Table 1: Comparison of Monte Carlo Simulation Maximum Likelihood Estimates (BFGS): for each number of observations, we used 1,000 number of simulations and the true parameter values are $\beta_0 = 1$, $\beta_1 = 3.5$, $\gamma_0 = -2$, $\gamma_1 = 2$ and $\gamma_2 = 3$.

#Obs.	Model	$\hat{\beta}_0$	SE($\hat{\beta}_0$)	RMSE($\hat{\beta}_0$)	CP($\hat{\beta}_0$)	$\hat{\beta}_1$	SE($\hat{\beta}_1$)	RMSE($\hat{\beta}_1$)	CP($\hat{\beta}_1$)	$\hat{\gamma}_0$	SE($\hat{\gamma}_0$)	RMSE($\hat{\gamma}_0$)	CP($\hat{\gamma}_0$)	$\hat{\gamma}_1$	SE($\hat{\gamma}_1$)	RMSE($\hat{\gamma}_1$)	CP($\hat{\gamma}_1$)	$\hat{\gamma}_2$	SE($\hat{\gamma}_2$)	RMSE($\hat{\gamma}_2$)	CP($\hat{\gamma}_2$)
1,000	Exp	1.238	0.061	0.238	0.035	3.468	0.009	0.032	0.089												
	Wei	1.311	0.072	0.311	0.007	3.467	0.011	0.033	0.116												
	OF-Exp	1.006	0.067	0.053	0.944	3.499	0.010	0.008	0.938	-1.710	1.230	0.970	0.960	2.144	0.496	0.412	0.962	3.452	0.724	0.640	0.971
	OF-Wei	1.006	0.067	0.054	0.950	3.499	0.010	0.008	0.942	-1.708	1.227	0.969	0.958	2.135	0.494	0.416	0.956	3.435	0.721	0.649	0.964
1,500	Exp	1.243	0.049	0.243	0.002	3.467	0.008	0.034	0.011												
	Wei	1.321	0.059	0.321	0.000	3.465	0.009	0.035	0.012												
	OF-Exp	1.003	0.054	0.044	0.944	3.500	0.008	0.006	0.951	-1.475	0.977	0.799	0.936	2.047	0.382	0.296	0.958	3.385	0.572	0.522	0.968
	OF-Wei	1.004	0.055	0.044	0.948	3.500	0.008	0.006	0.949	-1.476	0.975	0.797	0.936	2.040	0.381	0.297	0.957	3.369	0.569	0.525	0.962
2,000	Exp	1.224	0.043	0.224	0.004	3.470	0.007	0.030	0.007												
	Wei	1.290	0.050	0.290	0.000	3.469	0.008	0.031	0.008												
	OF-Exp	1.006	0.047	0.038	0.951	3.499	0.007	0.005	0.958	-1.576	0.914	0.764	0.931	2.067	0.363	0.289	0.953	3.360	0.517	0.463	0.963
	OF-Wei	1.006	0.048	0.038	0.955	3.499	0.007	0.005	0.959	-1.573	0.914	0.764	0.932	2.065	0.363	0.288	0.955	3.359	0.517	0.460	0.962