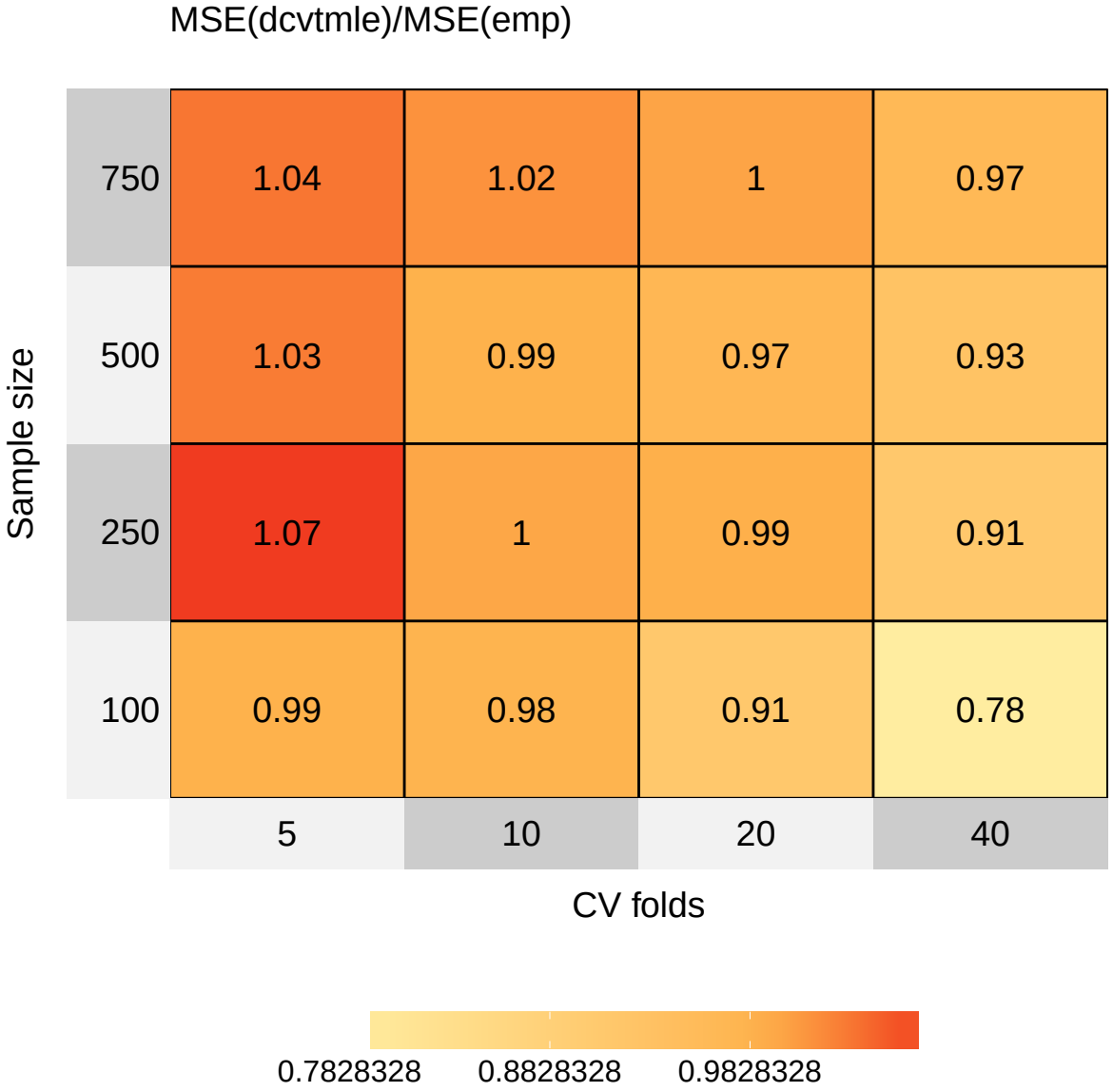
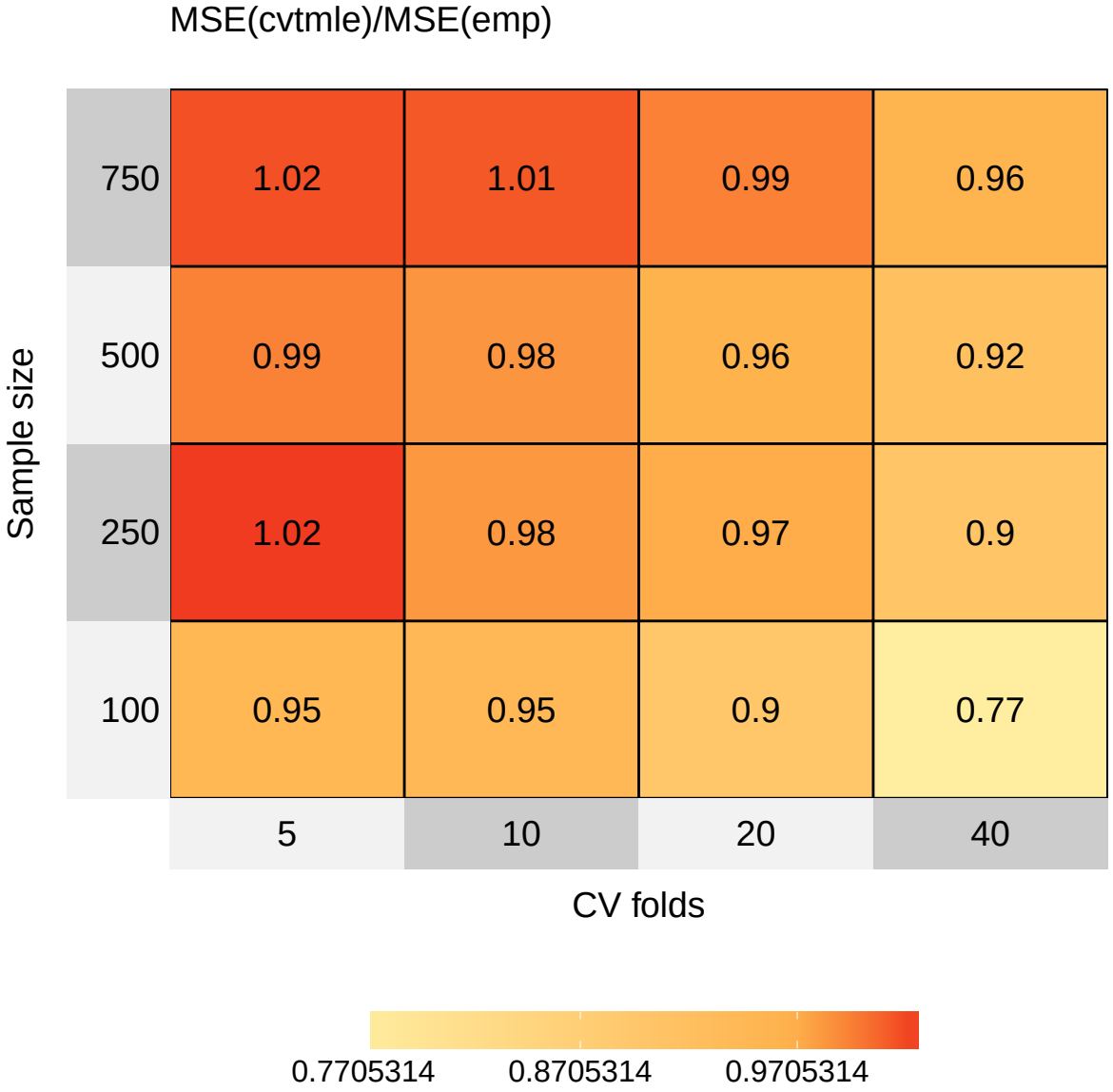
