SETTINGS

Scenario: 1111

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

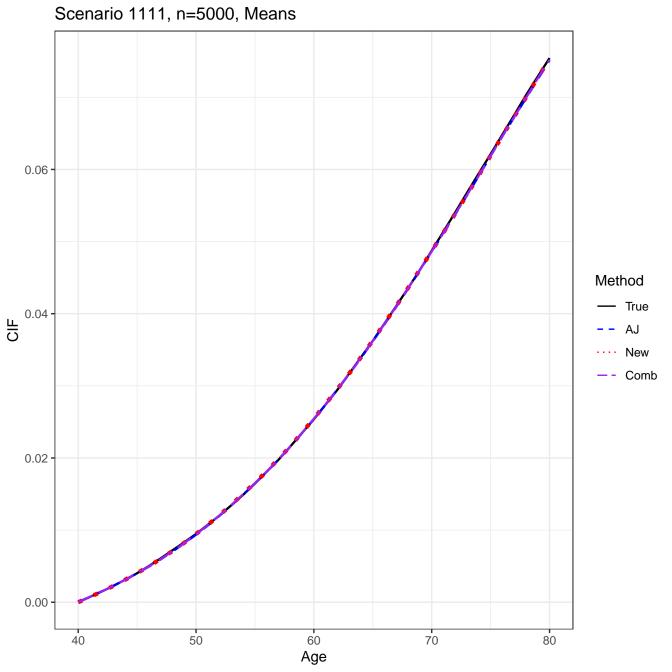
transformation: 0.5*pi - asin(sqrt(1-u))

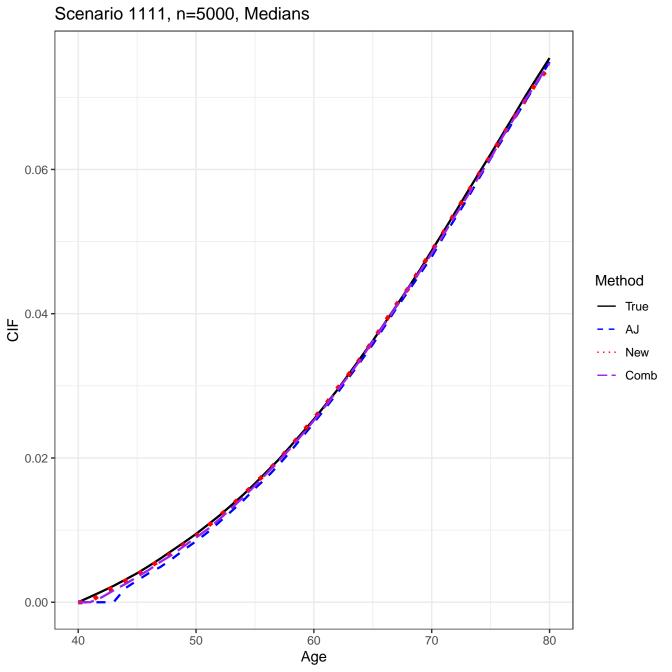
pointwise CI's done by: normal-theory

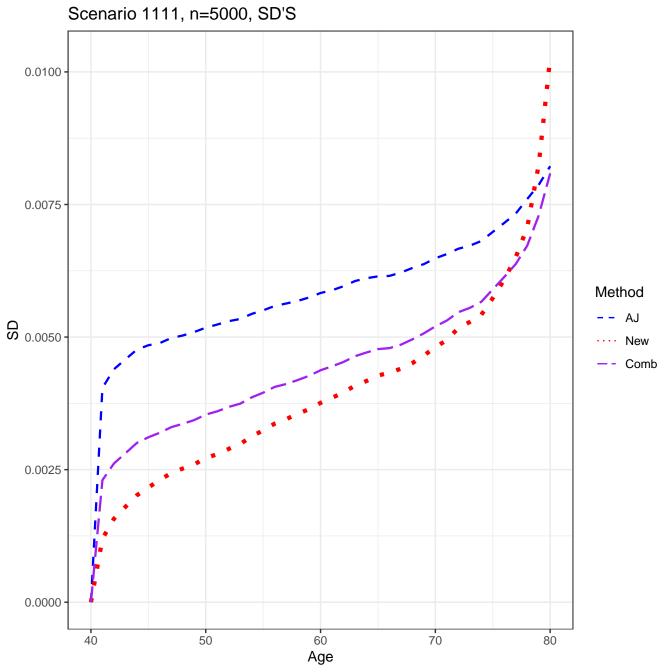
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-11 22:42:49.49036





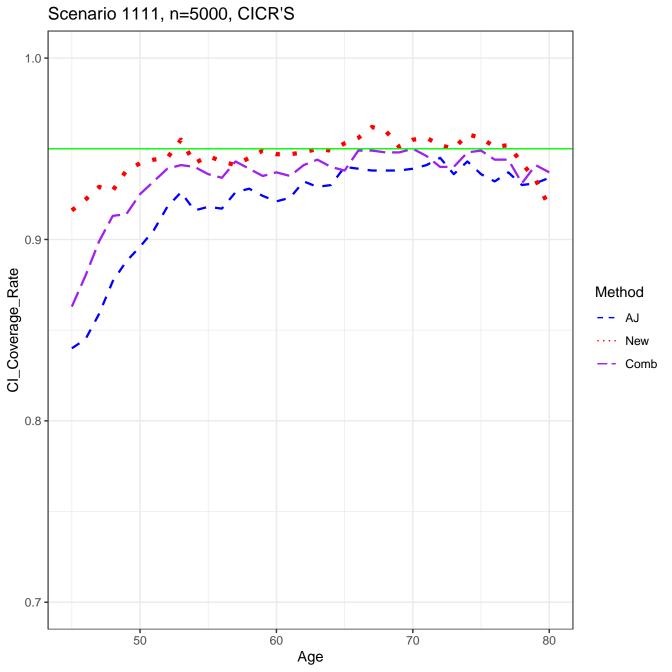


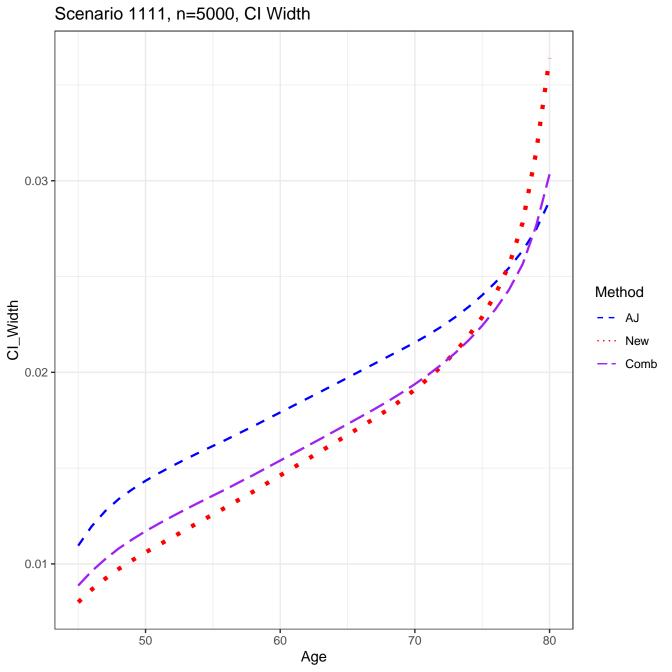
Scenario 1111, n=5000, IQR'S 0.012 -0.009 Method <u>~</u> 0.006 -New Comb 0.003 0.000 40 50 70 60 80 Age

Scenario 1111, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method Empirical S _{0.004}. Estimated Estimated-etm 0.002 0.000 40 50 60 70 80 Age

Scenario 1111, n=5000, New Estimator, Empirical vs. Estimated SD's 0.0100 -0.0075 -Method Ω_{0.0050} -**Empirical** Estimated 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1111, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.008 0.006 -Method 0.004 **Empirical** Estimated 0.002 -0.000 -50 60 70 40 80 Age





CONFIDENCE BAND COVERAGE RATES

Scenario: 1111

AJ: 0.919

new: 0.923

Combo: 0.923

Scenario 1111, n=5000, Confidence Band Width 0.05 0.04 -Conf_Band_Width Method New 0.03 -Comb 0.02 -50 60 70 80 Age

SETTINGS

Scenario: 1112

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

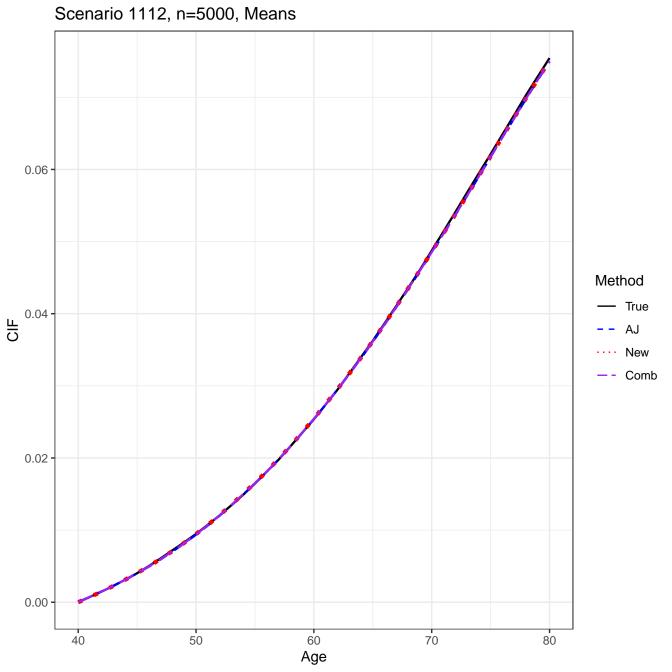
transformation: 0.5*pi – asin(sqrt(1-u))

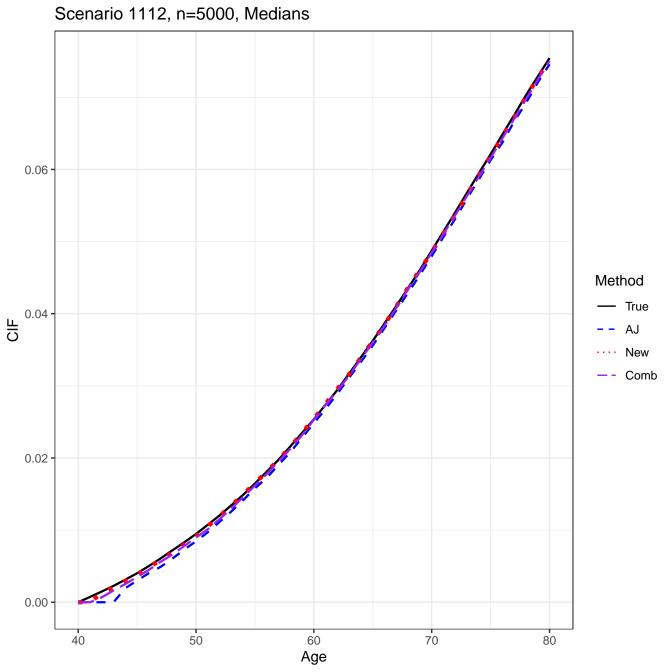
pointwise CI's done by: normal-theory

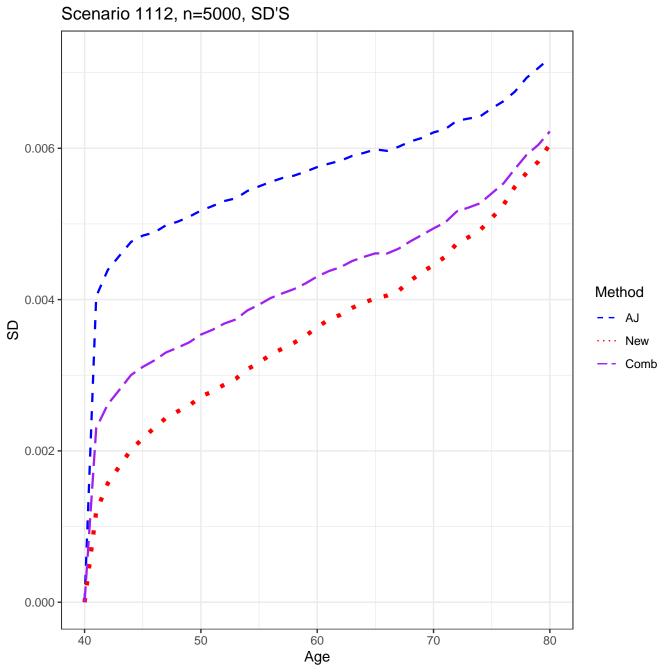
auxflg = FALSE

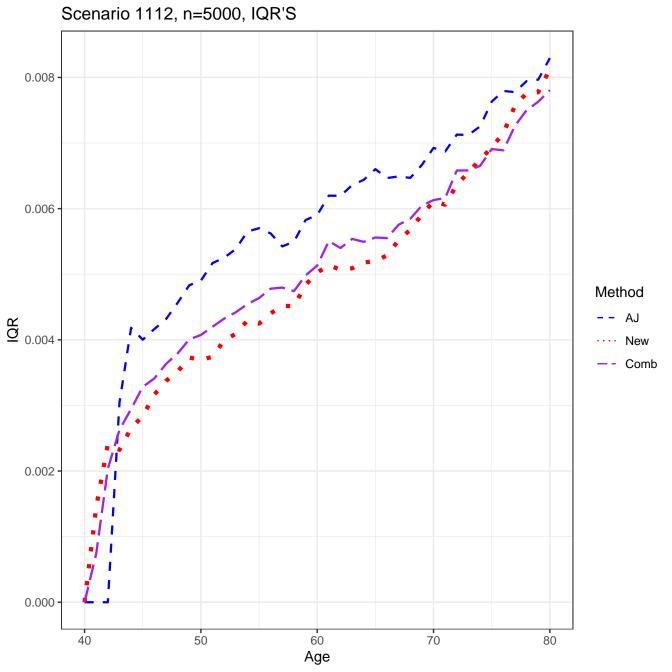
bootstrap weights: normal

Date/Time: 2024-01-15 11:21:00.049697





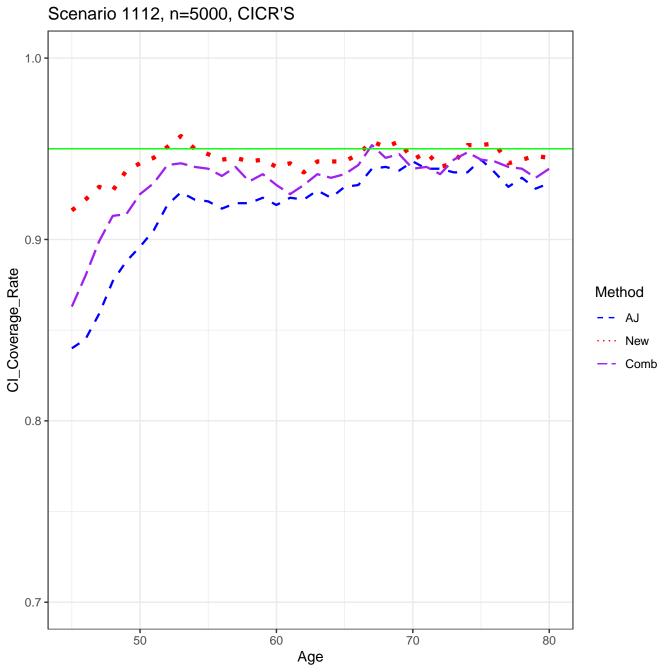


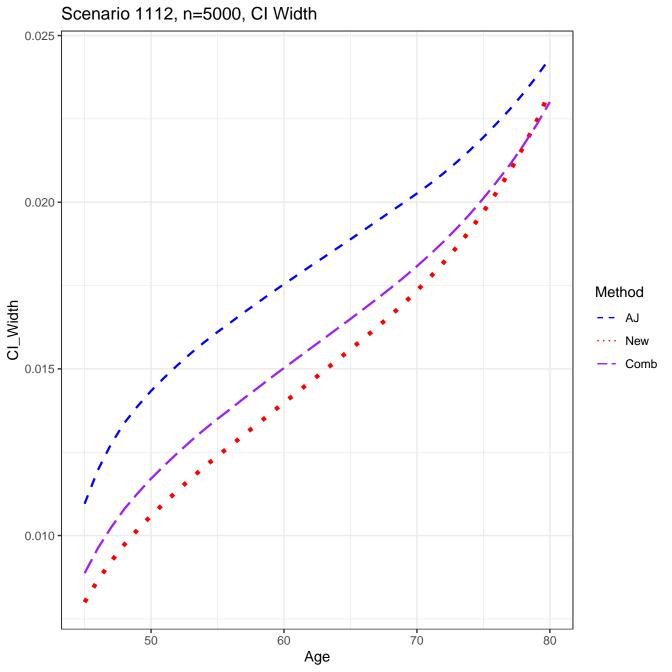


Scenario 1112, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.006 Method 0.004 Empirical SD Estimated Estimated-etm 0.002 -0.000 40 50 60 70 80 Age

Scenario 1112, n=5000, New Estimator, Empirical vs. Estimated SD's 0.006 0.004 -Method **Empirical** Estimated 0.002 -0.000 -50 60 70 80 40 Age

Scenario 1112, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.006 0.004 -Method **Empirical** Estimated 0.002 0.000 -50 60 70 40 80 Age





