MSE CVTMLE / MSE Empirical

Sample size	750	1.01	1.01	1.01	0.99
	500	1	0.99	0.95	0.92
	250	0.99	0.96	0.92	0.89
	100	0.96	0.92	0.84	0.82
		5	10	20	30

CV folds



MSE CV One step / MSE Empirical

Sample size	750	1.01	1	1.01	0.99
	500	0.99	0.98	0.95	0.92
	250	1	0.97	0.93	0.89
	100	1.08	1	0.9	0.87
		5	10	20	30

CV folds

0.9 1.0

MSE CV One step / MSE CVTMLE

Sample size	750	1	1	1	1
	500	1	1	1	1
	250	0.99	0.99	0.99	1
	100	0.89	0.92	0.94	0.94
		5	10	20	30

CV folds

0.9 1.0