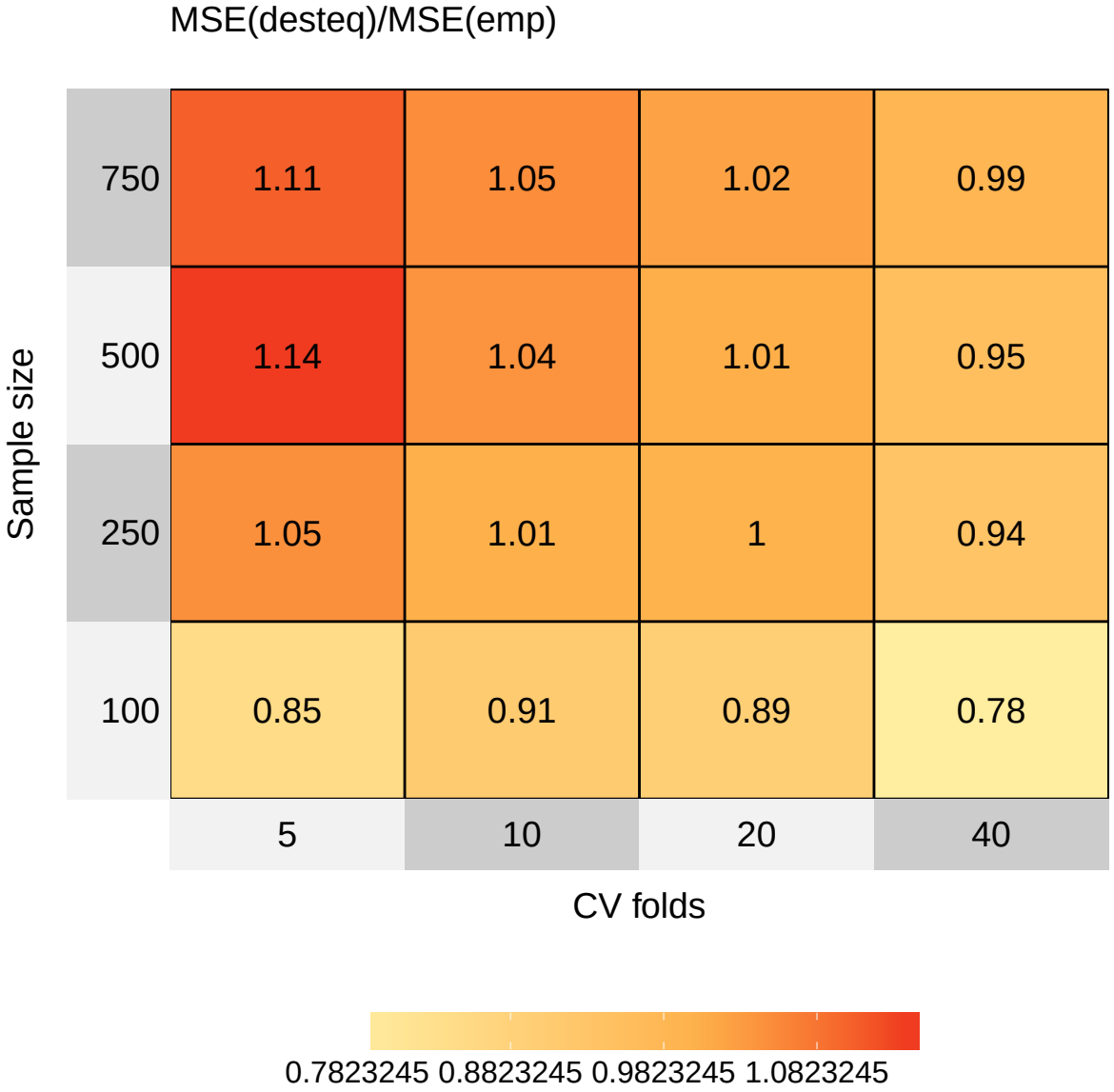
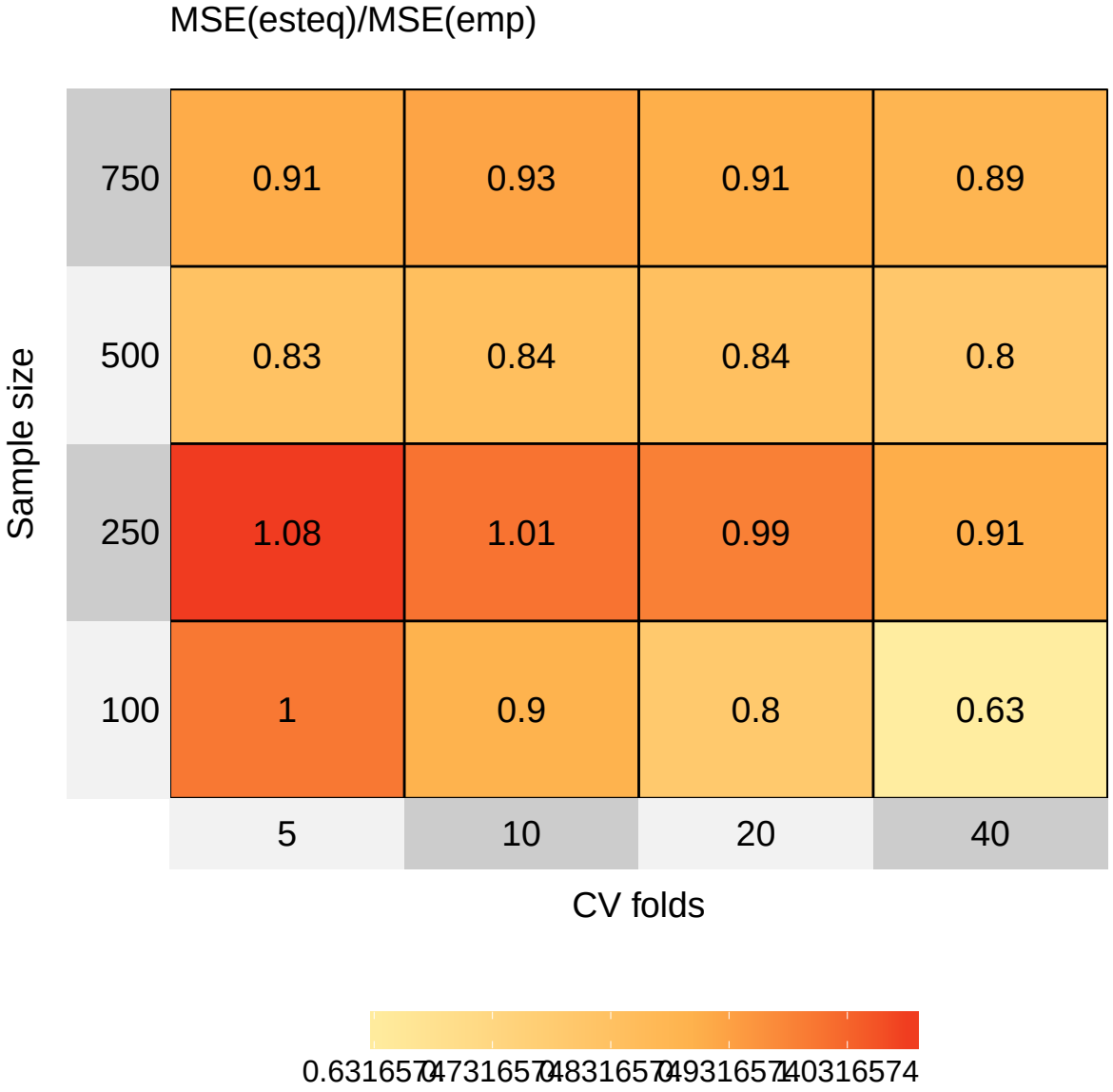