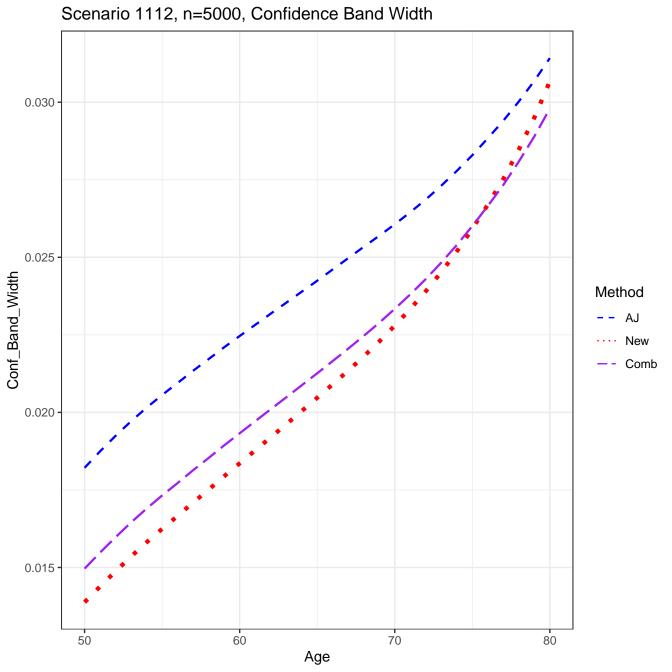
CONFIDENCE BAND COVERAGE RATES

Scenario: 1112

AJ: 0.922

new: 0.939

Combo: 0.925



SETTINGS

Scenario: 1121

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

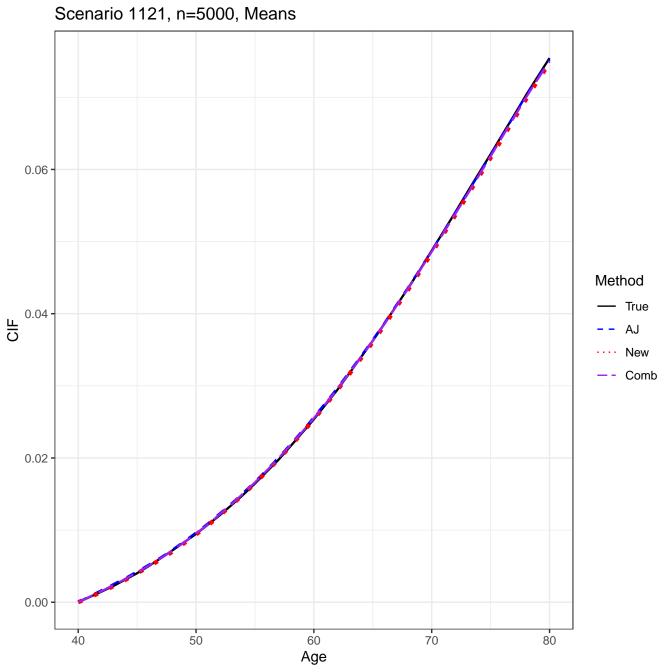
transformation: 0.5*pi - asin(sqrt(1-u))

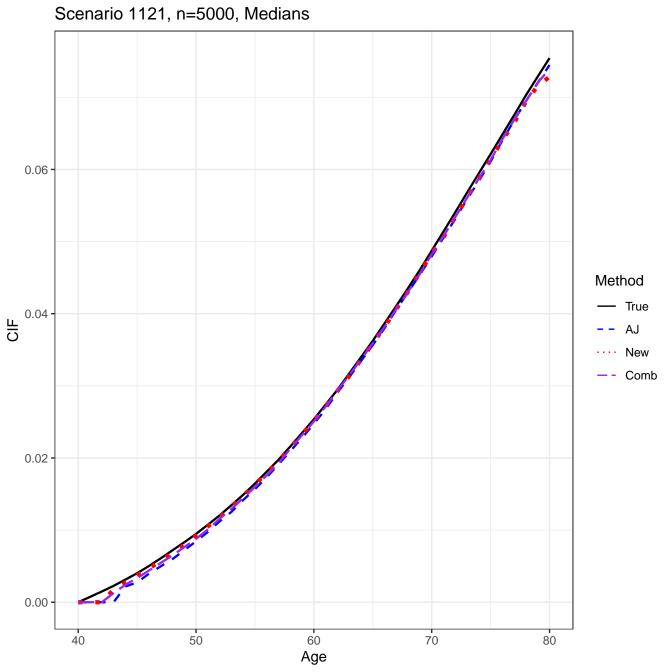
pointwise CI's done by: normal-theory

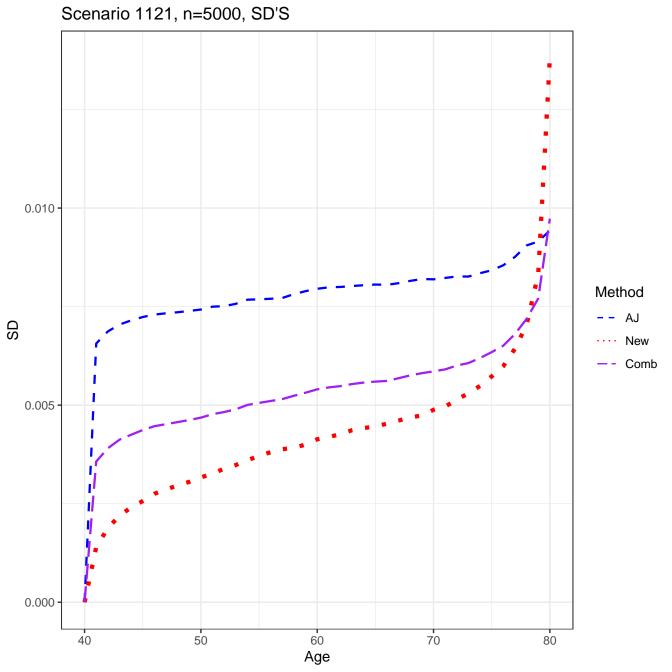
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-15 12:37:08.125812





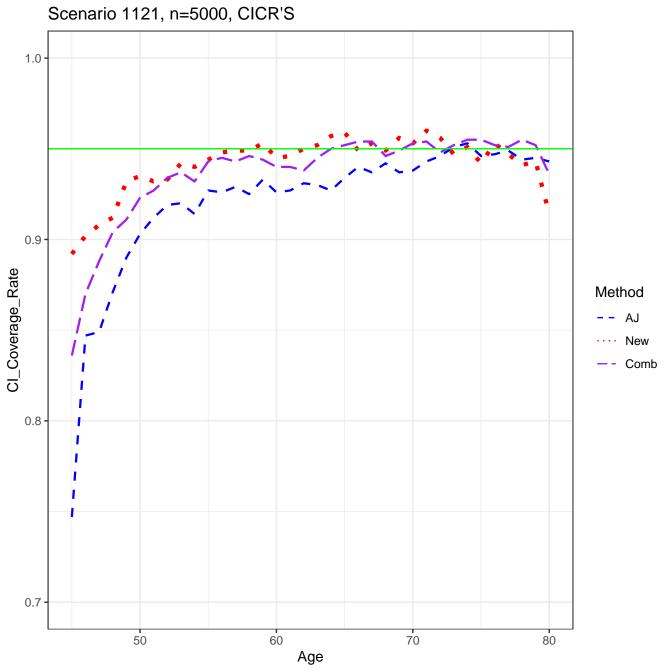


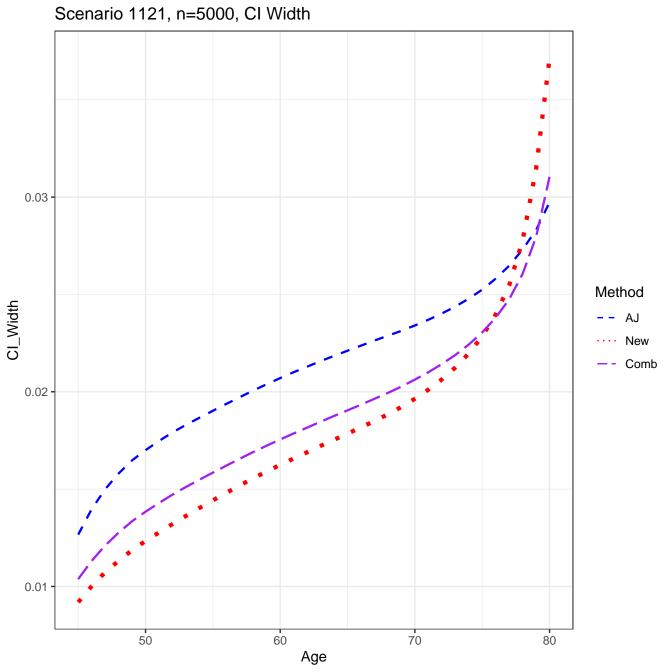
Scenario 1121, n=5000, IQR'S 0.0125 -0.0100 -0.0075 -Method ΑJ New - Comb 0.0050 -0.0025 -0.0000 -50 60 40 70 80 Age

Scenario 1121, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.0075 -Method 0.0050 -Empirical SD **Estimated** Estimated-etm 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1121, n=5000, New Estimator, Empirical vs. Estimated SD's 0.010 -Method **Empirical** Estimated 0.005 -0.000 60 50 70 40 80 Age

Scenario 1121, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.0100 -0.0075 -Method O.0050 **Empirical** Estimated 0.0025 -0.0000 -50 60 70 40 80 Age





CONFIDENCE BAND COVERAGE RATES

Scenario: 1121

AJ: 0.914

new: 0.919

Combo: 0.928

Scenario 1121, n=5000, Confidence Band Width 0.05 -0.04 -Conf_Band_Width Method New Comb 0.02 -60 50 70 80 Age

SETTINGS

Scenario: 1122

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

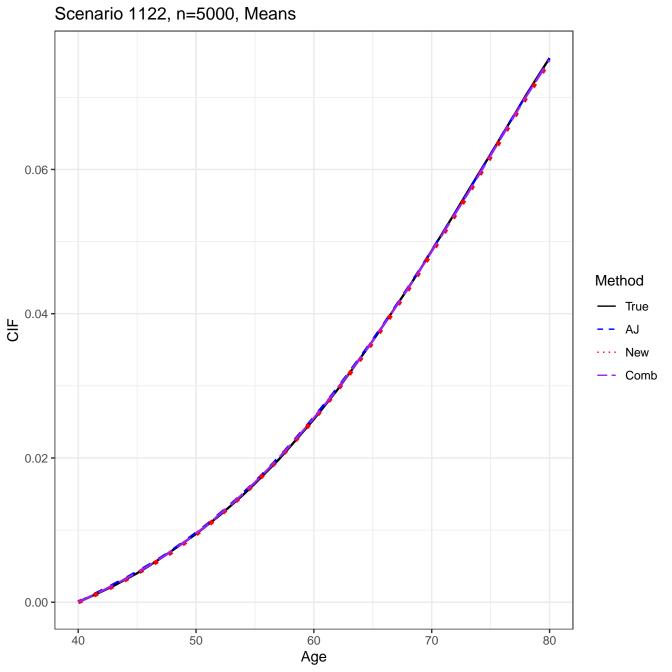
transformation: 0.5*pi – asin(sqrt(1–u))

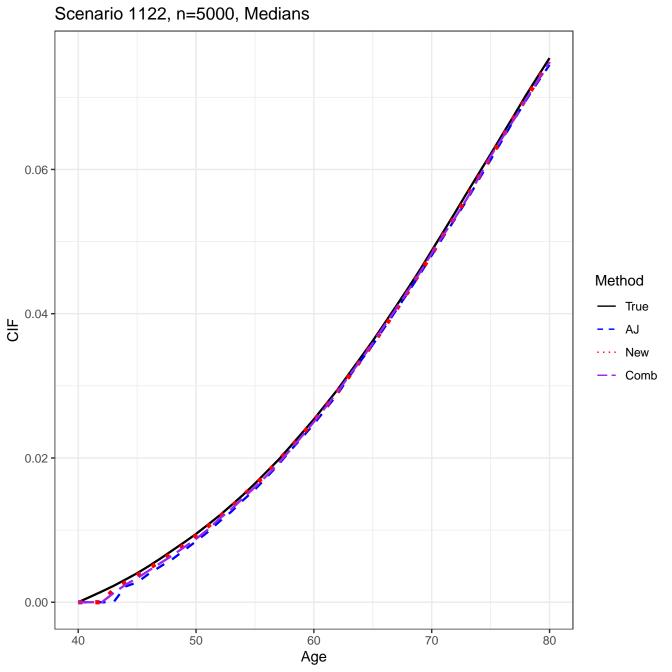
pointwise CI's done by: normal-theory

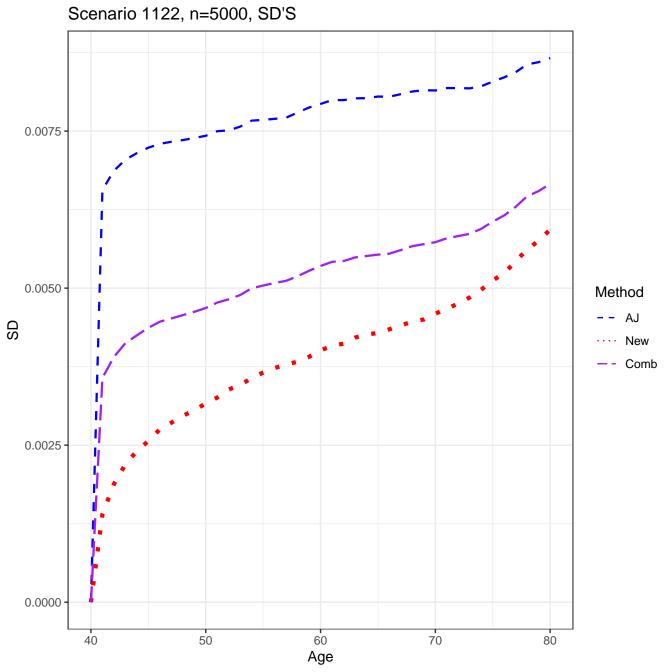
auxflg = FALSE

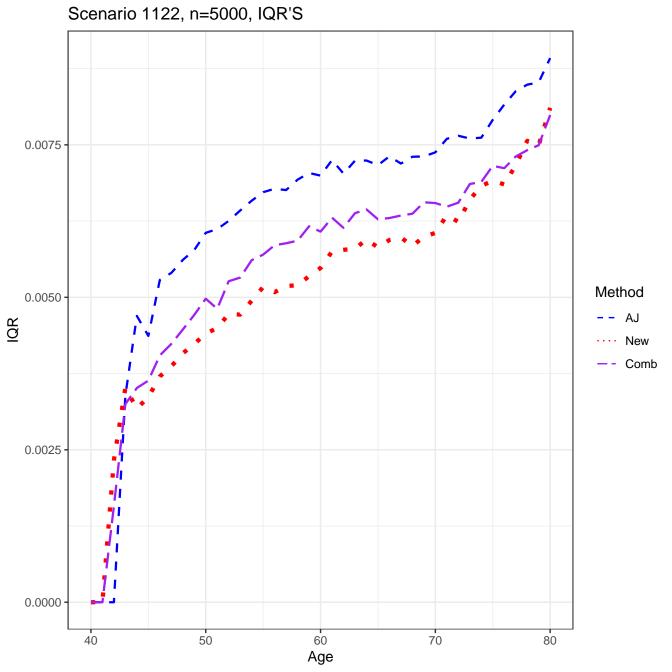
bootstrap weights: normal

Date/Time: 2024-01-15 14:02:03.736959





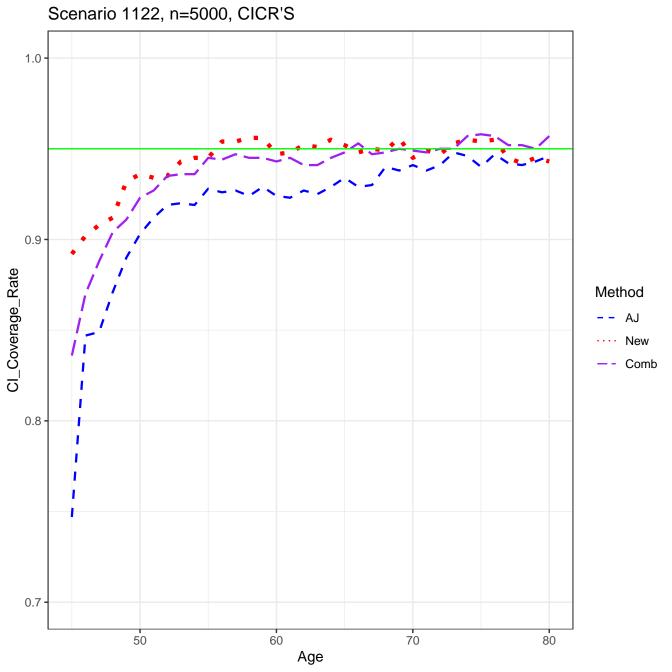


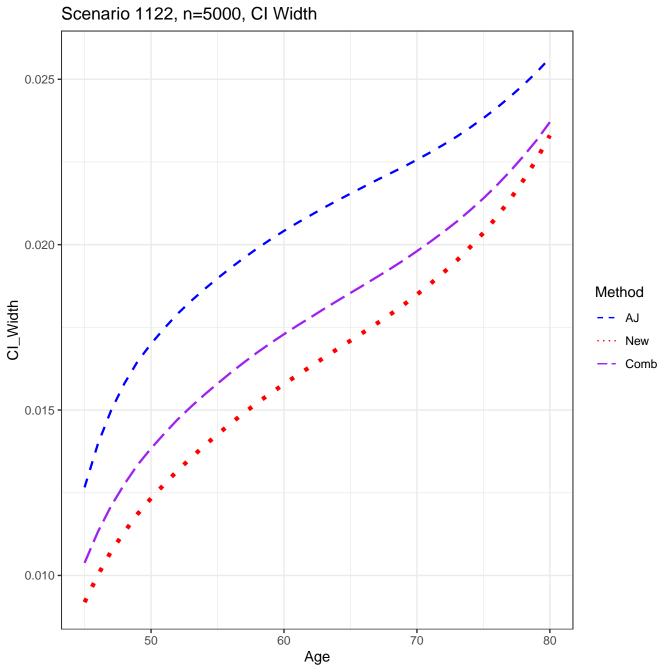


Scenario 1122, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.0075 -0.0050 -Method Empirical SD Estimated Estimated-etm 0.0025 0.0000 -50 60 70 40 80 Age

Scenario 1122, n=5000, New Estimator, Empirical vs. Estimated SD's 0.006 0.004 -Method Empirical Estimated 0.002 0.000 -50 60 70 40 80 Age

Scenario 1122, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.006 0.004 Method SD **Empirical** Estimated 0.002 -0.000 -50 60 70 40 80 Age





