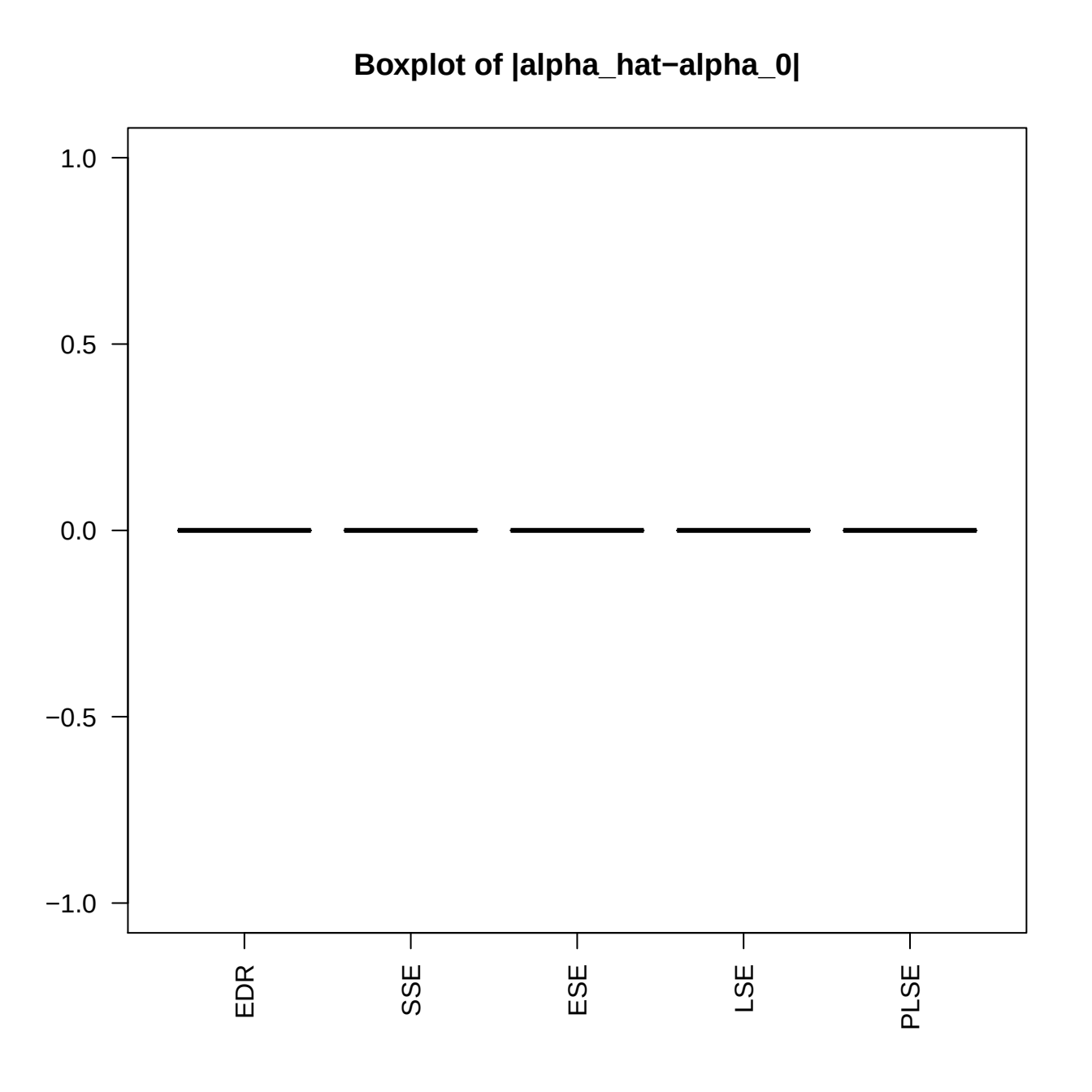
Boxplot of |alpha_hat−alpha_0|
1.0
0.5
0.0
−0.5
−1.0
EDR
SSE
ESE
LSE
PLSE