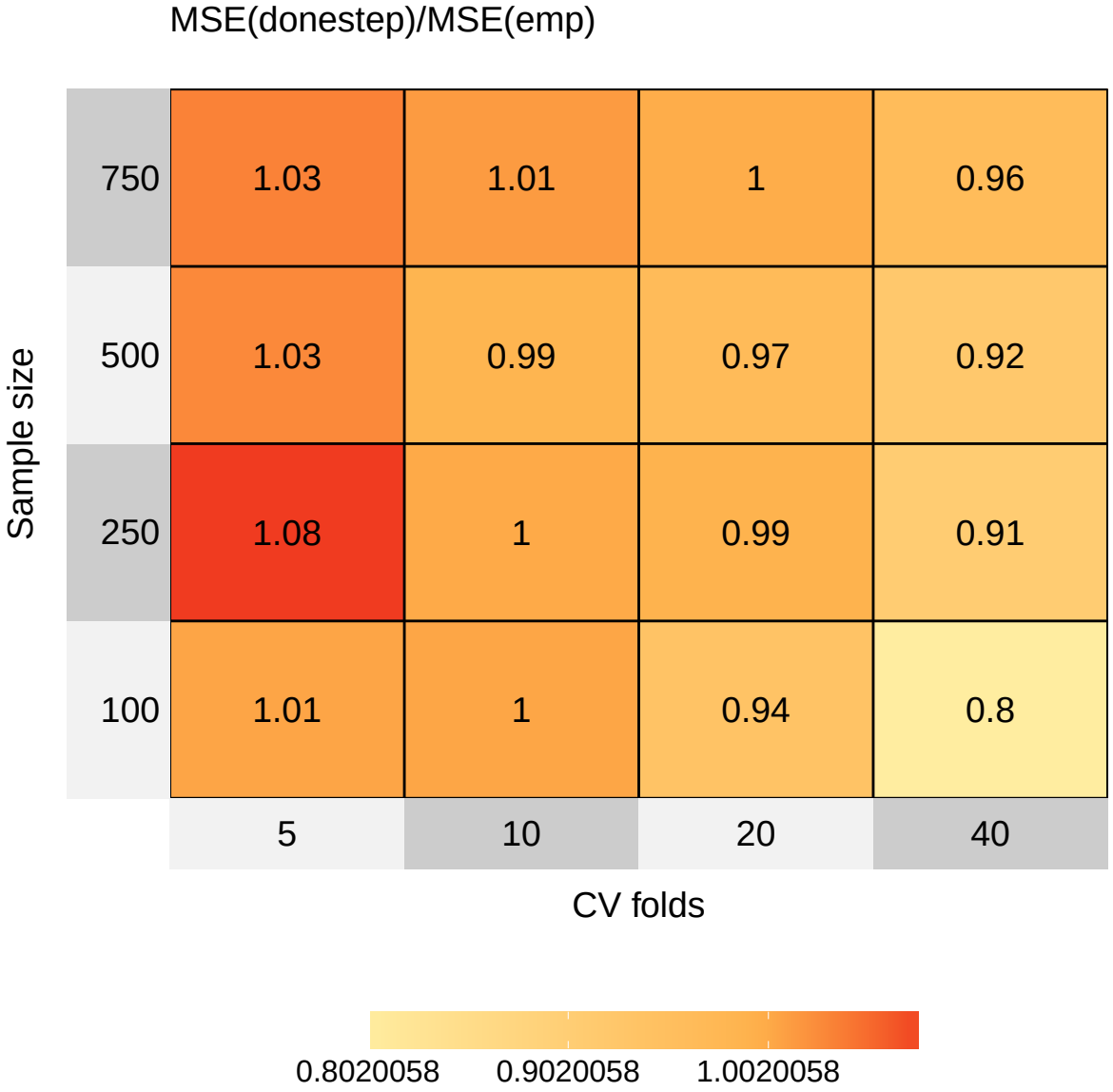
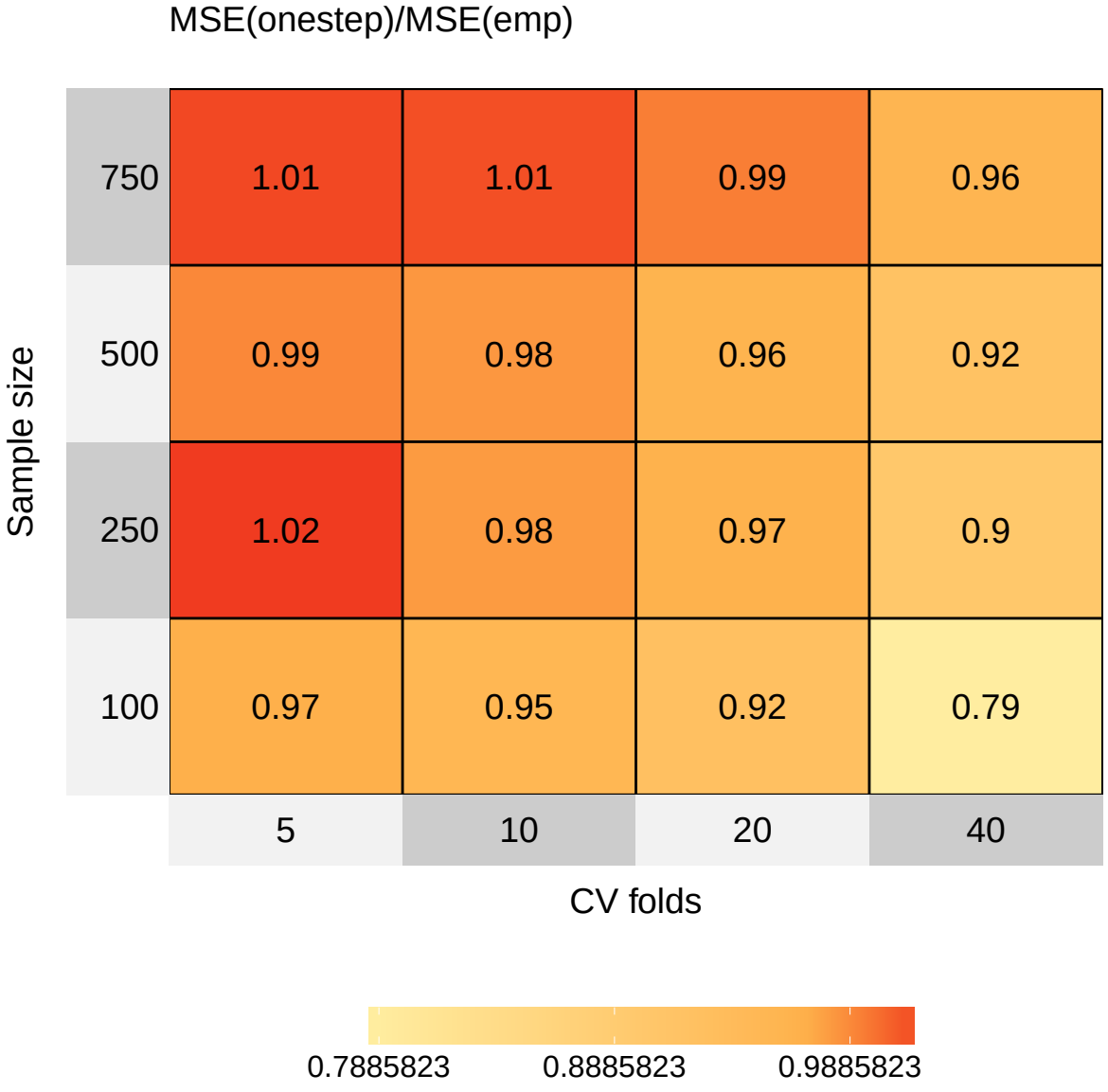