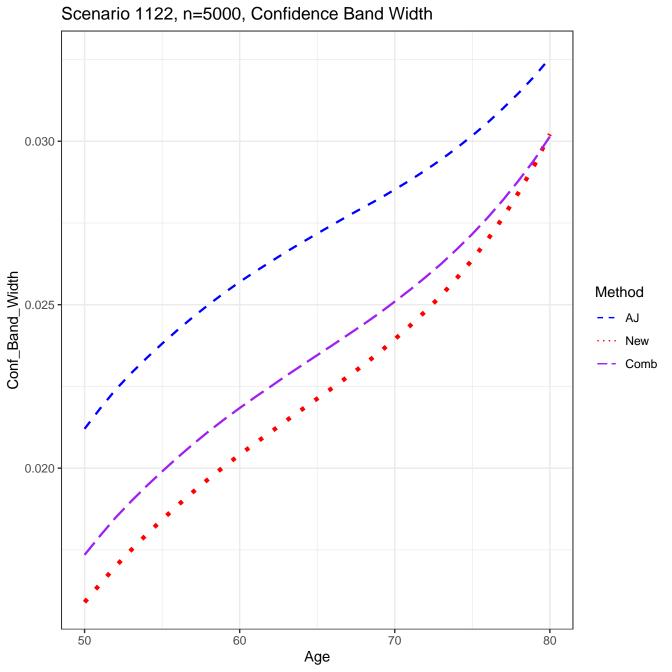
CONFIDENCE BAND COVERAGE RATES

Scenario: 1122

AJ: 0.915

new: 0.939

Combo: 0.932



SETTINGS

Scenario: 1211

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

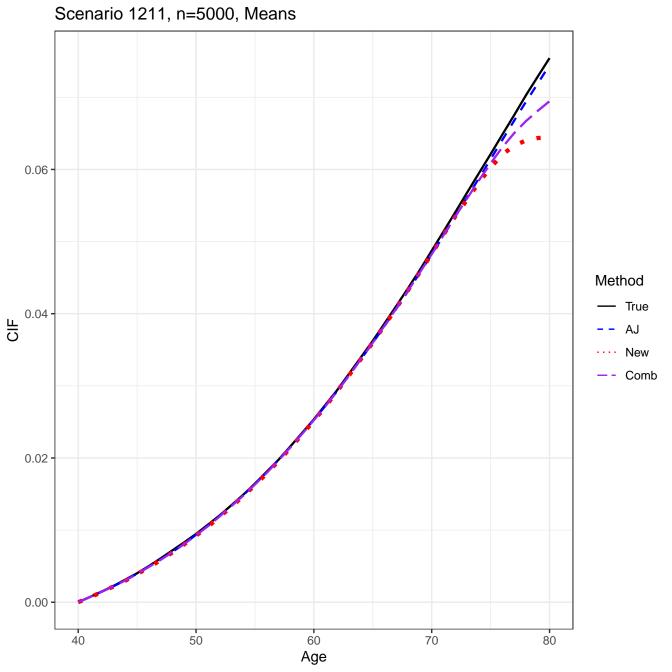
transformation: 0.5*pi – asin(sqrt(1–u))

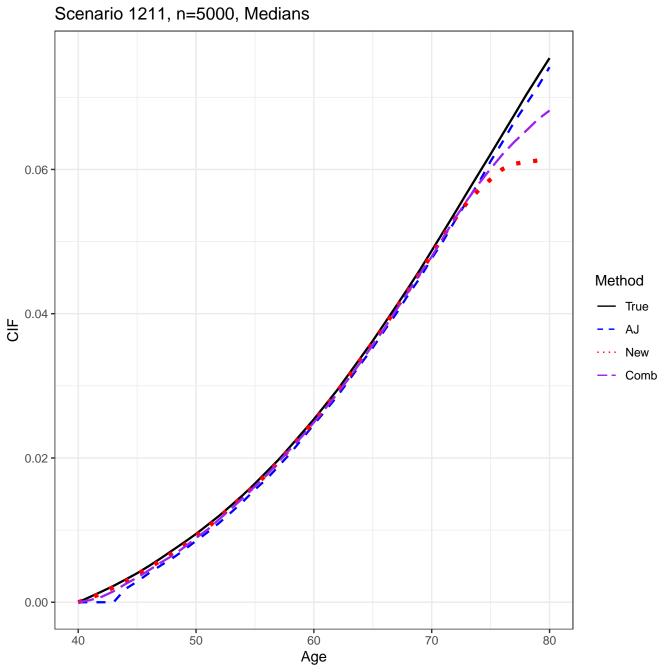
pointwise CI's done by: normal-theory

auxflg = FALSE

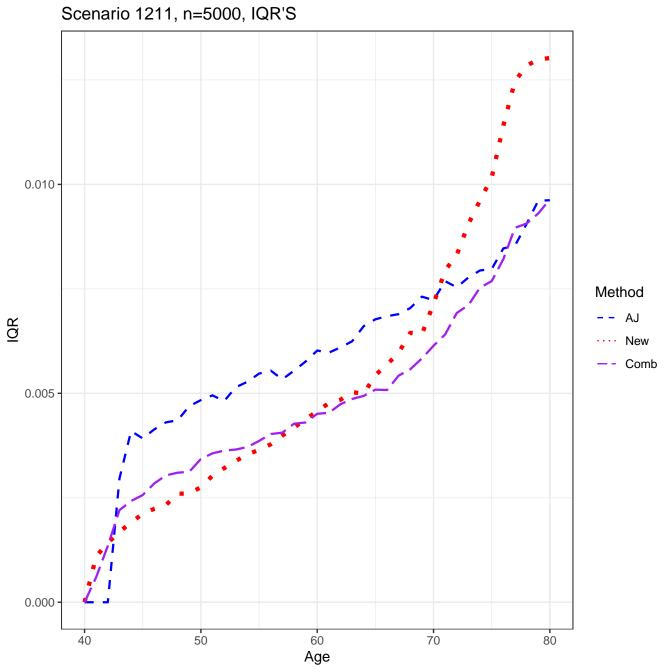
bootstrap weights: normal

Date/Time: 2024-01-15 16:57:28.51711





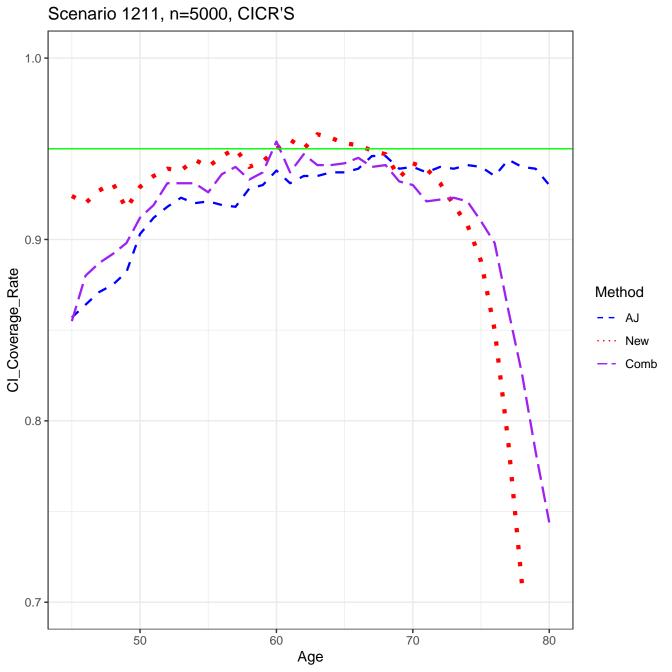
Scenario 1211, n=5000, SD'S 0.020 -0.015 -Method O.010 ΑJ New Comb 0.005 -0.000 -40 50 60 70 80 Age

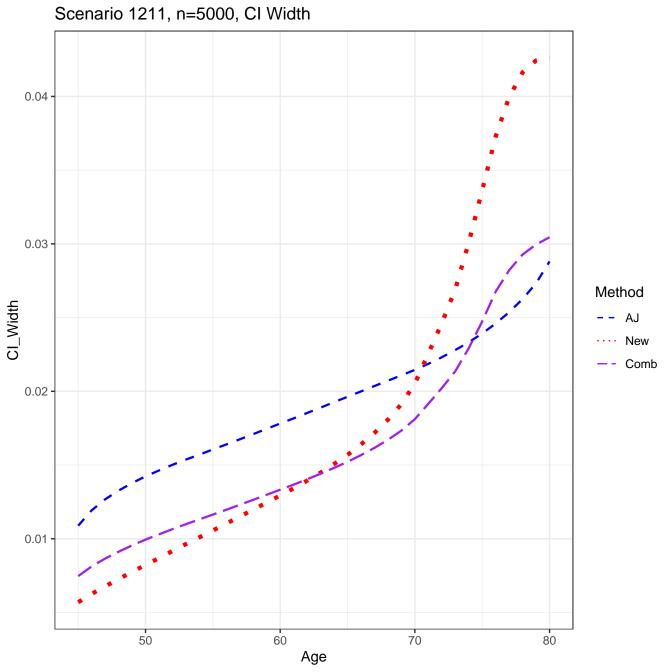


Scenario 1211, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method Empirical 0.004 Estimated Estimated-etm 0.002 -0.000 40 50 60 70 80 Age

Scenario 1211, n=5000, New Estimator, Empirical vs. Estimated SD's 0.020 -0.015 -Method O.010 Empirical Estimated 0.005 -0.000 50 60 70 40 80 Age

Scenario 1211, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.009 Method 0.006 -SD **Empirical** Estimated 0.003 0.000 -50 60 70 40 80 Age





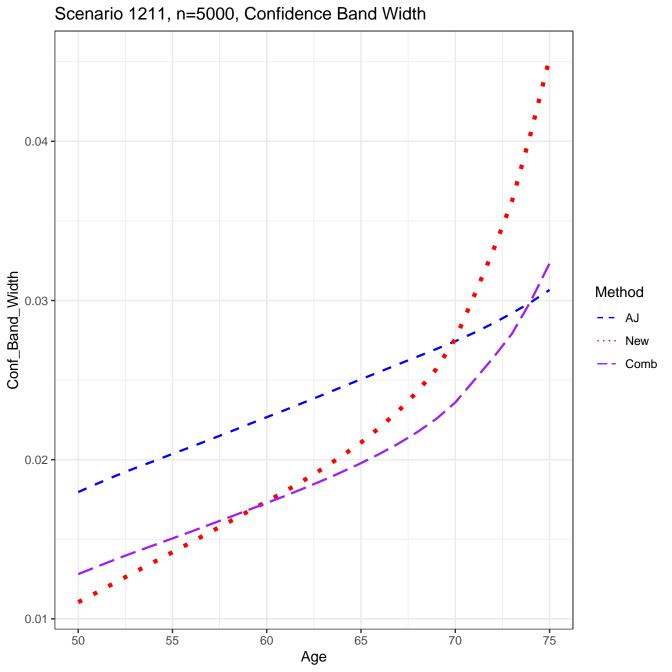
CONFIDENCE BAND COVERAGE RATES

Scenario: 1211

AJ: 0.914

new: 0.898

Combo: 0.905



SETTINGS

Scenario: 1212

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

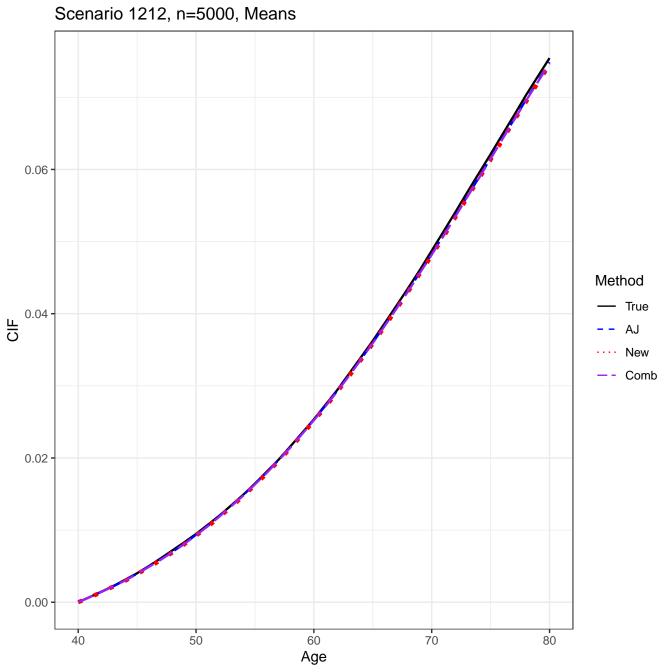
transformation: 0.5*pi – asin(sqrt(1-u))

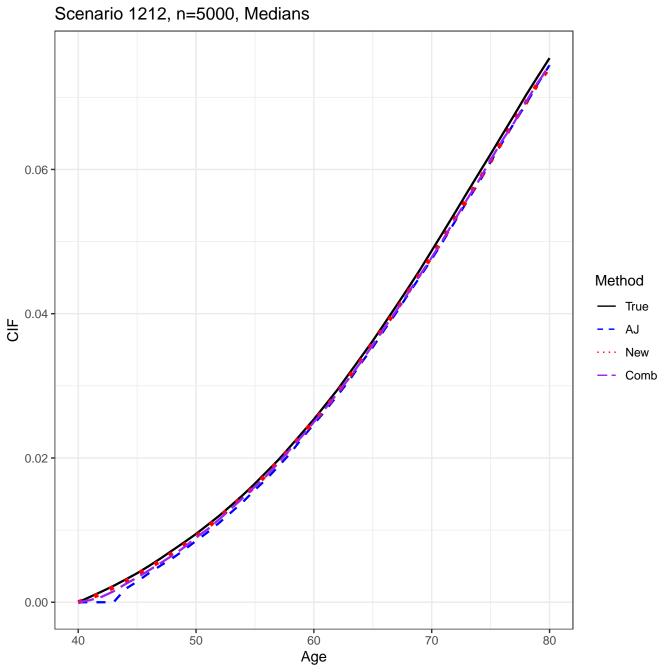
pointwise CI's done by: normal-theory

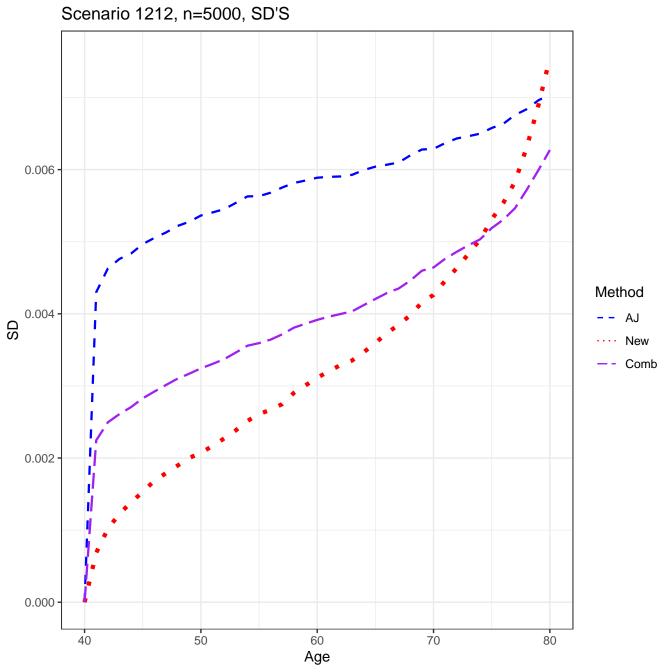
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-15 18:22:06.378713





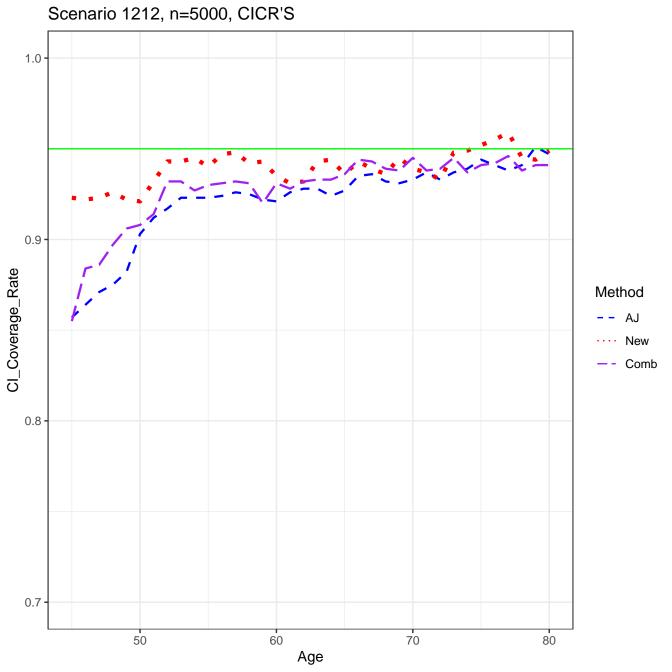


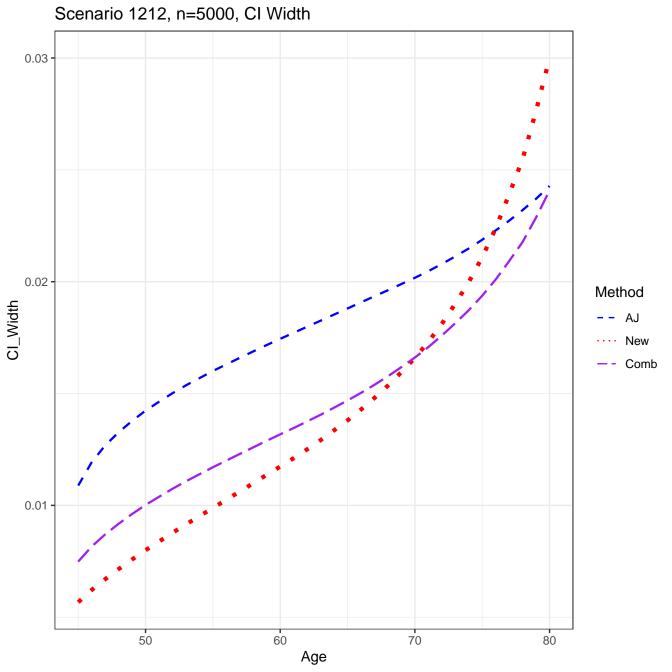
Scenario 1212, n=5000, IQR'S 0.0100 -0.0075 -Method <u> 연</u> 0.0050 -New - Comb 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1212, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.006 Method 0.004 Empirical SD Estimated Estimated-etm 0.002 -0.000 40 50 60 70 80 Age

Scenario 1212, n=5000, New Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method O.004 Empirical Estimated 0.002 0.000 50 60 70 40 80 Age

Scenario 1212, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.006 -0.004 Method **Empirical** Estimated 0.002 -0.000 -50 60 70 40 80 Age





