0433 | 0.0271 |
|  | 0.0006 | 0.0015 | 0.0006 |
| 0.0246 | 0.0387 | 0.0243 |
|  | 0.0005 | 0.0013 | 0.0005 |
| 0.0224 | 0.0354 | 0.0221 |

Seed(110225021),simtime=5000

型一誤差

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|  | 0.0570 | 0.0560 | 0.0560 | 0.0546 | 0.0554 | 0.0548 |
|  | 0.0510 | 0.0522 | 0.0510 | 0.0518 | 0.0504 | 0.0524 |
|  | 0.0556 | 0.0572 | 0.0552 | 0.0570 | 0.0554 | 0.0576 |
|  | 0.0518 | 0.0546 | 0.0518 | 0.0540 | 0.0516 | 0.0538 |
|  | 0.0510 | 0.0528 | 0.0508 | 0.0524 | 0.0510 | 0.0518 |
|  | 0.0544 | 0.0554 | 0.0540 | 0.0556 | 0.0544 | 0.0558 |

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|  | 0.0186 | 0.0642 | 0.0182 | 0.0616 | 0.0174 | 0.0612 |
|  | 0.0154 | 0.0560 | 0.0152 | 0.0554 | 0.0152 | 0.0560 |
|  | 0.0186 | 0.0616 | 0.0184 | 0.0614 | 0.0182 | 0.0614 |
|  | 0.0158 | 0.0548 | 0.0156 | 0.0548 | 0.0154 | 0.0540 |
|  | 0.0162 | 0.0552 | 0.0158 | 0.0552 | 0.0158 | 0.0552 |
|  | 0.0160 | 0.0560 | 0.0158 | 0.0558 | 0.0154 | 0.0560 |

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|  | 0.0052 | 0.0566 | 0.0052 | 0.0568 | 0.0052 | 0.0566 |
|  | 0.0062 | 0.0616 | 0.0062 | 0.0612 | 0.0062 | 0.0604 |
|  | 0.0052 | 0.0566 | 0.0052 | 0.0568 | 0.0052 | 0.0566 |
|  | 0.0004 | 0.0640 | 0.0002 | 0.0640 | 0.0002 | 0.0638 |
|  | 0.0048 | 0.0556 | 0.0044 | 0.0552 | 0.0046 | 0.0556 |