MSE(dcvtmle)/MSE(emp)
Sample size
750
500
250
100
1.04
1.02
1
0.97
1.03
0.99
0.97
0.93
1.07
1
0.99
0.91
0.99
0.98
0.91
0.78
5
10
20
40
CV folds
0.7828328
0.8828328
0.9828328

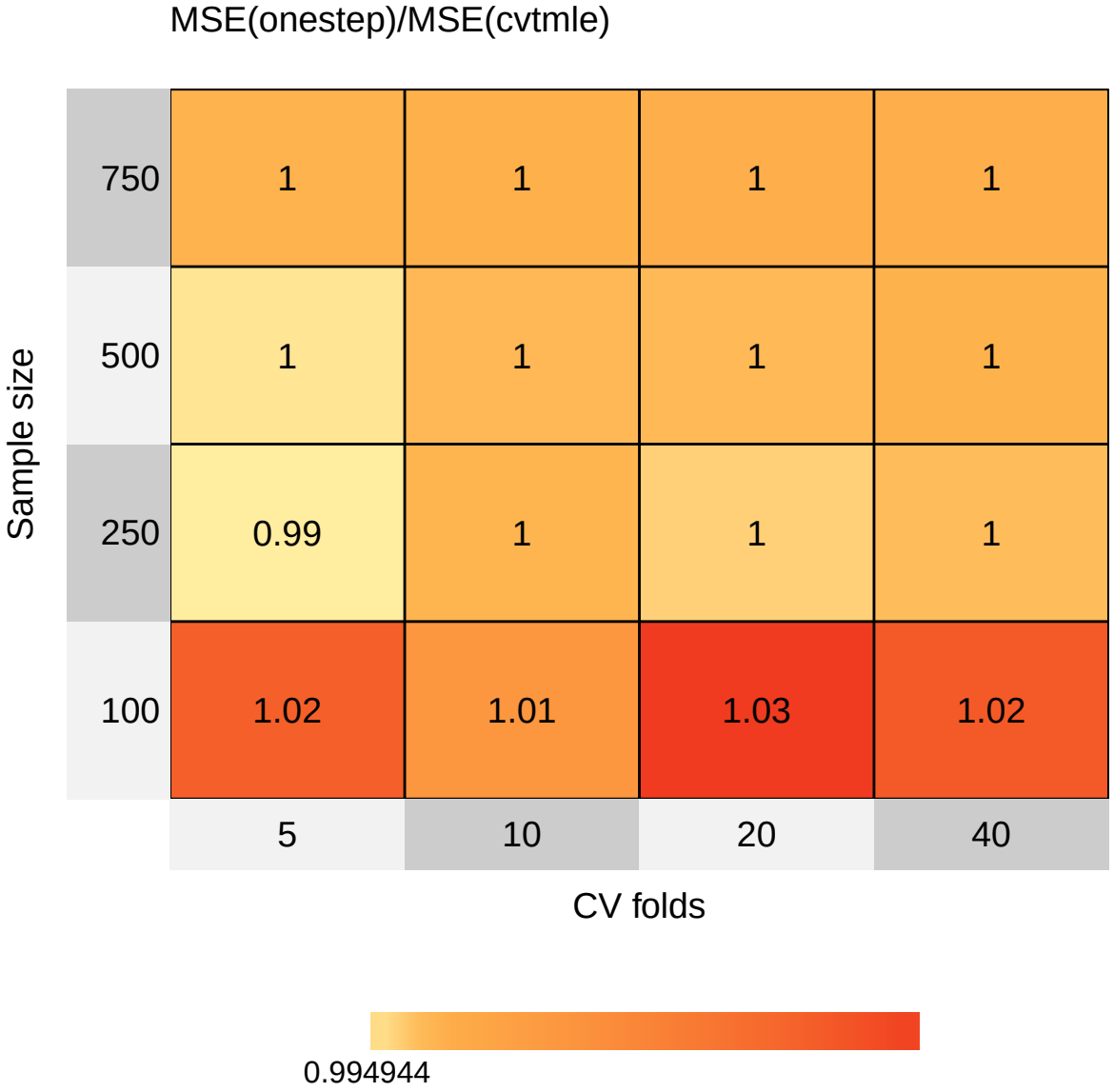

MSE(cvtmle)/MSE(emp)
Sample size
750
500
250
100
1.02
1.01
0.99
0.96
0.99
0.98
0.96
0.92
1.02
0.98
0.97
0.9
0.95
0.95
0.9
0.77
5
10
20
40
CV folds
0.7705314
0.8705314
0.9705314

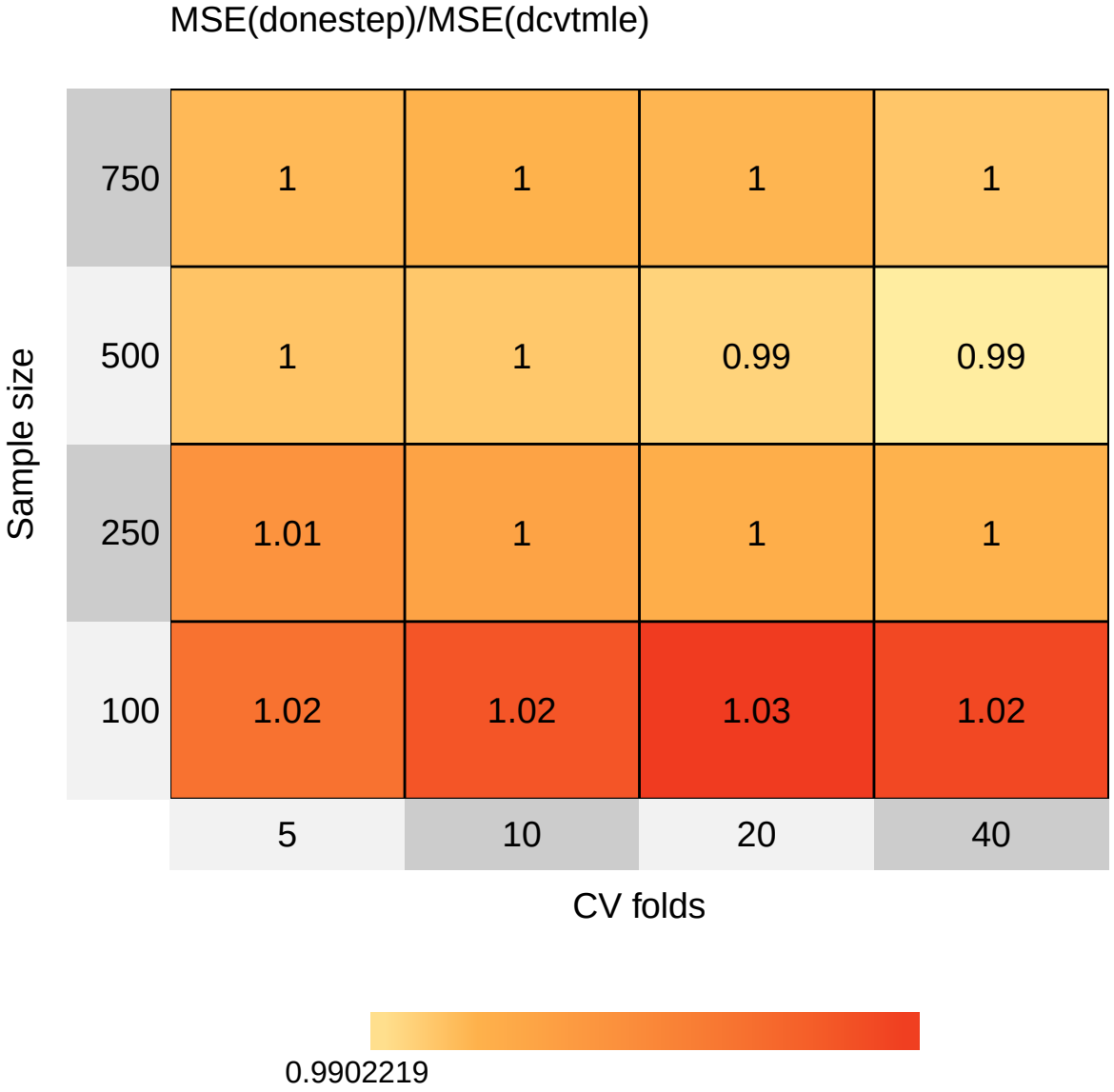

MSE(desteq)/MSE(emp)
Sample size
750
500
250
100
1.11
1.05
1.02
0.99
1.14
1.04
1.01
0.95
1.05
1.01
1
0.94
0.85
0.91
0.89
0.78
5
10
20
40
CV folds
0.7823245 0.8823245 0.9823245 1.0823245