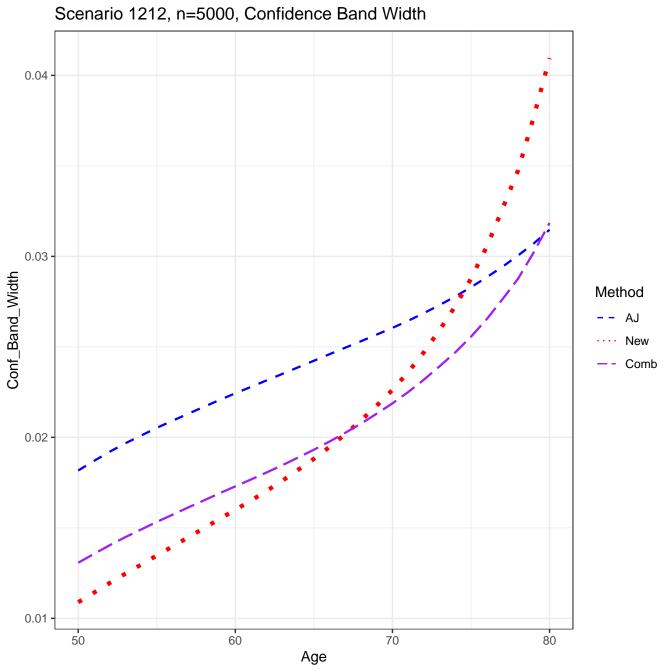
CONFIDENCE BAND COVERAGE RATES

Scenario: 1212

AJ: 0.922

new: 0.924

Combo: 0.919



SETTINGS

Scenario: 1221

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

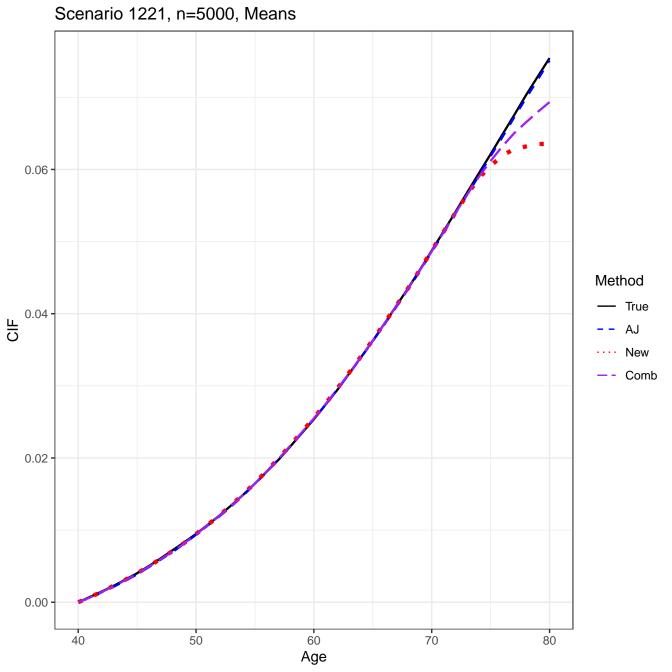
transformation: 0.5*pi – asin(sqrt(1–u))

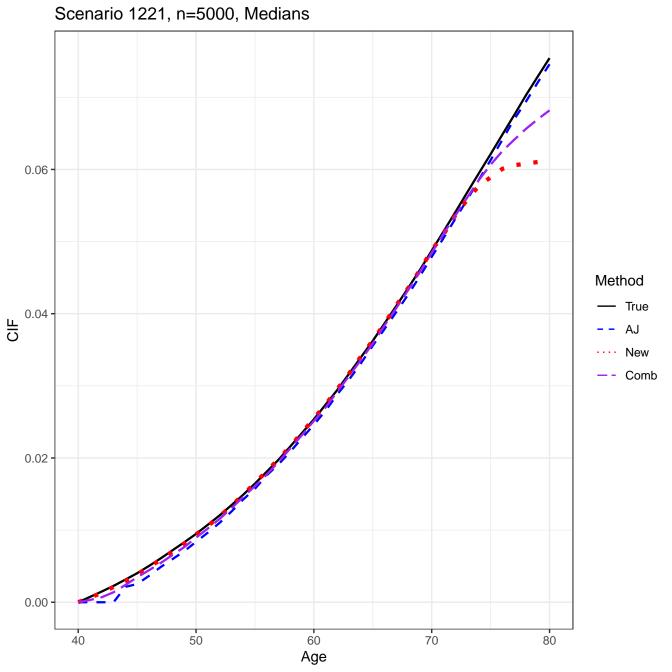
pointwise CI's done by: normal-theory

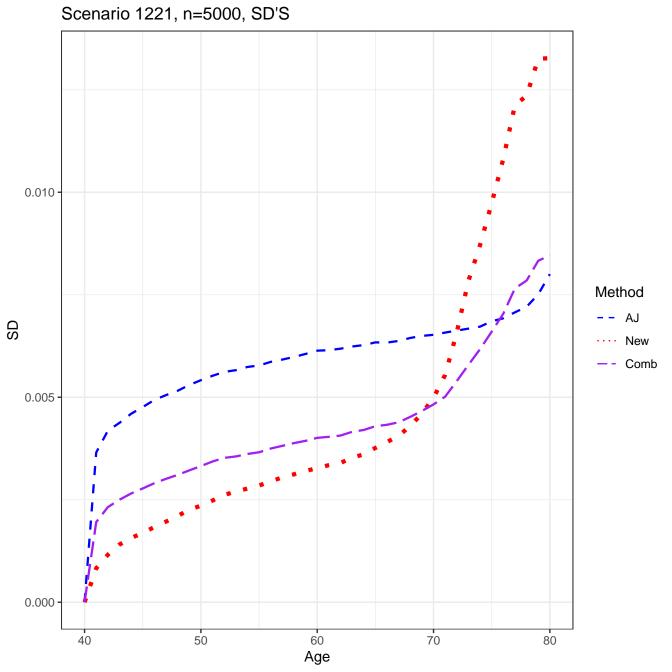
auxflg = FALSE

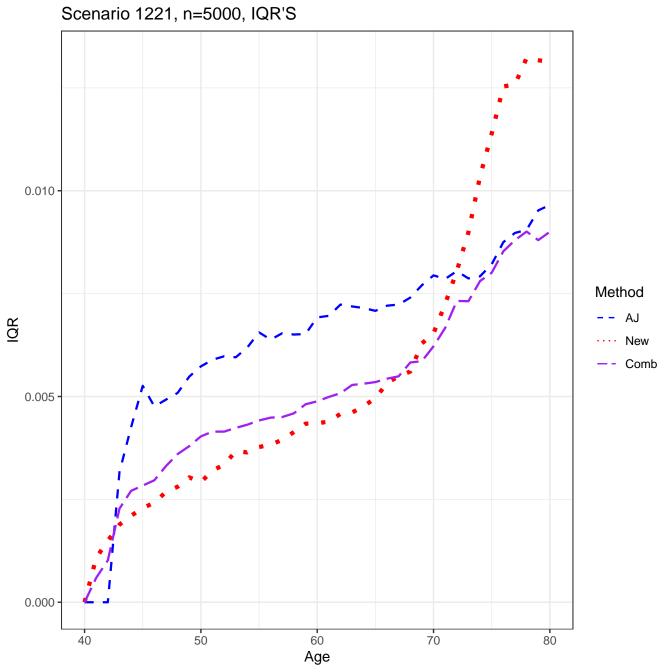
bootstrap weights: normal

Date/Time: 2024-01-15 19:37:09.356852





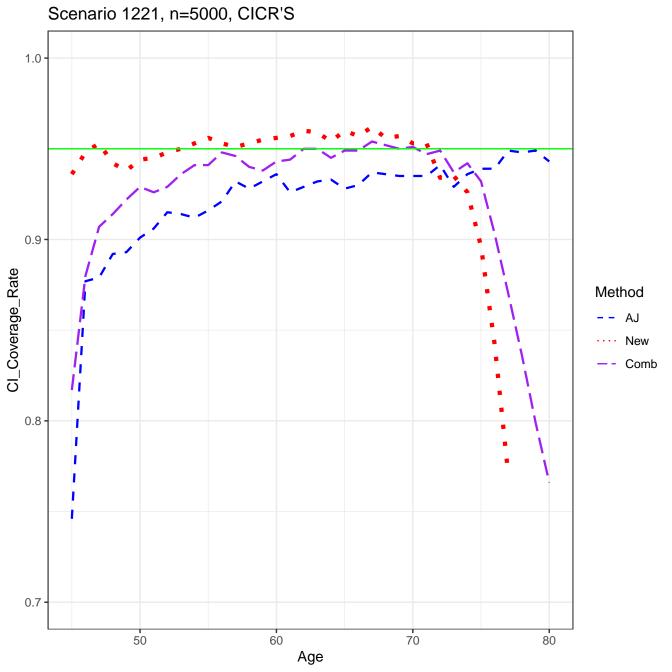




Scenario 1221, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method Empirical O.004 Estimated Estimated-etm 0.002 0.000 50 60 70 40 80 Age

Scenario 1221, n=5000, New Estimator, Empirical vs. Estimated SD's 0.010 -Method **Empirical** Estimated 0.005 -0.000 -50 60 70 40 80 Age

Scenario 1221, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.008 0.006 -Method **Empirical** 0.004 Estimated 0.002 -0.000 50 60 70 40 80 Age



Scenario 1221, n=5000, CI Width 0.04 -0.03 -Method Cl_Width New - Comb 0.02 0.01 -60 50 70 80 Age

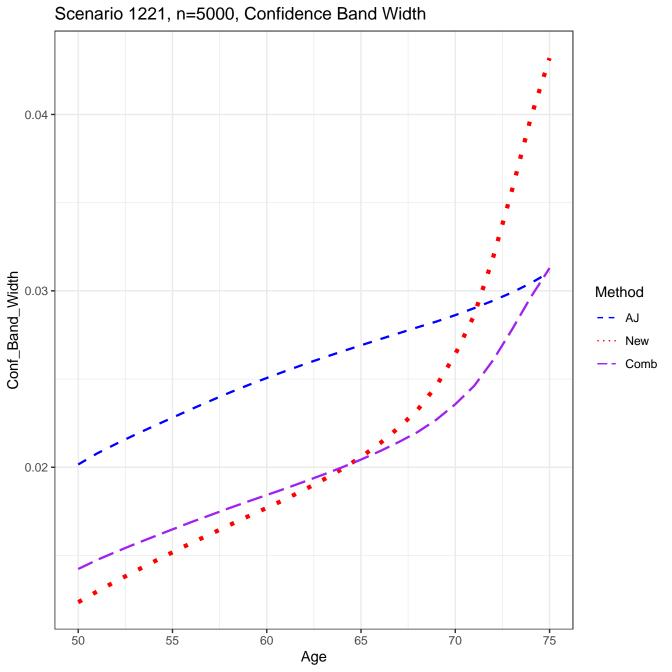
CONFIDENCE BAND COVERAGE RATES

Scenario: 1221

AJ: 0.916

new: 0.904

Combo: 0.922



SETTINGS

Scenario: 1222

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

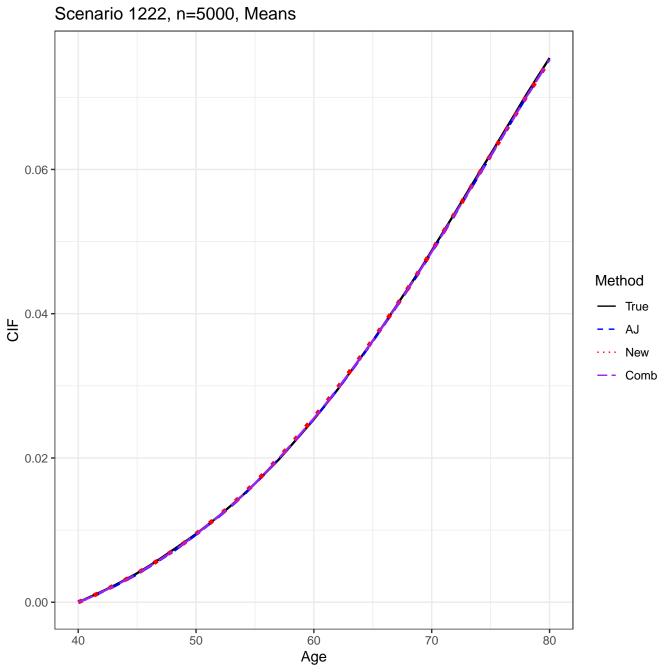
transformation: 0.5*pi – asin(sqrt(1-u))

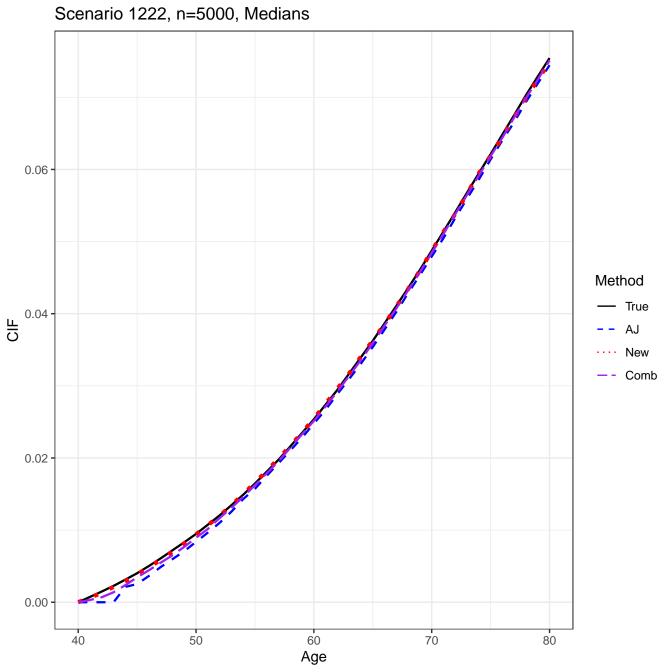
pointwise CI's done by: normal-theory

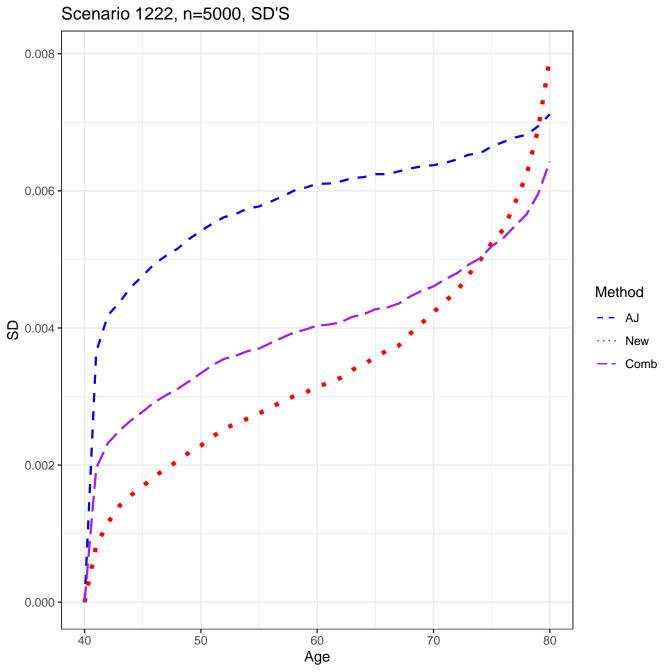
auxflg = FALSE

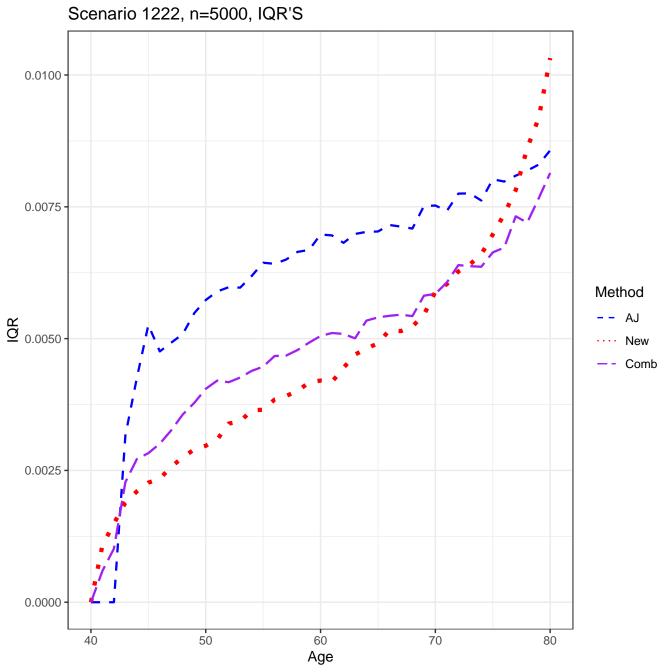
bootstrap weights: normal

Date/Time: 2024-01-15 20:59:00.589156





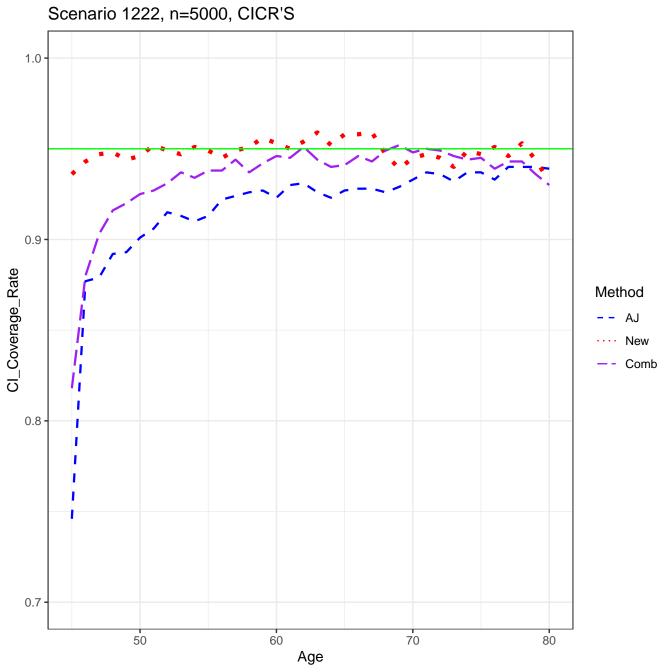




Scenario 1222, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.006 Method 0.004 -Empirical SD Estimated Estimated-etm 0.002 -0.000 50 60 70 40 80 Age

Scenario 1222, n=5000, New Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method 0.004 Empirical Estimated 0.002 0.000 60 50 70 40 80 Age

Scenario 1222, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.006 0.004 -Method **Empirical** Estimated 0.002 0.000 -50 60 70 40 80 Age