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|  |  |  |  |  |  |  |
|  | 0.0022 | 0.0638 | 0.0022 | 0.0636 | 0.0022 | 0.0634 |
|  | 0.0022 | 0.0642 | 0.0022 | 0.0636 | 0.0022 | 0.0640 |
|  | 0.0024 | 0.0616 | 0.0024 | 0.0608 | 0.0024 | 0.0606 |
|  | 0.0016 | 0.0566 | 0.0016 | 0.0560 | 0.0016 | 0.0560 |
|  | 0.1471 | 0.0010 | 0.0574 | 0.0010 | 0.0572 | 0.0012 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  | -0.1654 | 0.1806 | 0.3460 | 0.9444 | -0.1652 | 0.1805 | 0.3456 | 0.9442 |
|  | -0.1170 | 0.1252 | 0.2422 | 0.9492 | -0.1169 | 0.1251 | 0.2419 | 0.9476 |
|  | -0.0960 | 0.1011 | 0.1971 | 0.9440 | -0.0959 | 0.1011 | 0.1970 | 0.9434 |
|  | -0.0831 | 0.0873 | 0.1704 | 0.9478 | -0.0831 | 0.0873 | 0.1703 | 0.9456 |
|  | -0.0740 | 0.0783 | 0.1523 | 0.9478 | -0.0740 | 0.0783 | 0.1522 | 0.9478 |
|  | -0.0675 | 0.0714 | 0.1389 | 0.9446 | -0.0674 | 0.0714 | 0.1388 | 0.9442 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  | -0.1683 | 0.1727 | 0.3410 | 0.9440 | -0.1681 | 0.1725 | 0.3406 | 0.9454 |
|  | -0.1187 | 0.1218 | 0.2405 | 0.9490 | -0.1186 | 0.1217 | 0.2403 | 0.9482 |
|  | -0.0972 | 0.0990 | 0.1962 | 0.9448 | -0.0971 | 0.0990 | 0.1961 | 0.9430 |
|  | -0.0840 | 0.0858 | 0.1698 | 0.9482 | -0.0840 | 0.0858 | 0.1697 | 0.9460 |
|  | -0.0748 | 0.0771 | 0.1519 | 0.9492 | -0.0747 | 0.0771 | 0.1518 | 0.9476 |
|  | -0.0681 | 0.0705 | 0.1386 | 0.9458 | -0.0681 | 0.0704 | 0.1385 | 0.9442 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  | -0.1712 | 0.1667 | 0.3379 | 0.9438 | -0.1710 | 0.1665 | 0.3375 | 0.9446 |
|  | -0.1203 | 0.1191 | 0.2395 | 0.9490 | -0.1202 | 0.1190 | 0.2392 | 0.9490 |
|  | -0.0984 | 0.0973 | 0.1957 | 0.9450 | -0.0983 | 0.0973 | 0.1955 | 0.9432 |
|  | -0.0849 | 0.0845 | 0.1695 | 0.9474 | -0.0849 | 0.0845 | 0.1694 | 0.9462 |
|  | -0.0755 | 0.0761 | 0.1516 | 0.9486 | -0.0755 | 0.0761 | 0.1515 | 0.9478 |
|  | -0.0687 | 0.0697 | 0.1384 | 0.9446 | -0.0687 | 0.0696 | 0.1383 | 0.9440 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  | -0.1657 | 0.1803 | 0.3459 | 0.9822 | -0.1334 | 0.1439 | 0.2773 | 0.9380 |
|  | -0.1172 | 0.1249 | 0.2422 | 0.9842 | -0.0946 | 0.1004 | 0.1950 | 0.9430 |
|  | -0.0962 | 0.1009 | 0.1971 | 0.9814 | -0.0777 | 0.0813 | 0.1590 | 0.9386 |
|  | -0.0833 | 0.0871 | 0.1704 | 0.9848 | -0.0673 | 0.0702 | 0.1375 | 0.9454 |
|  | -0.0743 | 0.0780 | 0.1523 | 0.9842 | -0.0600 | 0.0630 | 0.1229 | 0.9446 |
|  | -0.0678 | 0.0712 | 0.1389 | 0.9844 | -0.0547 | 0.0575 | 0.1121 | 0.9436 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  | -0.1686 | 0.1723 | 0.3409 | 0.9818 | -0.1354 | 0.1389 | 0.2743 | 0.9382 |
|  | -0.1189 | 0.1216 | 0.2405 | 0.9848 | -0.0958 | 0.0982 | 0.1940 | 0.9444 |
|  | -0.0974 | 0.0989 | 0.1962 | 0.9816 | -0.0785 | 0.0799 | 0.1585 | 0.9386 |
|  | -0.0842 | 0.0856 | 0.1698 | 0.9844 | -0.0679 | 0.0692 | 0.1371 | 0.9452 |
|  | -0.0750 | 0.0768 | 0.1519 | 0.9842 | -0.0605 | 0.0622 | 0.1227 | 0.9448 |
|  | -0.0684 | 0.0702 | 0.1386 | 0.9842 | -0.0551 | 0.0569 | 0.1120 | 0.9444 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  | -0.1715 | 0.1664 | 0.3379 | 0.9820 | -0.1376 | 0.1353 | 0.2729 | 0.9386 |
|  | -0.1206 | 0.1189 | 0.2394 | 0.9846 | -0.0969 | 0.0966 | 0.1936 | 0.9452 |