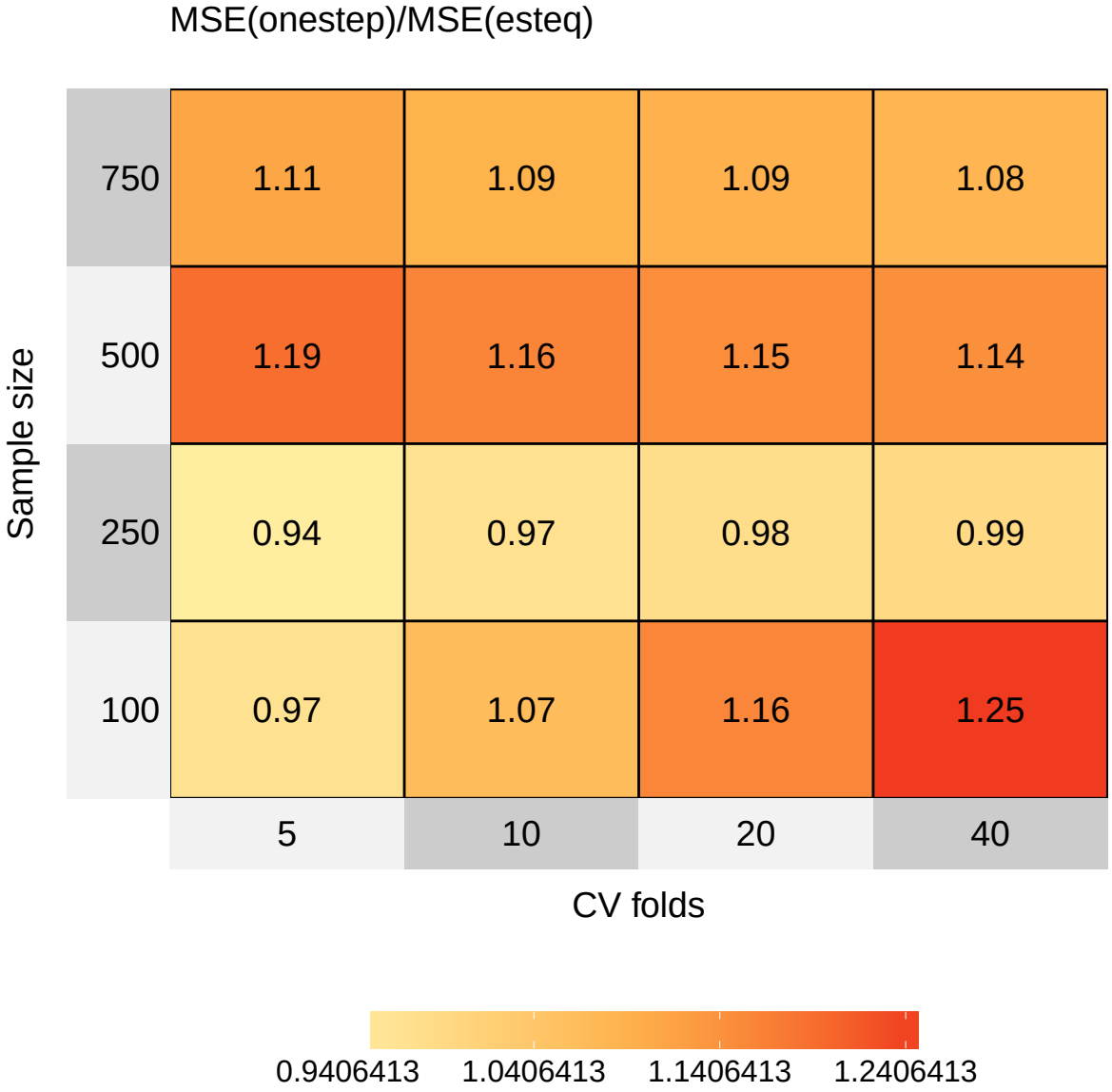

MSE(esteq)/MSE(emp)
750
500
250
100
0.91
0.93
0.91
0.89
0.83
0.84
0.84
0.8
1.08
1.01
0.99
0.91
1
0.9
0.8
0.63
Sample size
5
10
20
40
CV folds
0.6316574
0.7316574
0.8316574
0.9316574
1.0316574