Scenario 1222, n=5000, CI Width 0.030 -0.025 0.020 Method Cl_Width AJ New Comb 0.015 0.010 -50 60 70 80 Age

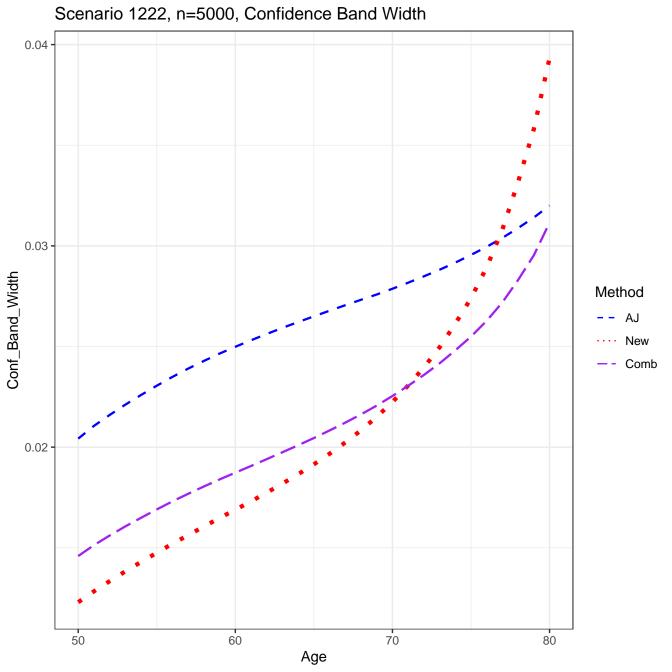
CONFIDENCE BAND COVERAGE RATES

Scenario: 1222

AJ: 0.914

new: 0.929

Combo: 0.927



SETTINGS

Scenario: 2111

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

transformation: 0.5*pi - asin(sqrt(1-u))

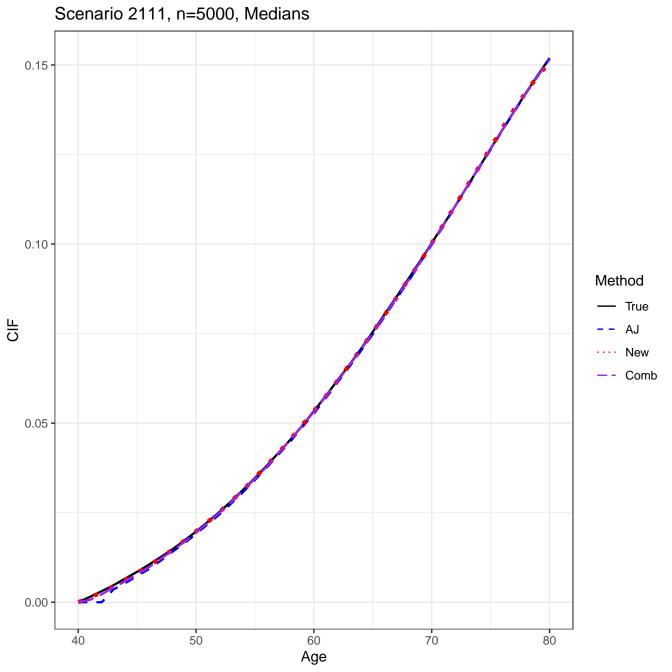
pointwise CI's done by: normal-theory

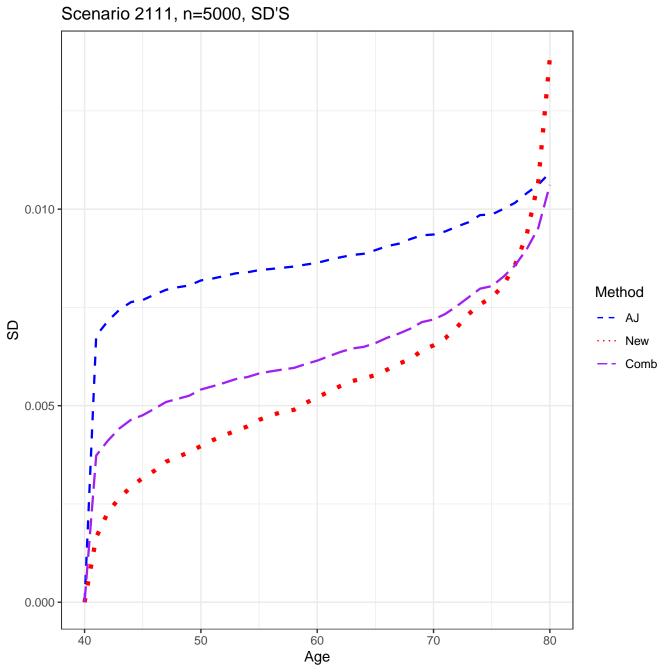
auxflg = FALSE

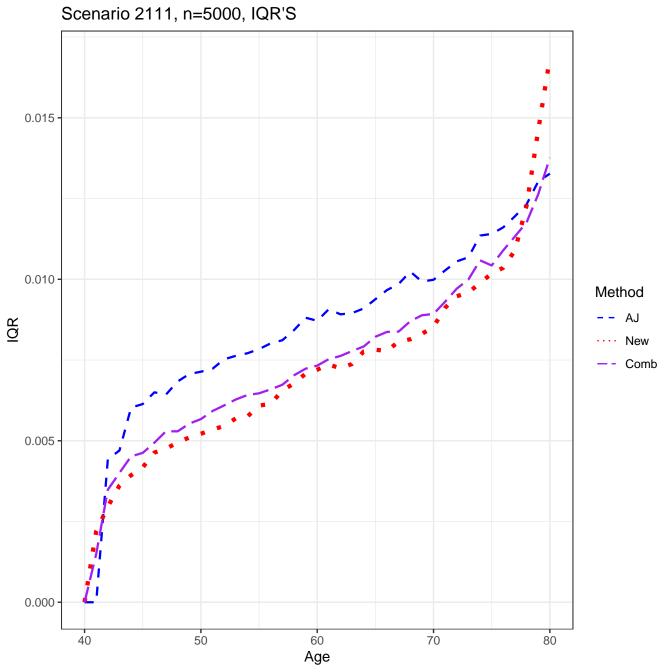
bootstrap weights: normal

Date/Time: 2024-01-15 22:15:54.078607

Scenario 2111, n=5000, Means 0.15 -0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age



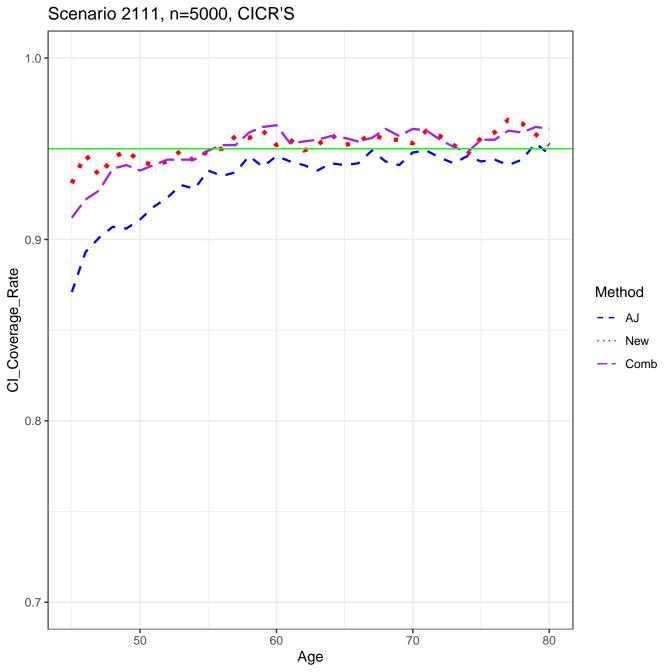


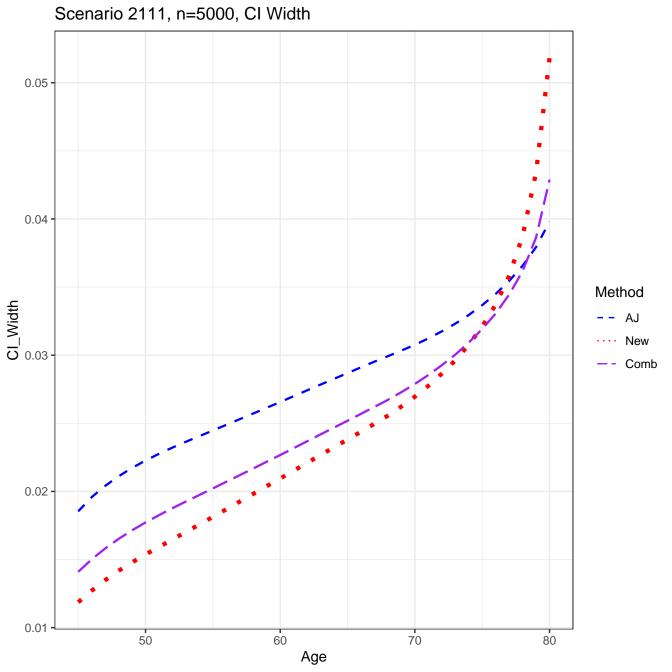


Scenario 2111, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.009 Method 0.006 -Empirical SD Estimated Estimated-etm 0.003 0.000 50 60 70 40 80 Age

Scenario 2111, n=5000, New Estimator, Empirical vs. Estimated SD's 0.010 -Method **Empirical** Estimated 0.005 -0.000 -60 50 70 40 80 Age

Scenario 2111, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.009 Method 0.006 -SD **Empirical** Estimated 0.003 0.000 -50 60 70 40 80 Age





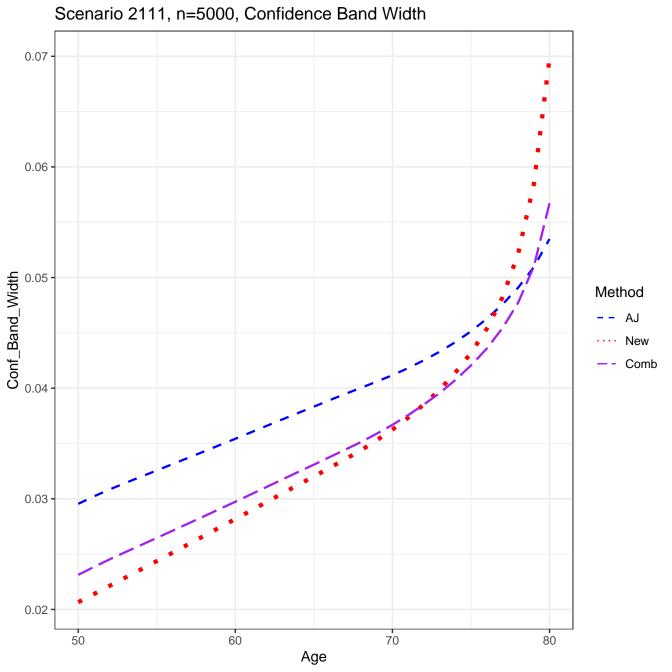
CONFIDENCE BAND COVERAGE RATES

Scenario: 2111

AJ: 0.939

new: 0.945

Combo: 0.956



SETTINGS

Scenario: 2112

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

transformation: 0.5*pi – asin(sqrt(1-u))

pointwise CI's done by: normal-theory

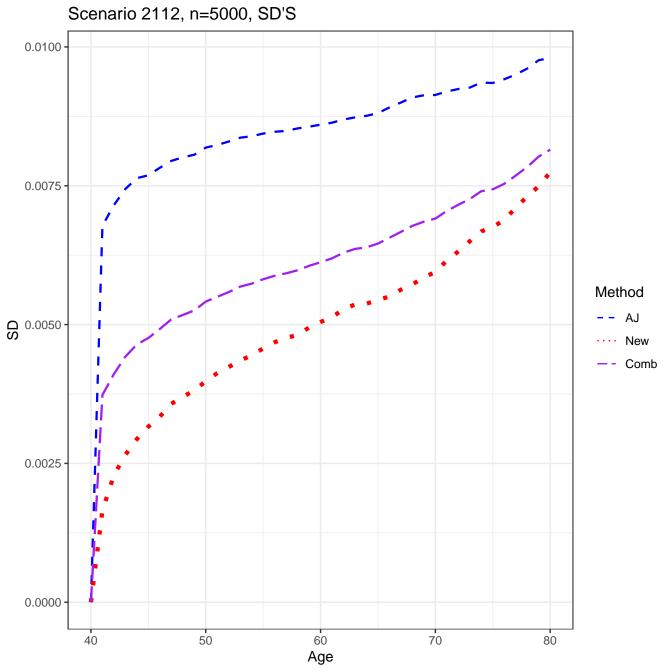
auxflg = FALSE

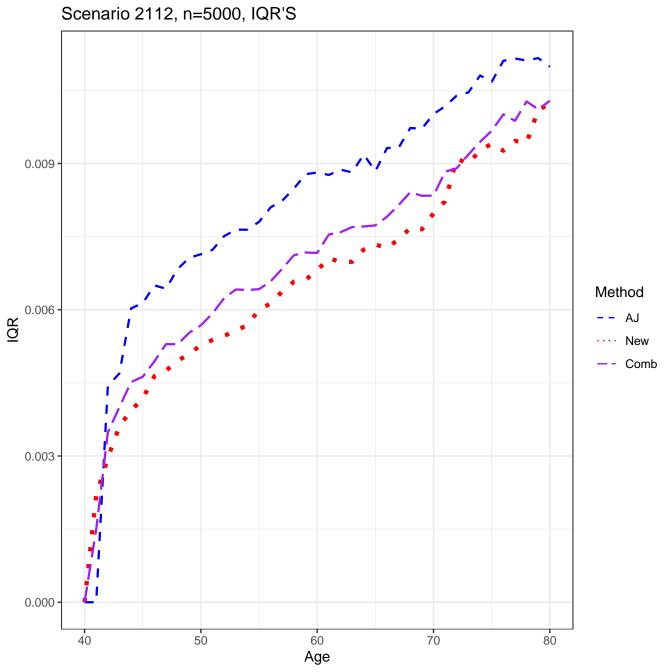
bootstrap weights: normal

Date/Time: 2024-01-16 13:28:31.641316

Scenario 2112, n=5000, Means 0.15 0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2112, n=5000, Medians 0.15 0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

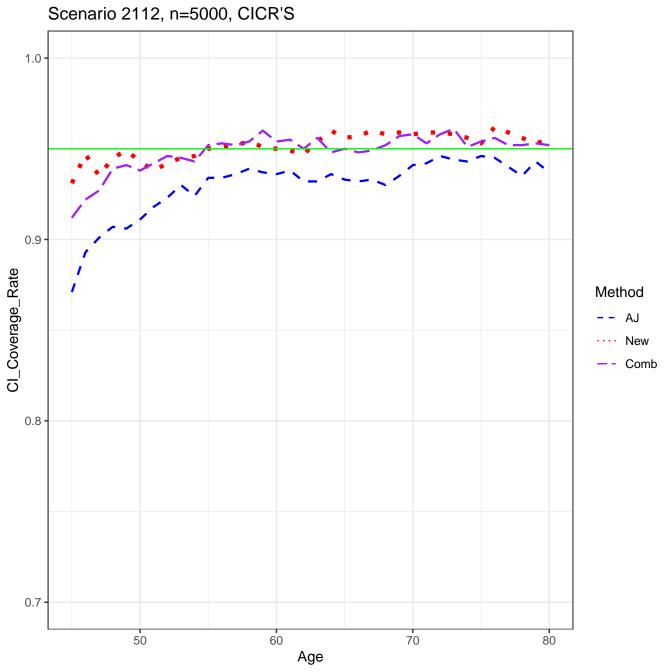


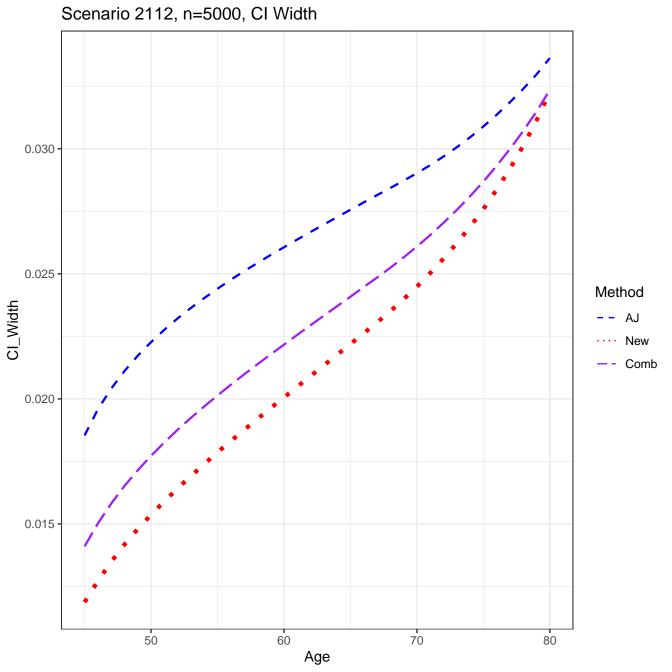


Scenario 2112, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.0100 -0.0075 -Method Empirical O.0050 Estimated Estimated-etm 0.0025 0.0000 -50 60 70 40 80 Age

Scenario 2112, n=5000, New Estimator, Empirical vs. Estimated SD's 0.008 0.006 -Method S _{0.004}. **Empirical** Estimated 0.002 0.000 -50 60 70 40 80 Age

Scenario 2112, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method S _{0.004}. **Empirical** Estimated 0.002 0.000 -50 60 70 40 80 Age





CONFIDENCE BAND COVERAGE RATES

Scenario: 2112

AJ: 0.932

new: 0.951

Combo: 0.951

Scenario 2112, n=5000, Confidence Band Width 0.045 -0.040 Conf_Band_Width Method New Comb 0.025 -0.020 50 60 70 80 Age