|  | -0.0985 | 0.0971 | 0.1957 | 0.9814 | -0.0793 | 0.0789 | 0.1582 | 0.9388 |
|  | -0.0851 | 0.0844 | 0.1695 | 0.9842 | -0.0685 | 0.0685 | 0.1370 | 0.9438 |
|  | -0.0758 | 0.0758 | 0.1516 | 0.9844 | -0.0610 | 0.0616 | 0.1226 | 0.9444 |
|  | -0.0690 | 0.0694 | 0.1384 | 0.9844 | -0.0555 | 0.0564 | 0.1119 | 0.9452 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  |  |  |  |  |  |  |  |  |
|  | -0.0833 | 0.0871 | 0.1704 | 0.9948 | -0.0576 | 0.0599 | 0.1175 | 0.9428 |
|  | -0.0963 | 0.1008 | 0.1971 | 0.9940 | -0.0666 | 0.0693 | 0.1359 | 0.9396 |
|  | -0.0833 | 0.0871 | 0.1704 | 0.9948 | -0.0576 | 0.0599 | 0.1175 | 0.9428 |
|  | -0.0745 | 0.0778 | 0.1523 | 0.9998 | -0.0407 | 0.0426 | 0.0834 | 0.9362 |
|  | -0.0678 | 0.0711 | 0.1389 | 0.9948 | -0.0468 | 0.0491 | 0.0959 | 0.9442 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  |  |  |  |  |  |  |  |  |
|  | -0.0843 | 0.0855 | 0.1698 | 0.9948 | -0.0581 | 0.0592 | 0.1173 | 0.9434 |
|  | -0.0975 | 0.0988 | 0.1962 | 0.9938 | -0.0672 | 0.0684 | 0.1356 | 0.9390 |
|  | -0.0843 | 0.0855 | 0.1698 | 0.9948 | -0.0581 | 0.0592 | 0.1173 | 0.9432 |
|  | -0.0753 | 0.0767 | 0.1519 | 0.9998 | -0.0410 | 0.0423 | 0.0833 | 0.9360 |
|  | -0.0685 | 0.0702 | 0.1387 | 0.9956 | -0.0471 | 0.0487 | 0.0958 | 0.9446 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  |  |  |  |  |  |  |  |  |
|  | -0.0852 | 0.0843 | 0.1695 | 0.9948 | -0.0585 | 0.0587 | 0.1172 | 0.9434 |
|  | -0.0986 | 0.0970 | 0.1957 | 0.9932 | -0.0678 | 0.0676 | 0.1354 | 0.9388 |
|  | -0.0852 | 0.0843 | 0.1695 | 0.9948 | -0.0585 | 0.0587 | 0.1172 | 0.9436 |
|  | -0.0760 | 0.0756 | 0.1516 | 0.9996 | -0.0412 | 0.0420 | 0.0832 | 0.9364 |
|  | -0.0691 | 0.0694 | 0.1384 | 0.9956 | -0.0474 | 0.0484 | 0.0958 | 0.9448 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  |  |  |  |  |  |  |  |  |
|  | -0.1175 | 0.1246 | 0.2422 | 0.9978 | -0.0729 | 0.0770 | 0.1500 | 0.9364 |
|  | -0.0963 | 0.1008 | 0.1971 | 0.9980 | -0.0601 | 0.0625 | 0.1226 | 0.9354 |
|  | -0.0834 | 0.0869 | 0.1704 | 0.9978 | -0.0521 | 0.0540 | 0.1060 | 0.9392 |
|  | -0.0745 | 0.0778 | 0.1523 | 0.9984 | -0.0464 | 0.0485 | 0.0949 | 0.9432 |
|  | -0.0680 | 0.0710 | 0.1389 | 0.9984 | -0.0423 | 0.0443 | 0.0866 | 0.9420 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  |  |  |  |  |  |  |  |  |
|  | -0.1192 | 0.1213 | 0.2405 | 0.9978 |  |  |  |  |
|  | -0.0975 | 0.0987 | 0.1962 | 0.9978 | -0.0607 | 0.0617 | 0.1223 | 0.9364 |
|  | -0.0844 | 0.0854 | 0.1698 | 0.9976 | -0.0525 | 0.0534 | 0.1058 | 0.9390 |
|  | -0.0753 | 0.0766 | 0.1519 | 0.9984 | -0.0468 | 0.0480 | 0.0948 | 0.9438 |
|  | -0.0686 | 0.0700 | 0.1387 | 0.9990 | -0.0426 | 0.0439 | 0.0865 | 0.9430 |

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| 信賴區間 | | 平均長度 | 覆蓋率 | 信賴區間 | | 平均長度 | 覆蓋率 |
|  |  |  |  |  |  |  |  |  |
|  | -0.1209 | 0.1186 | 0.2394 | 0.9978 | -0.0744 | 0.0750 | 0.1494 | 0.9366 |
|  | -0.0987 | 0.0970 | 0.1957 | 0.9980 | -0.0611 | 0.0611 | 0.1222 | 0.9368 |
|  | -0.0853 | 0.0842 | 0.1695 | 0.9976 | -0.0528 | 0.0530 | 0.1058 | 0.9392 |
|  | -0.0760 | 0.0756 | 0.1516 | 0.9988 | -0.0471 | 0.0477 | 0.0948 | 0.9438 |
|  | -0.0692 | 0.0692 | 0.1384 | 0.9988 | -0.0429 | 0.0436 | 0.0865 | 0.9428 |