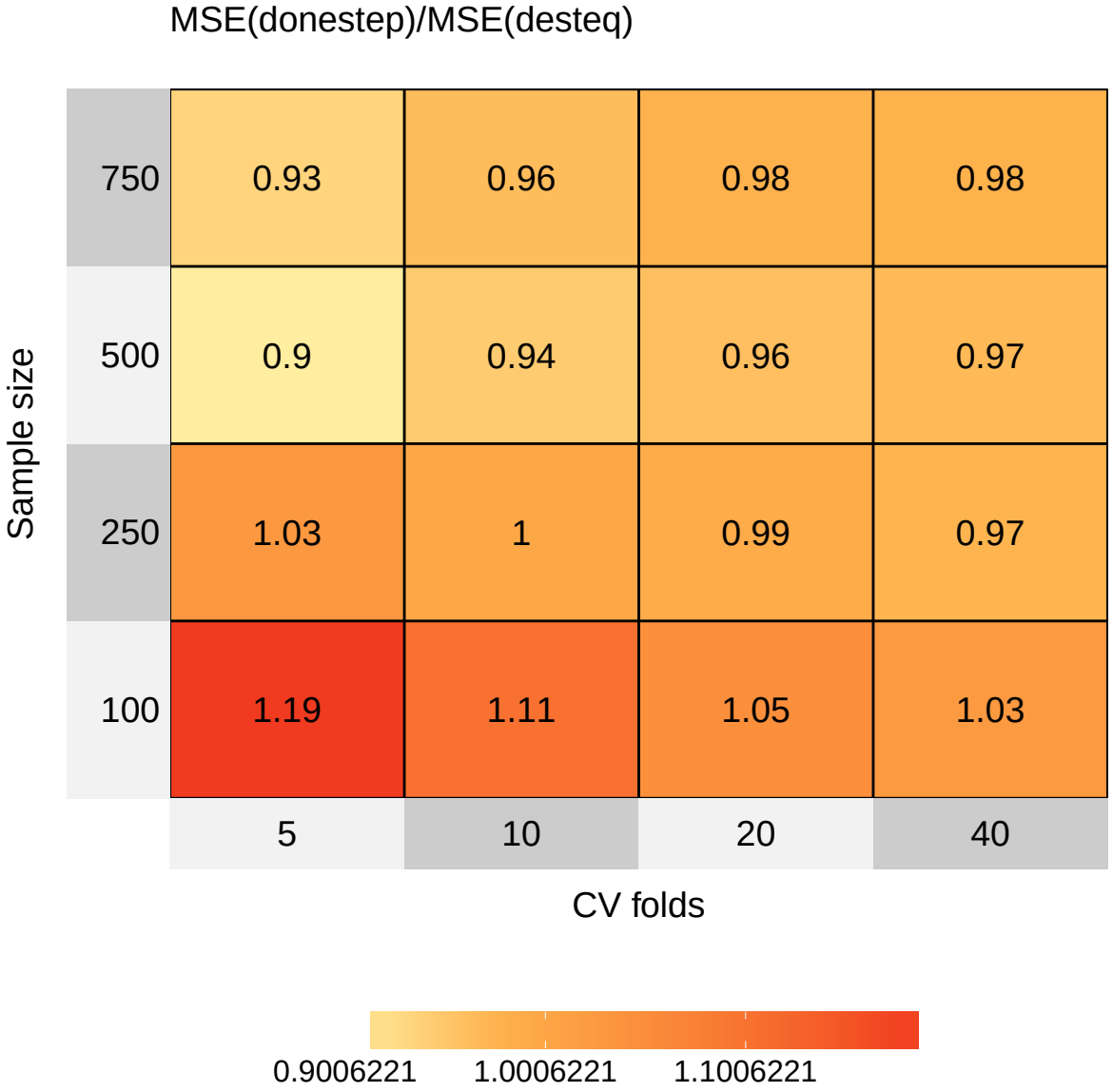

MSE(donestep)/MSE(emp)
Sample size
750
500
250
100
1.03
1.01
1
0.96
1.03
0.99
0.97
0.92
1.08
1
0.99
0.91
1.01
1
0.94
0.8
5
10
20
40
CV folds
0.8020058
0.9020058
1.0020058

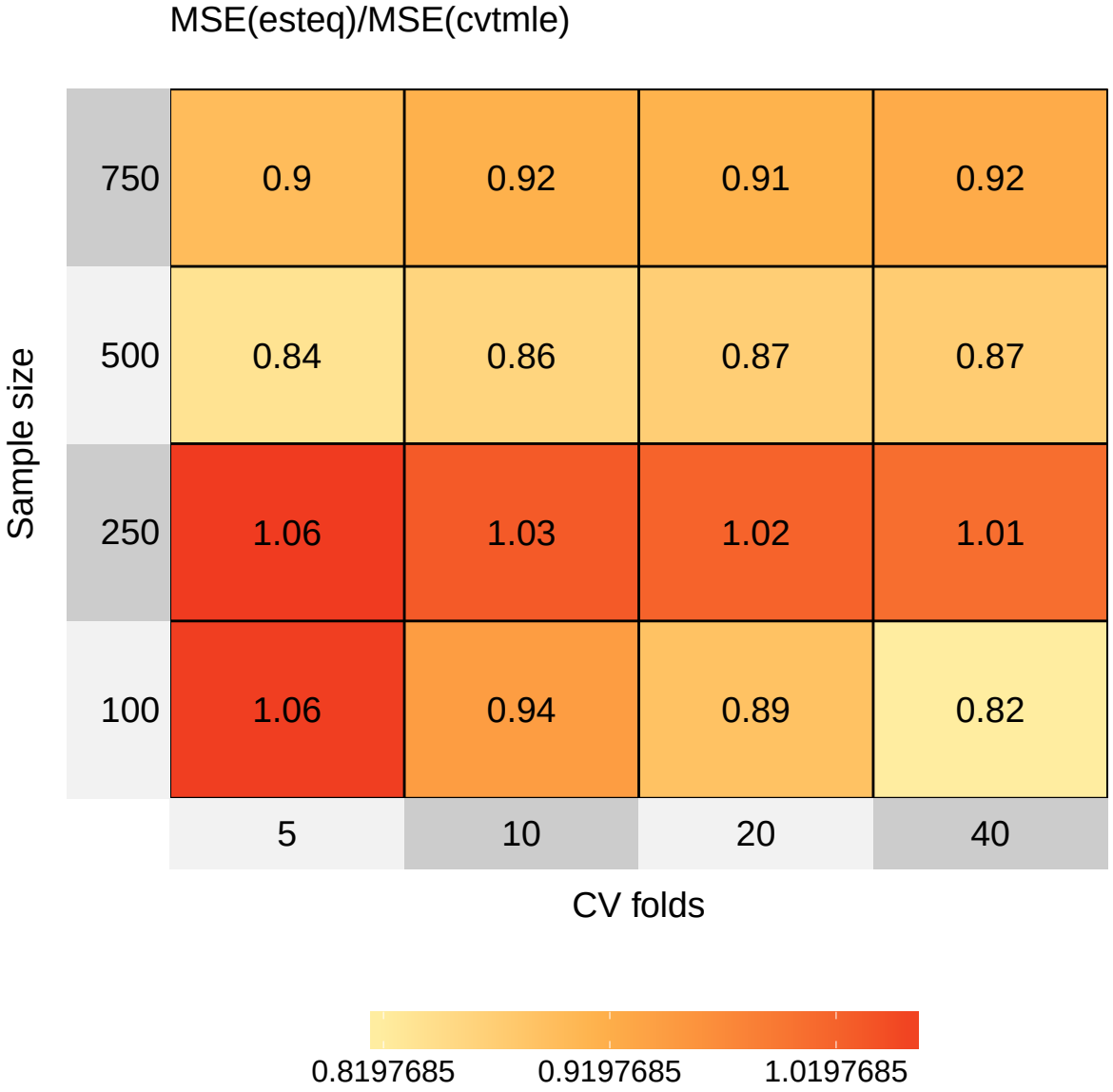

MSE(onestep)/MSE(emp)
Sample size
750
500
250
100
1.01
1.01
0.99
0.96
0.99
0.98
0.96
0.92
1.02
0.98
0.97
0.9
0.97
0.95
0.92
0.79
5
10
20
40
CV folds
0.7885823
0.8885823
0.9885823