SETTINGS

Scenario: 2121

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

transformation: 0.5*pi – asin(sqrt(1-u))

pointwise CI's done by: normal-theory

auxflg = FALSE

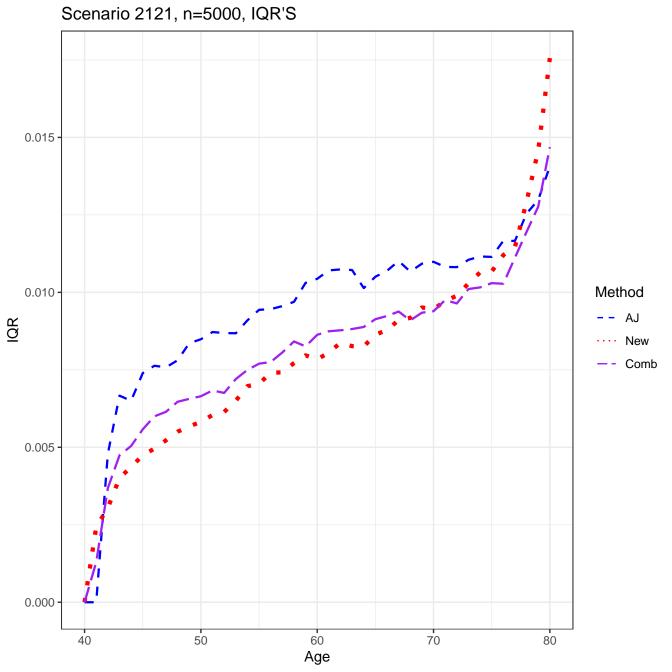
bootstrap weights: normal

Date/Time: 2024-01-16 17:25:02.277259

Scenario 2121, n=5000, Means 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2121, n=5000, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

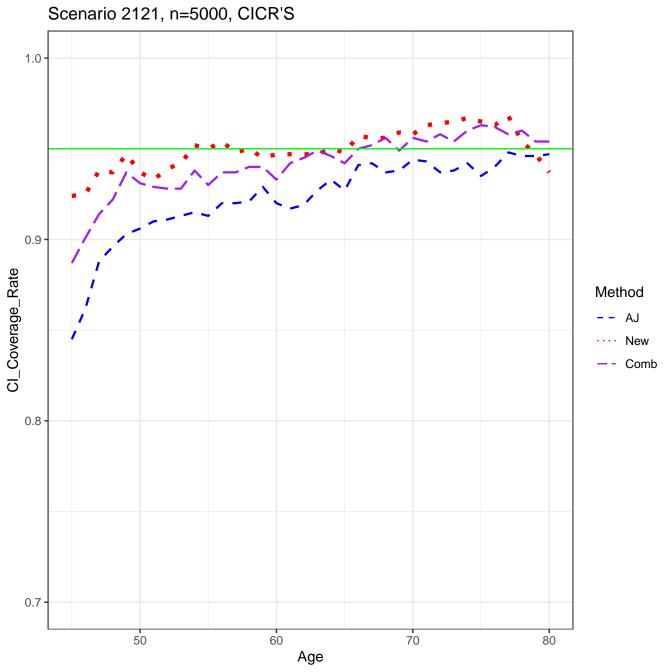
Scenario 2121, n=5000, SD'S 0.015 -0.010 -Method ΑJ SD New Comb 0.005 -0.000 -40 50 60 70 80 Age

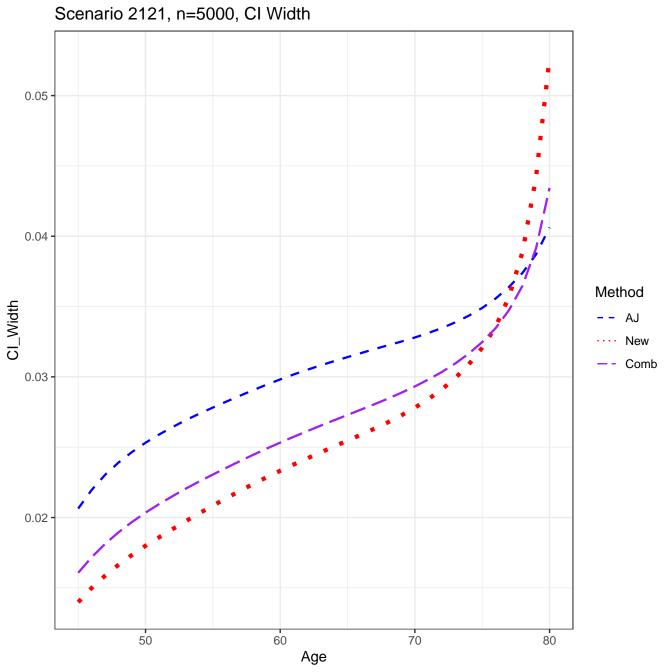


Scenario 2121, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.0125 -0.0100 0.0075 -Method Empirical Estimated Estimated-etm 0.0050 -0.0025 -0.0000 -60 50 70 40 80 Age

Scenario 2121, n=5000, New Estimator, Empirical vs. Estimated SD's 0.015 -0.010 -Method Empirical Estimated 0.005 -0.000 -60 50 70 40 80 Age

Scenario 2121, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.012 0.009 Method O.006 -Empirical Estimated 0.003 0.000 -50 60 70 40 80 Age





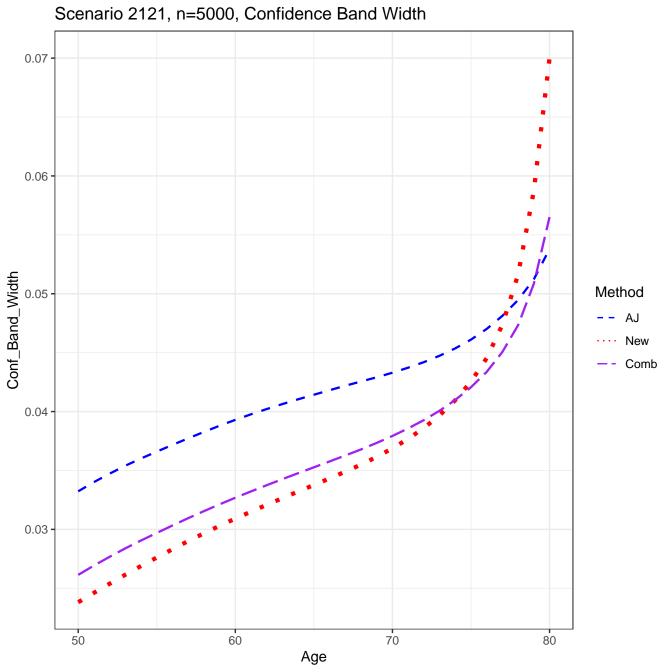
CONFIDENCE BAND COVERAGE RATES

Scenario: 2121

AJ: 0.918

new: 0.939

Combo: 0.935



SETTINGS

Scenario: 2122

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

transformation: 0.5*pi - asin(sqrt(1-u))

pointwise CI's done by: normal-theory

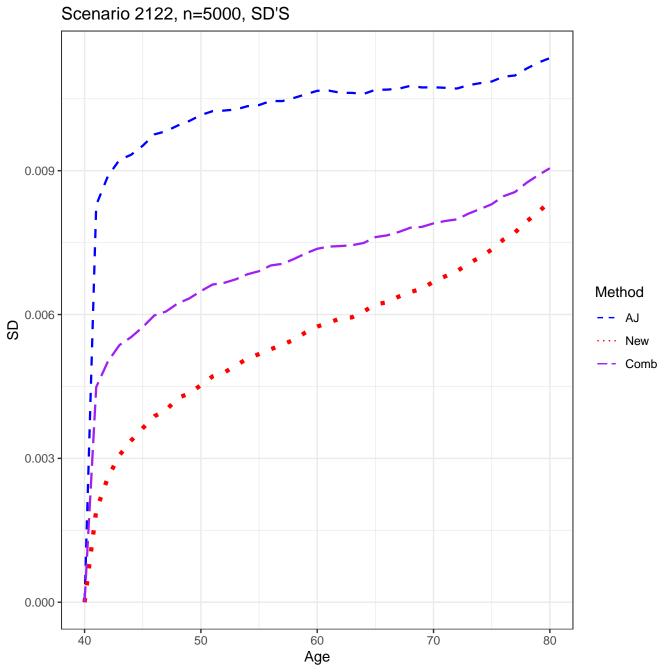
auxflg = FALSE

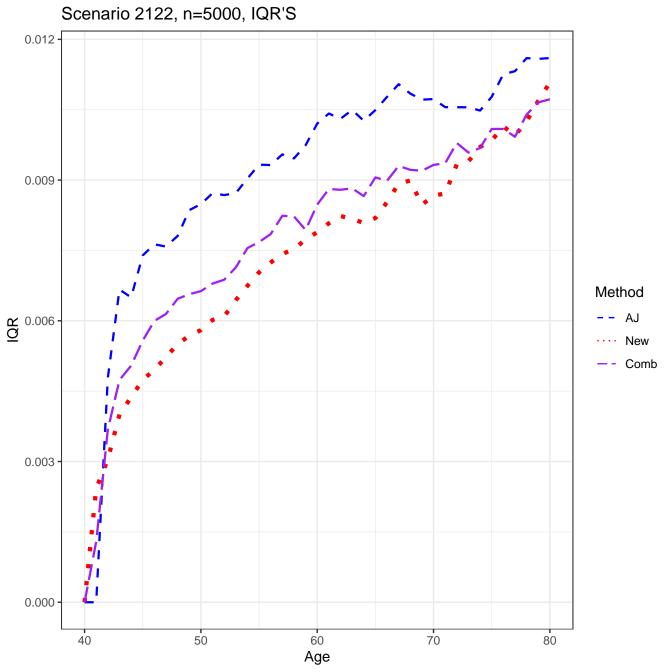
bootstrap weights: normal

Date/Time: 2024-01-16 18:55:05.168198

Scenario 2122, n=5000, Means 0.15 -0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2122, n=5000, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

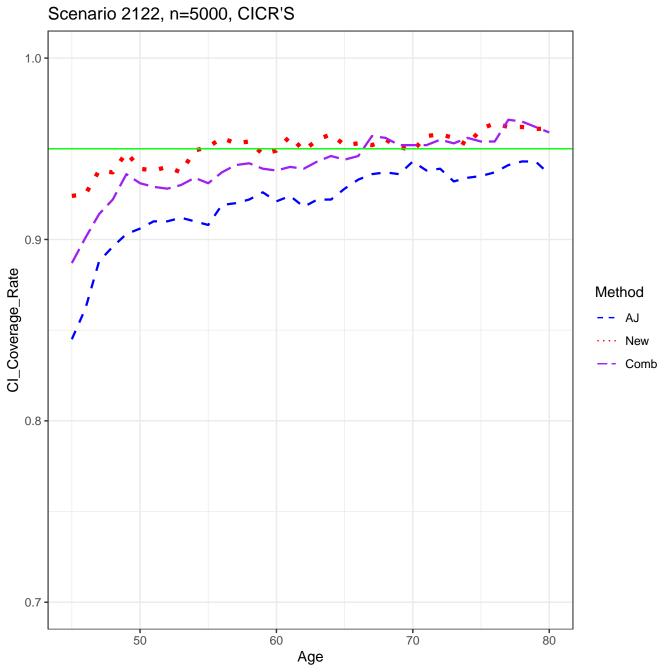


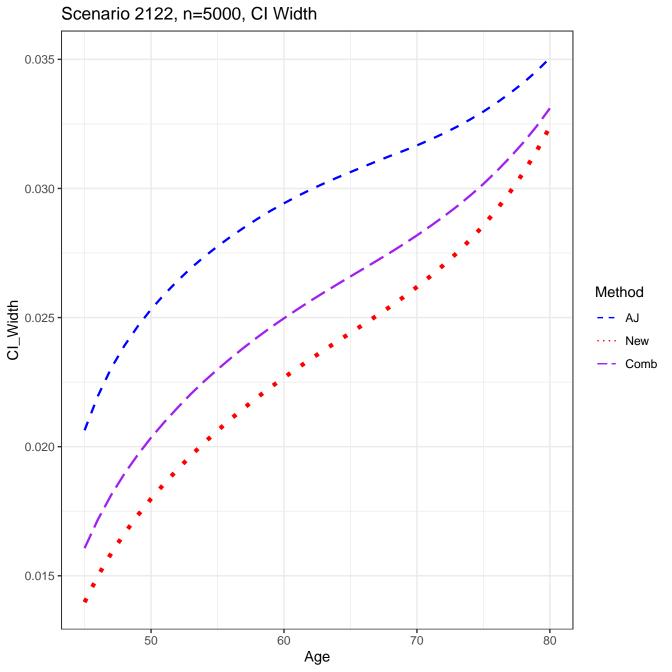


Scenario 2122, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.009 Method 0.006 -Empirical SD Estimated Estimated-etm 0.003 -0.000 50 70 60 40 80 Age

Scenario 2122, n=5000, New Estimator, Empirical vs. Estimated SD's 0.008 -0.006 Method S _{0.004} J Empirical Estimated 0.002 0.000 -50 60 70 40 80 Age

Scenario 2122, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.0075 -0.0050 Method SD **Empirical** Estimated 0.0025 -0.0000 -50 60 70 40 80 Age





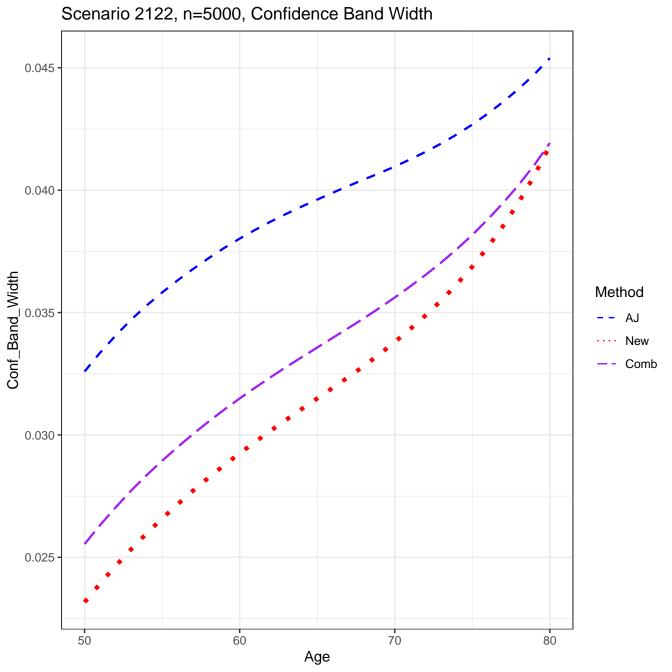
CONFIDENCE BAND COVERAGE RATES

Scenario: 2122

AJ: 0.916

new: 0.946

Combo: 0.936



SETTINGS

Scenario: 2211

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

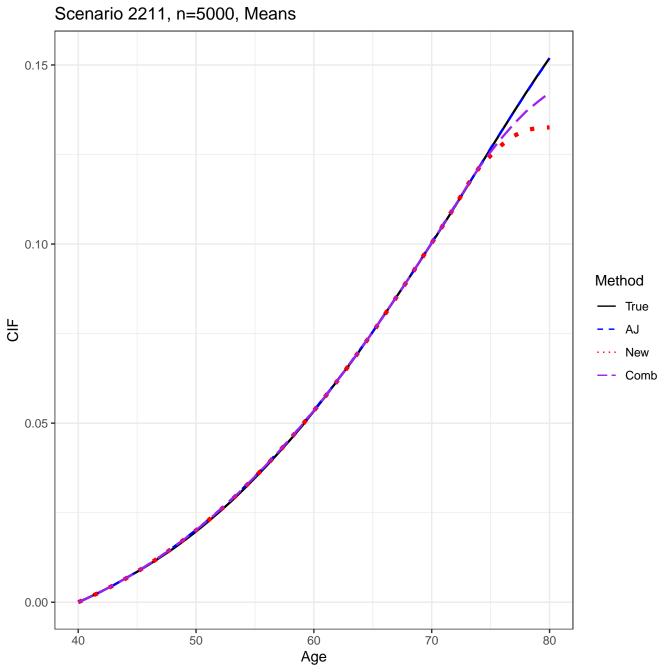
transformation: 0.5*pi – asin(sqrt(1-u))

pointwise CI's done by: normal-theory

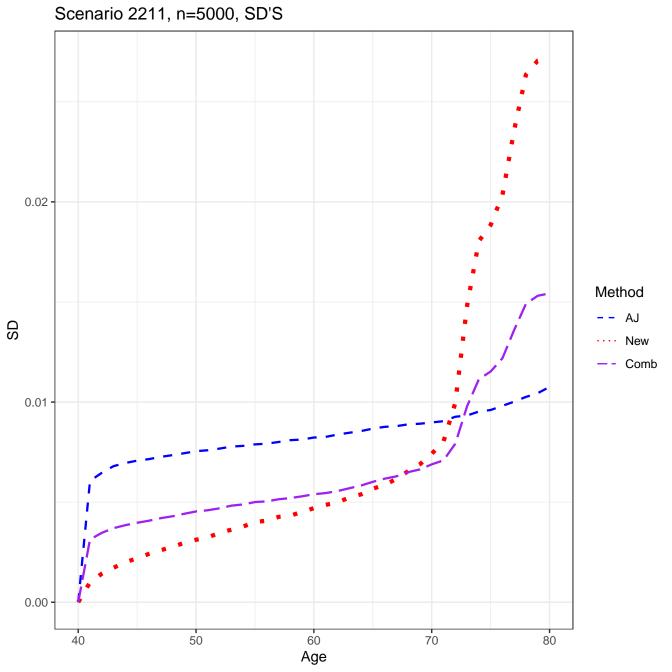
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-16 20:12:20.803203



