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 | 0.069 |
| LR Test naive | 0.0181 |
| LR Test robust | 0.0693 |
| Score Test naive | 0.0177 |
| Score Test robust | 0.053 |

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 naive | 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 |

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 naive | 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 |