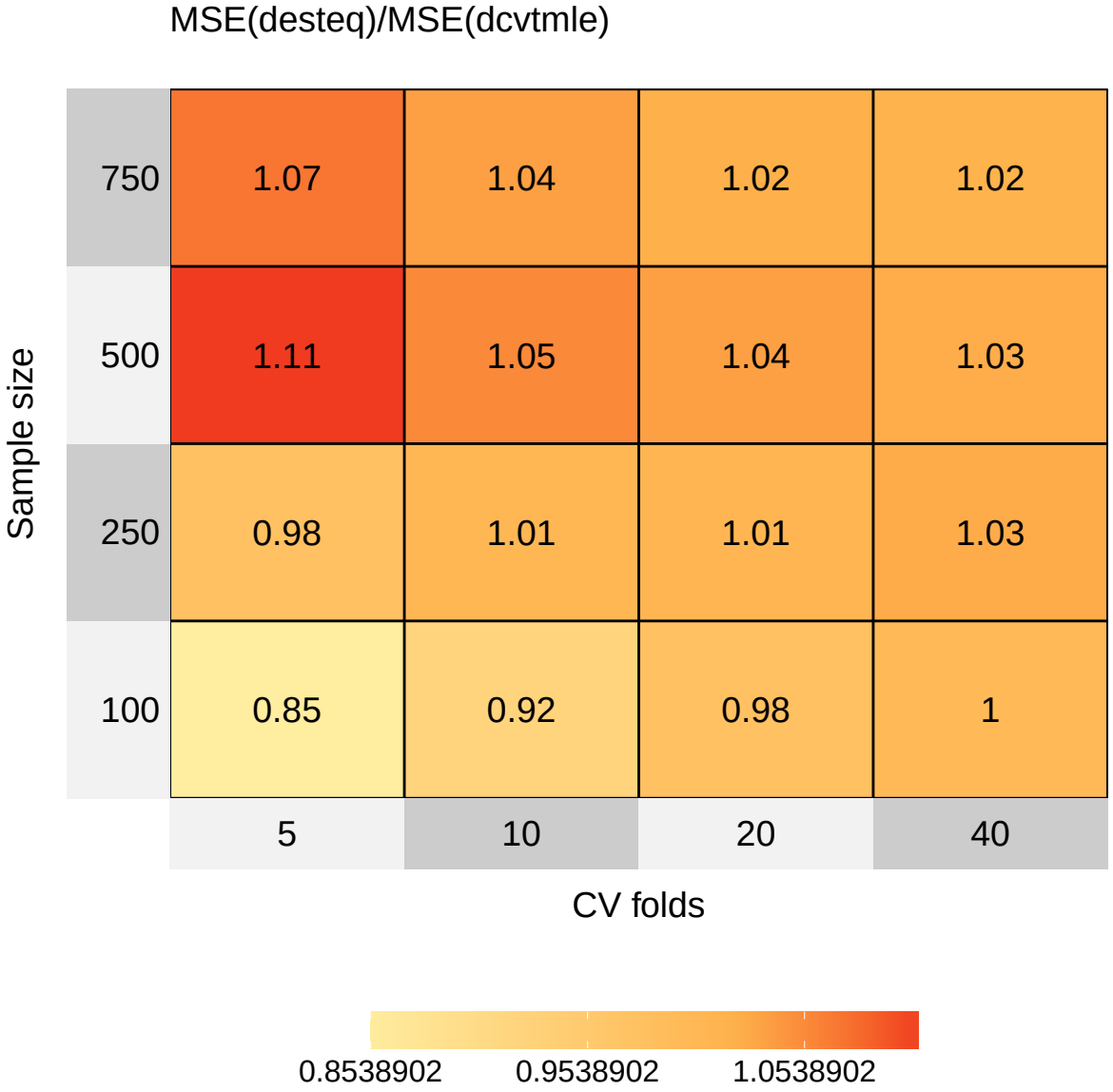

MSE(onestep)/MSE(cvtmle)
750
500
250
100
Sample size
1
1
1
1
1
1
1
1
0.99
1
1
1
1.02
1.01
1.03
1.02
5
10
20
40
CV folds
0.994944

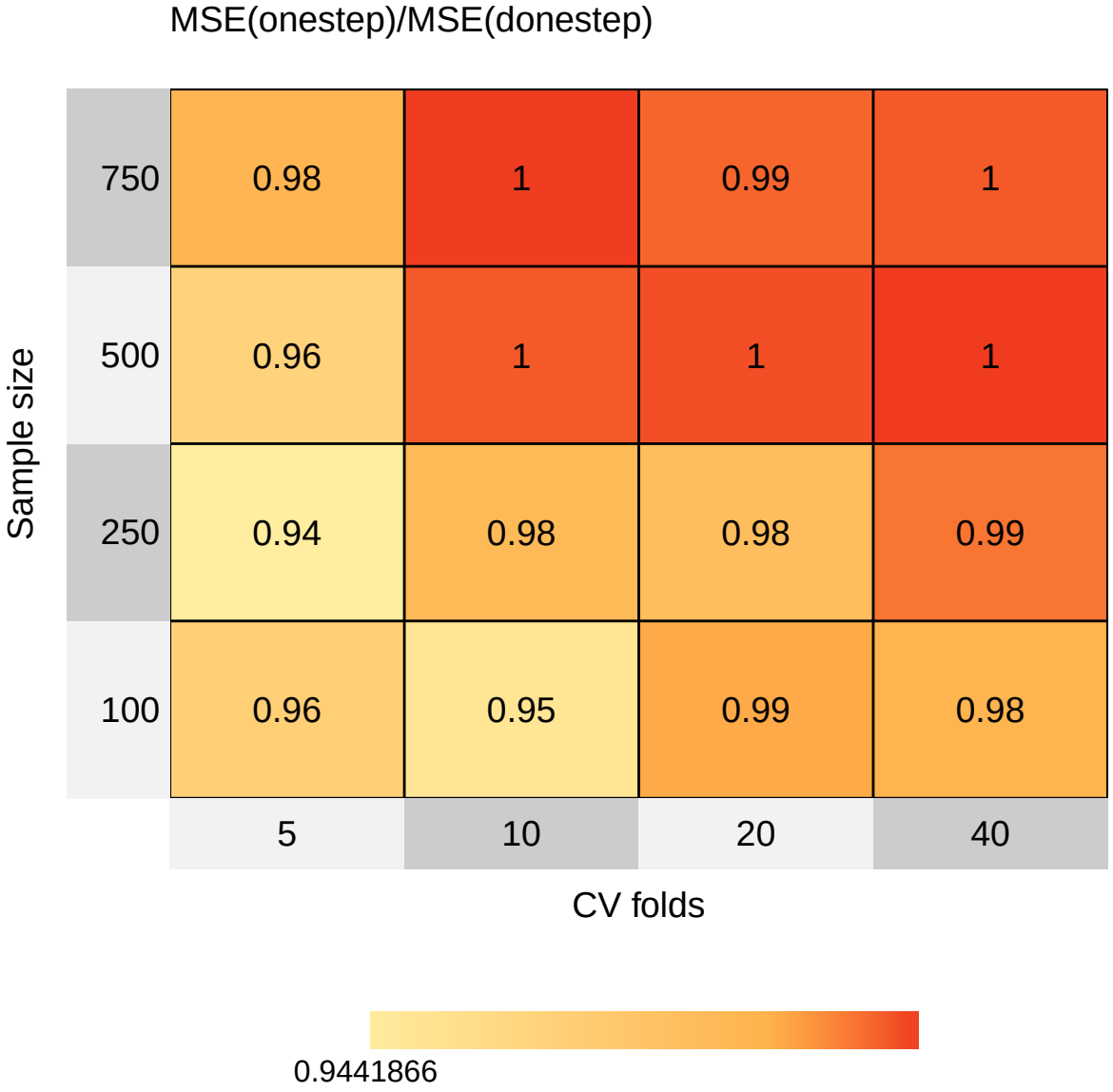

MSE(donestep)/MSE(dcvtmle)
Sample size
750
500
250
100
1
1
1
1
1
1
0.99
0.99
1.01
1
1
1
1.02
1.02
1.03
1.02
5
10
20
40
CV folds
0.9902219