Scenario 2211, n=5000, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

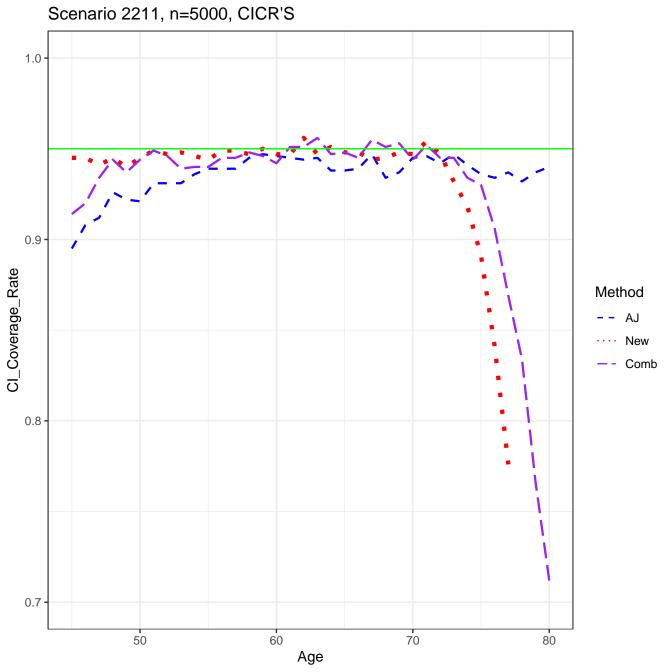


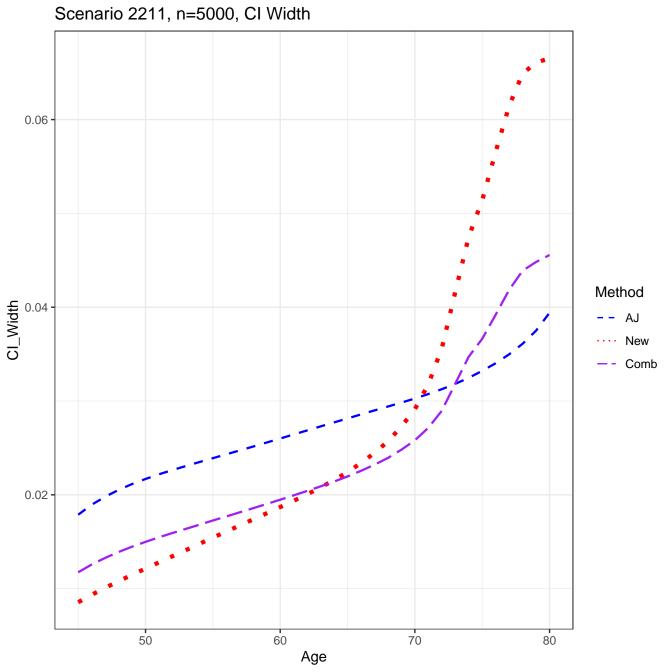
Scenario 2211, n=5000, IQR'S 0.020 0.015 -Method <u>~</u> 0.010 -New - Comb 0.005 -0.000 40 50 60 70 80 Age

Scenario 2211, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.009 Method 0.006 Empirical SD Estimated Estimated-etm 0.003 0.000 50 60 70 40 80 Age

Scenario 2211, n=5000, New Estimator, Empirical vs. Estimated SD's 0.02 Method **Empirical** Estimated 0.01 -0.00 70 50 60 40 80 Age

Scenario 2211, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.015 -0.010 -Method **Empirical** Estimated 0.005 0.000 -50 60 70 40 80 Age





CONFIDENCE BAND COVERAGE RATES

Scenario: 2211

AJ: 0.937

new: 0.899

Combo: 0.932

Scenario 2211, n=5000, Confidence Band Width 0.07 0.06 -0.05 -Conf_Band_Width Method New Comb 0.03 -0.02 -55 60 65 70 75 50 Age

SETTINGS

Scenario: 2212

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

transformation: 0.5*pi – asin(sqrt(1-u))

pointwise CI's done by: normal-theory

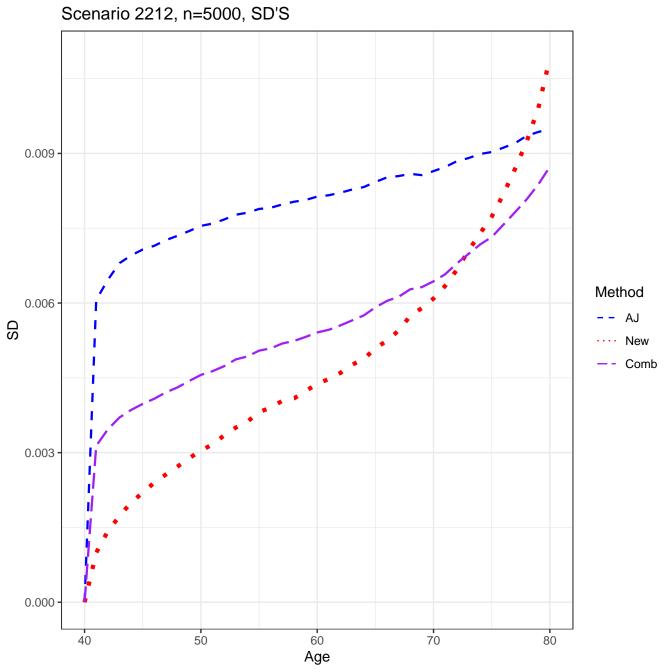
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-16 21:47:34.849365

Scenario 2212, n=5000, Means 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2212, n=5000, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

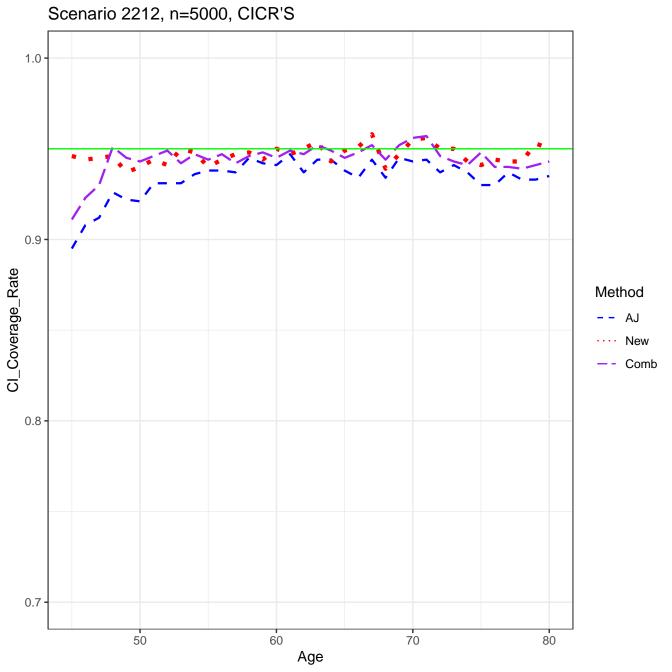


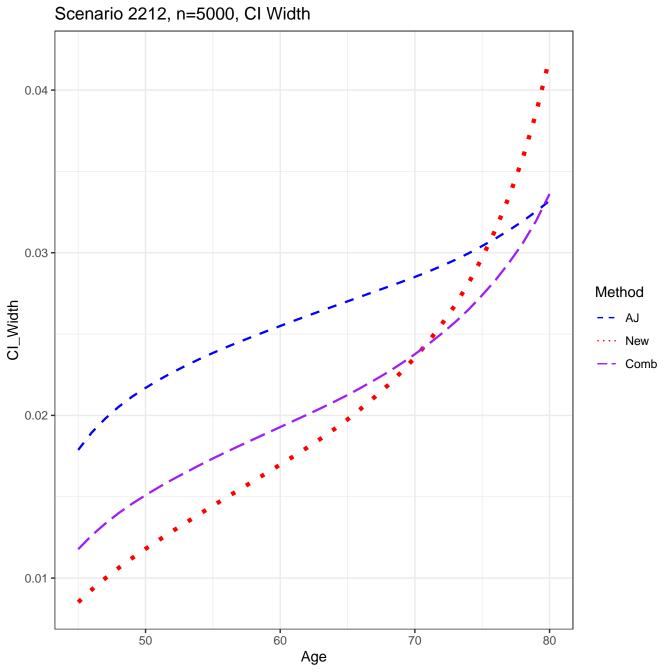
Scenario 2212, n=5000, IQR'S 0.015 -0.010 -Method New - Comb 0.005 -0.000 -40 50 60 70 80 Age

Scenario 2212, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.0075 -Method 0.0050 -Empirical SD Estimated Estimated-etm 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 2212, n=5000, New Estimator, Empirical vs. Estimated SD's 0.009 0.006 Method SD **Empirical** Estimated 0.003 0.000 -60 50 70 40 80 Age

Scenario 2212, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.0075 -0.0050 -Method SD **Empirical** Estimated 0.0025 -0.0000 -50 60 70 40 80 Age





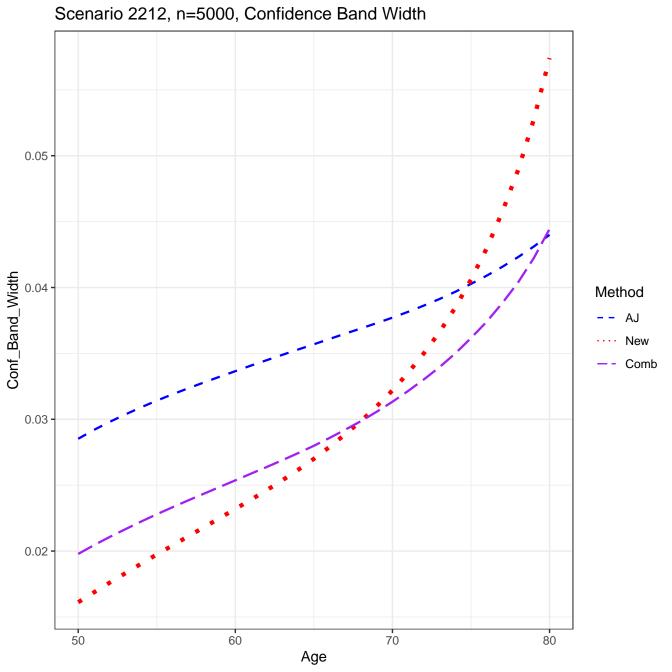
CONFIDENCE BAND COVERAGE RATES

Scenario: 2212

AJ: 0.932

new: 0.936

Combo: 0.937



SETTINGS

Scenario: 2221

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

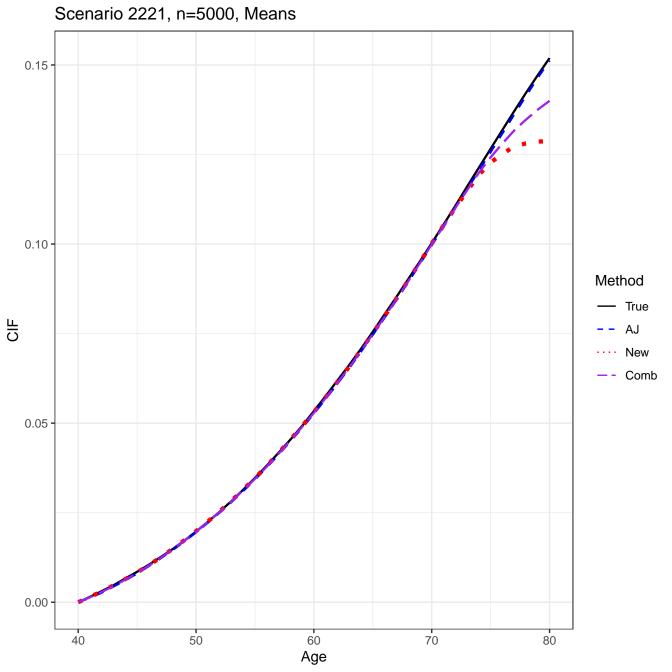
transformation: 0.5*pi – asin(sqrt(1-u))

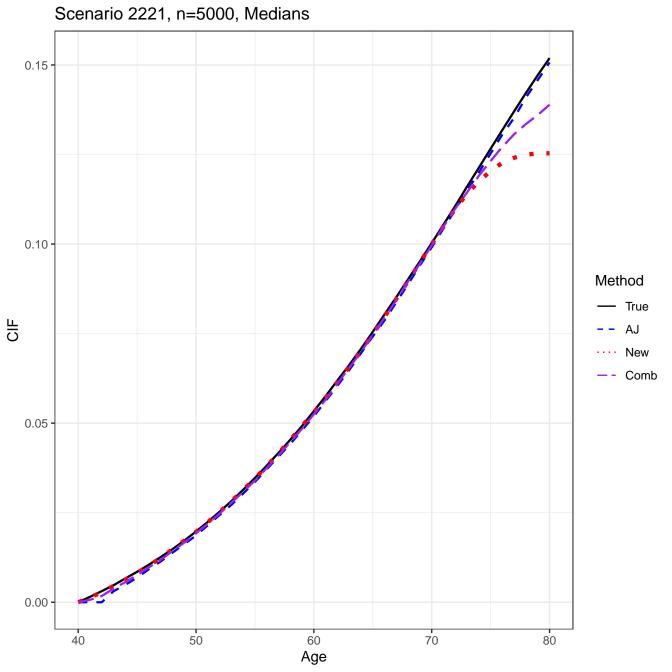
pointwise CI's done by: normal-theory

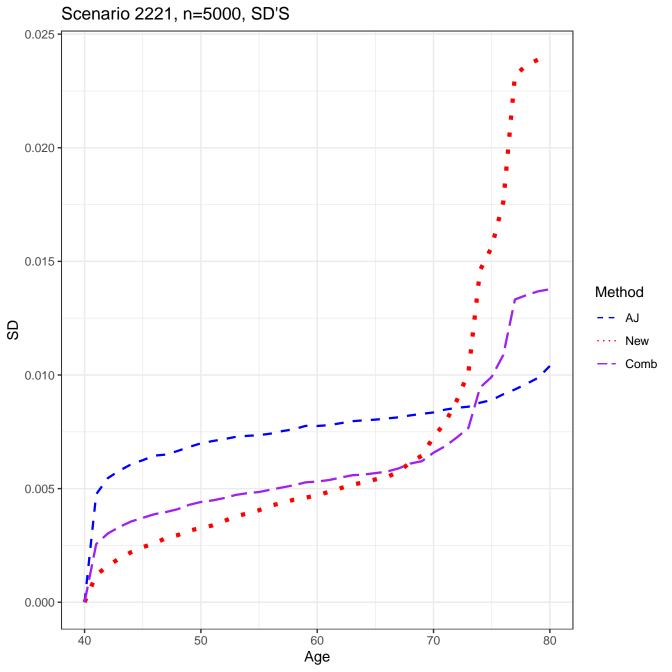
auxflg = FALSE

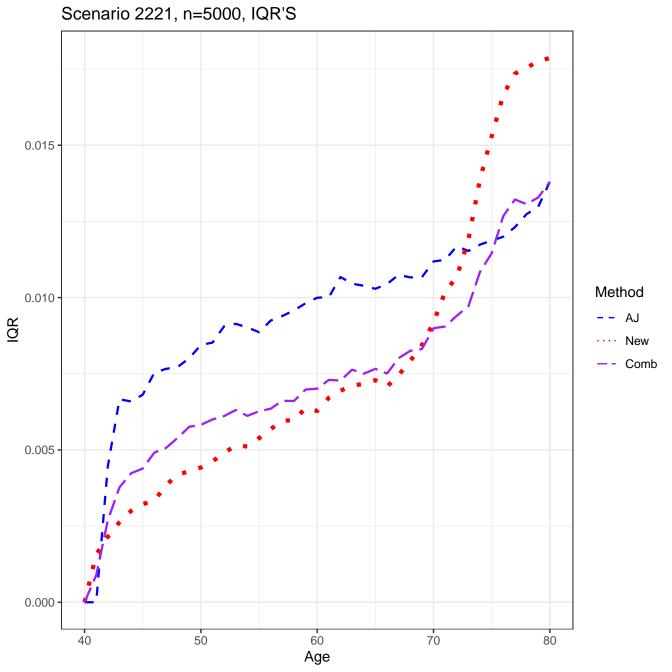
bootstrap weights: normal

Date/Time: 2024-01-16 23:07:22.067395





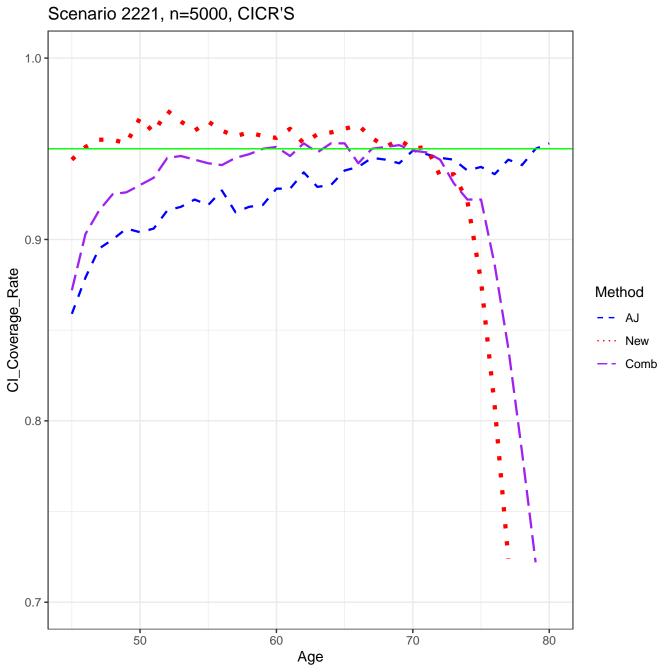


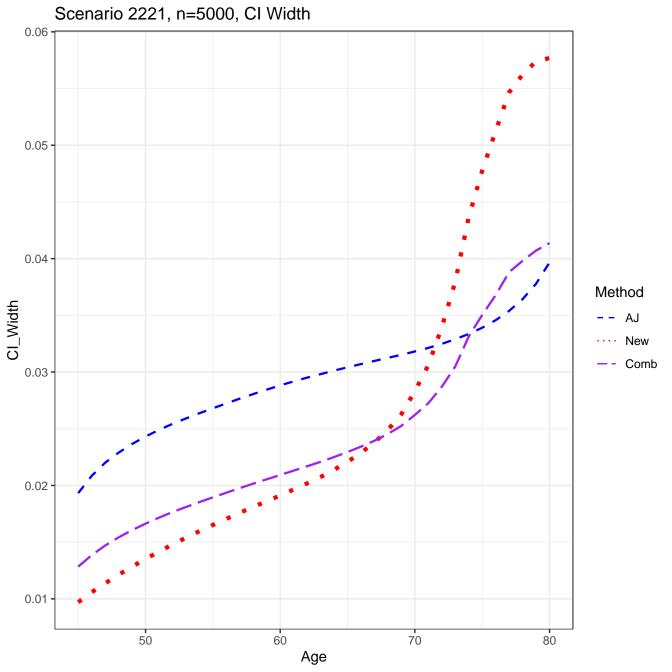


Scenario 2221, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.009 Method 0.006 -Empirical SD Estimated Estimated-etm 0.003 0.000 50 70 60 40 80 Age

Scenario 2221, n=5000, New Estimator, Empirical vs. Estimated SD's 0.025 0.020 0.015 -Method **Empirical** Estimated 0.010 0.005 0.000 50 60 70 40 80 Age

Scenario 2221, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.010 -Method **Empirical** Estimated 0.005 -0.000 -50 60 70 40 80 Age