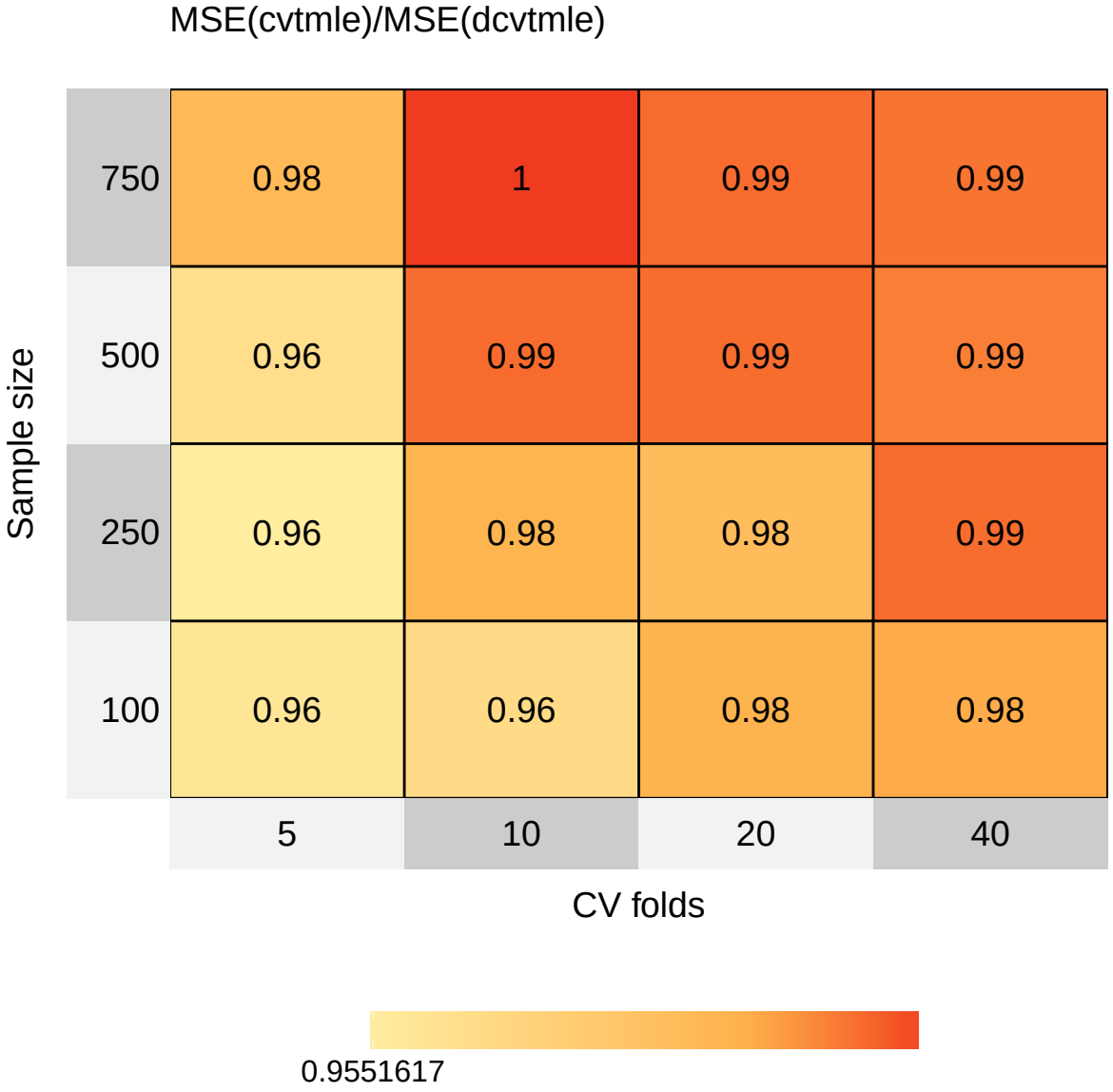

MSE(onestep)/MSE(esteq)
Sample size
750
500
250
100
1.11
1.09
1.09
1.08
1.19
1.16
1.15
1.14
0.94
0.97
0.98
0.99
0.97
1.07
1.16
1.25
5
10
20
40
CV folds
0.9406413
1.0406413
1.1406413
1.2406413

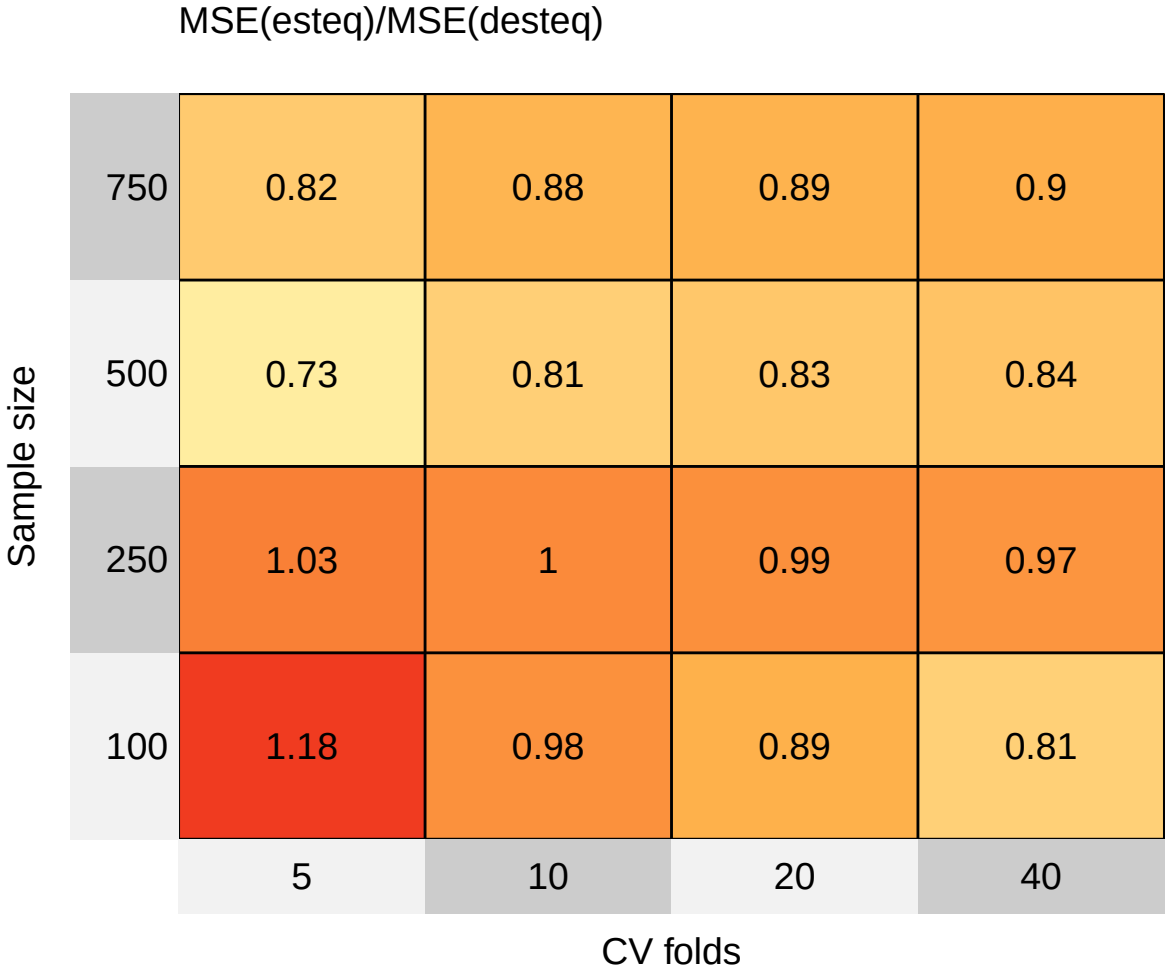

MSE(donestep)/MSE(desteq)
750
500
250
100
0.93
0.96
0.98
0.98
0.9
0.94
0.96
0.97
1.03
1
0.99
0.97
1.19
1.11
1.05
1.03
Sample size
5
10
20
40
CV folds
0.9006221
1.0006221
1.1006221


MSE(esteq)/MSE(cvtmle)
Sample size
750
500
250
100
0.9
0.92
0.91
0.92
0.84
0.86
0.87
0.87
1.06
1.03
1.02
1.01
1.06
0.94
0.89
0.82
5
10
20
40
CV folds
0.8197685
0.9197685
1.0197685


MSE(desteq)/MSE(dcvtmle)
Sample size
750
500
250
100
1.07
1.04
1.02
1.02
1.11
1.05
1.04
1.03
0.98
1.01
1.01
1.03
0.85
0.92
0.98
1
5
10
20
40
CV folds
0.8538902
0.9538902
1.0538902


MSE(onestep)/MSE(donestep)
Sample size
750
500
250
100
0.98
1
0.99
1
0.96
1
1
1
0.94
0.98
0.98
0.99
0.96
0.95
0.99
0.98
5
10
20
40
CV folds
0.9441866


MSE(cvtmle)/MSE(dcvtmle)
Sample size
750
500
250
100
0.98
1
0.99
0.99
0.96
0.99
0.99
0.99
0.96
0.98
0.98
0.99
0.96
0.96
0.98
0.98
5
10
20
40
CV folds
0.9551617


MSE(esteq)/MSE(desteq)
Sample size
750
500
250
100
0.82
0.88
0.89
0.9
0.73
0.81
0.83
0.84
1.03
1
0.99
0.97
1.18
0.98
0.89
0.81
5
10
20
40
CV folds
0.72716248271624927162402716241271624