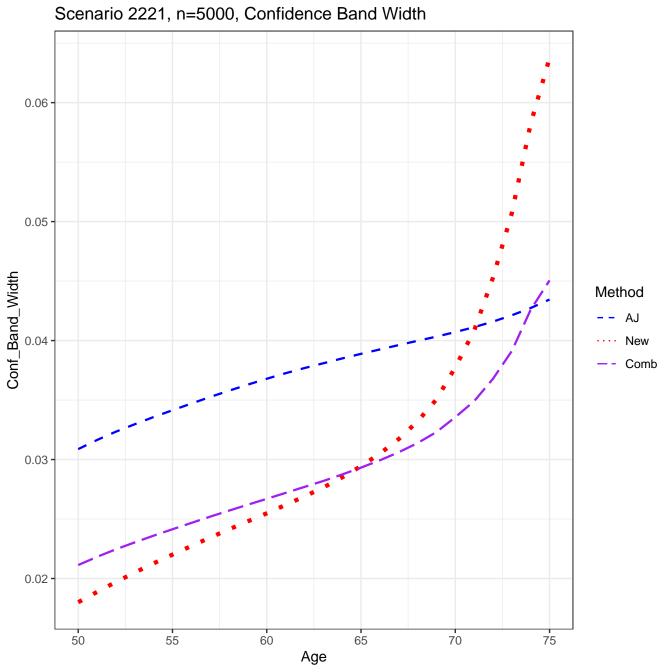
CONFIDENCE BAND COVERAGE RATES

Scenario: 2221

AJ: 0.928

new: 0.918

Combo: 0.911



Scenario: 2222

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

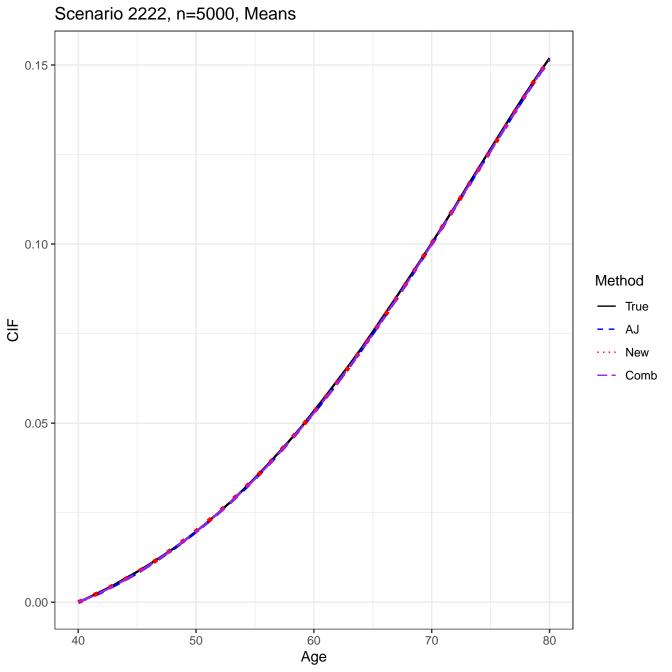
transformation: 0.5*pi – asin(sqrt(1–u))

pointwise CI's done by: normal-theory

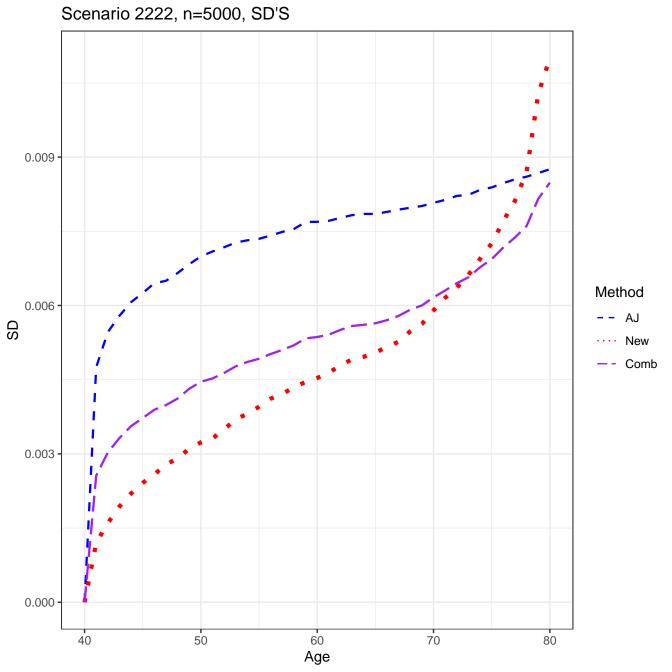
auxflg = FALSE

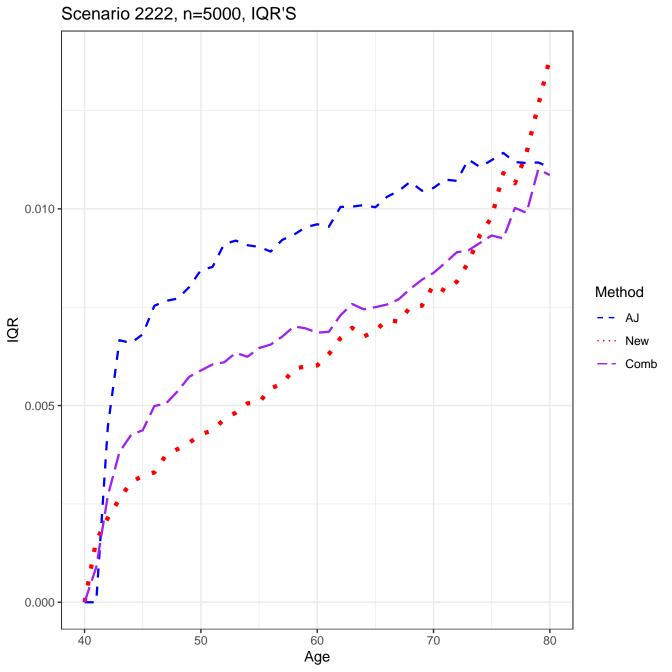
bootstrap weights: normal

Date/Time: 2024-01-17 14:13:45.342506



Scenario 2222, n=5000, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

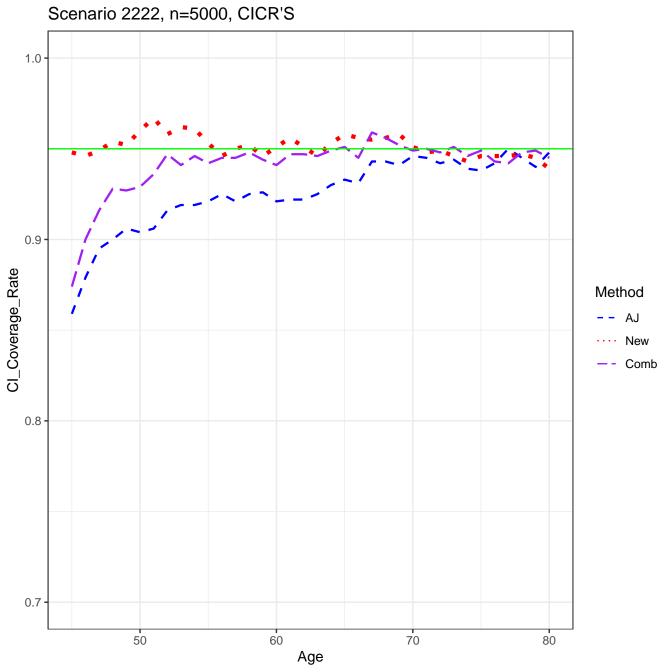


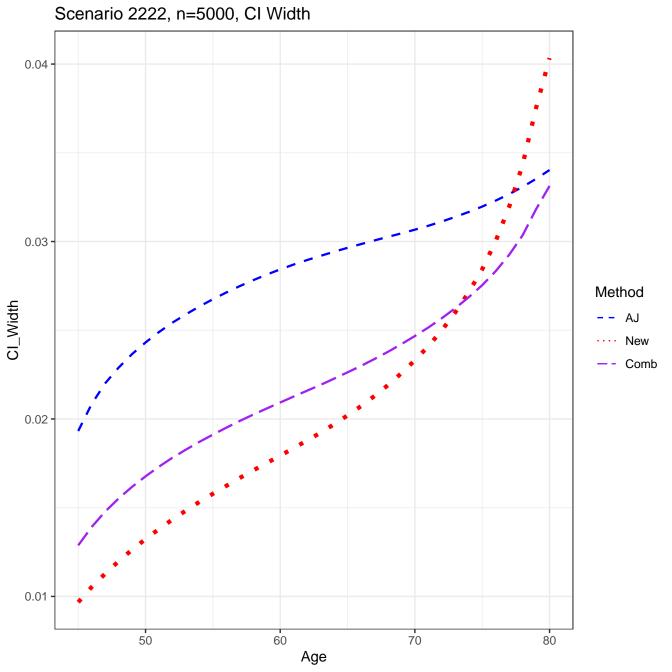


Scenario 2222, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.0075 -Method 0.0050 -Empirical SD **Estimated** Estimated-etm 0.0025 -0.0000 -60 50 70 40 80 Age

Scenario 2222, n=5000, New Estimator, Empirical vs. Estimated SD's 0.009 Method 0.006 -SD **Empirical** Estimated 0.003 0.000 -60 50 70 40 80 Age

Scenario 2222, n=5000, Combined Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method **Empirical** 0.004 Estimated 0.002 0.000 -50 60 70 40 80 Age





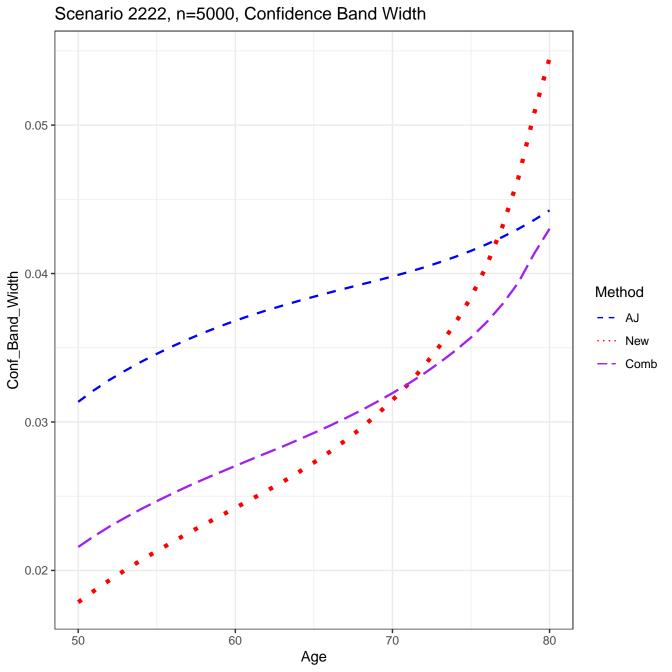
CONFIDENCE BAND COVERAGE RATES

Scenario: 2222

AJ: 0.931

new: 0.946

Combo: 0.931



Scenario: 3111

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

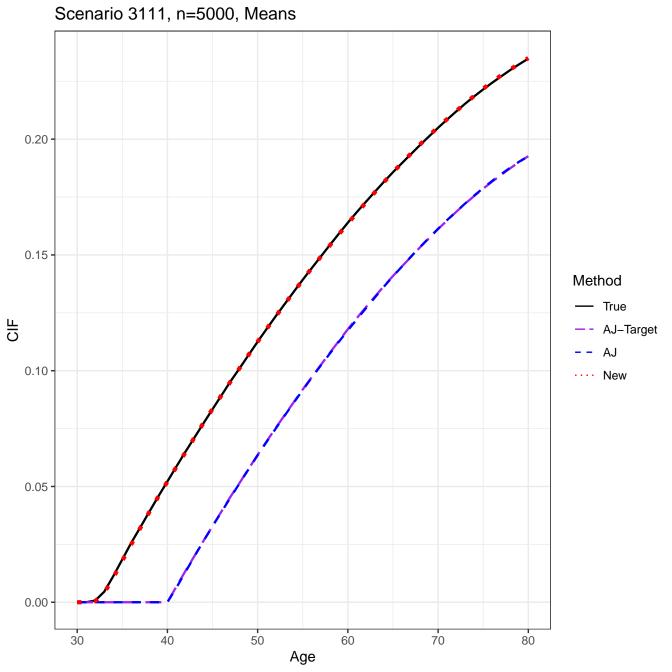
transformation: 0.5*pi – asin(sqrt(1-u))

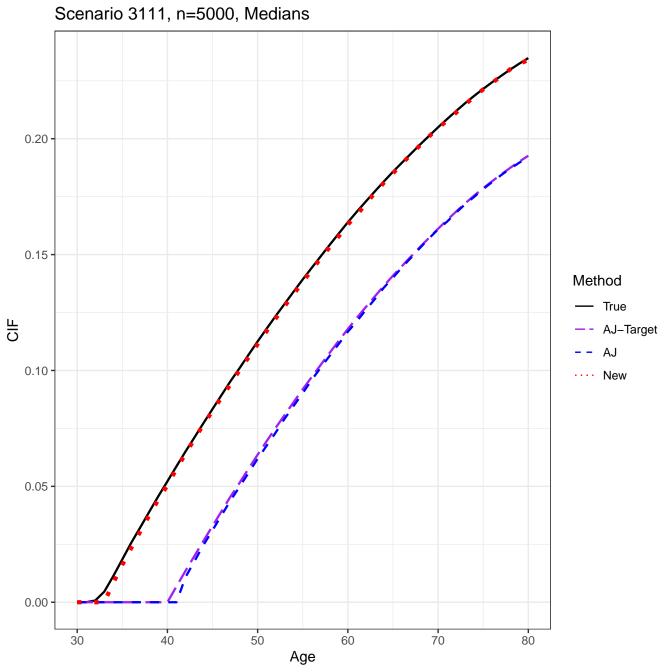
pointwise CI's done by: normal-theory

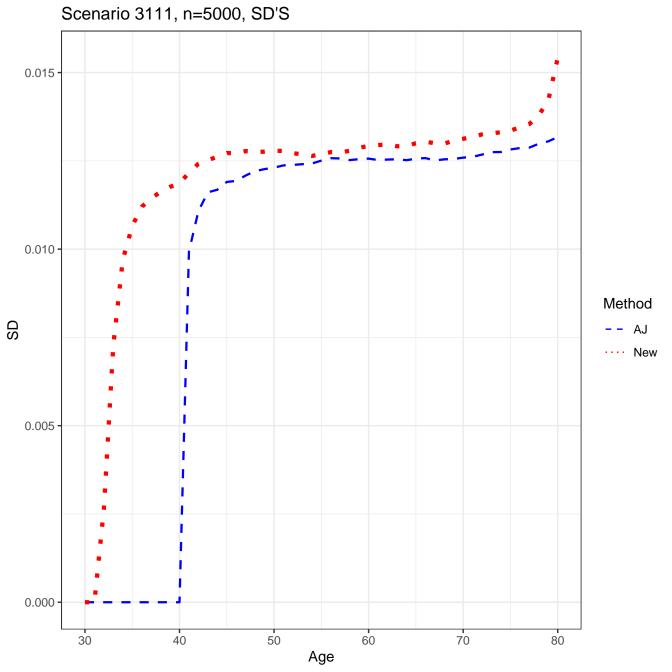
auxflg = FALSE

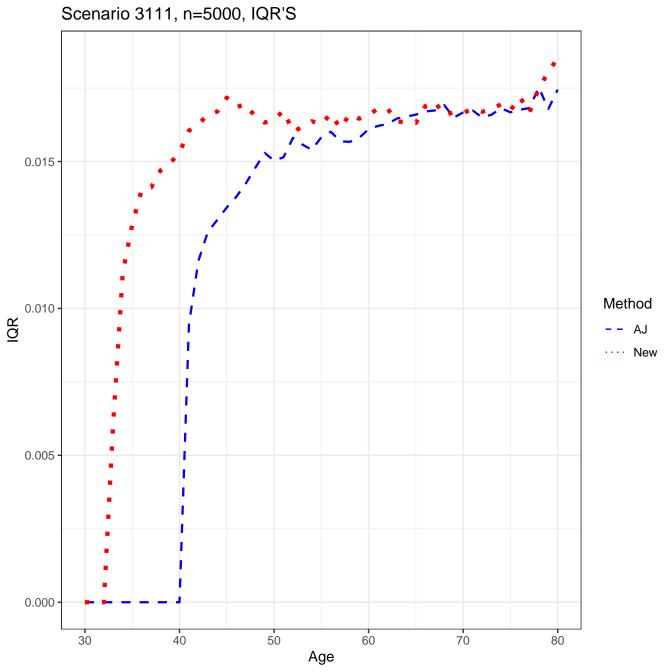
bootstrap weights: normal

Date/Time: 2024-01-17 16:15:52.698549





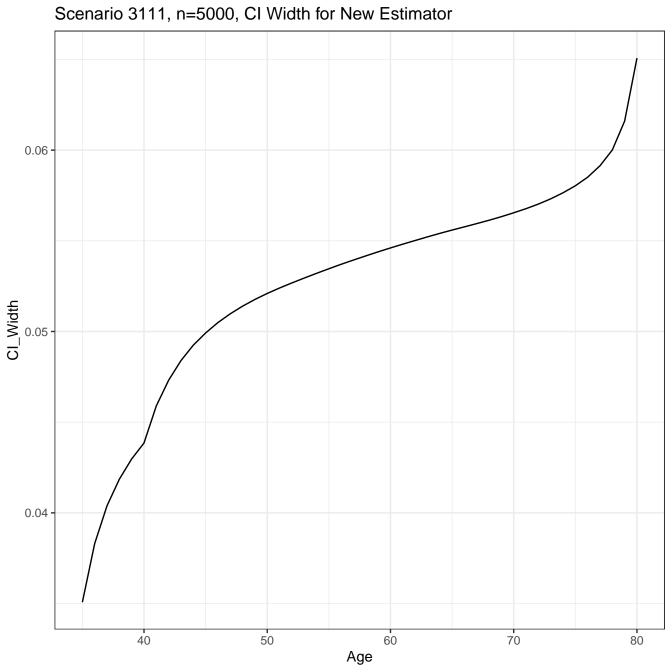




Scenario 3111, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.010 -Method Empirical Estimated Estimated-etm 0.005 0.000 -40 50 60 70 30 80 Age

Scenario 3111, n=5000, New Estimator, Empirical vs. Estimated SD's 0.015 -0.010 Method **Empirical** Estimated 0.005 -0.000 -50 60 70 30 40 80 Age

Scenario 3111, n=5000, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age



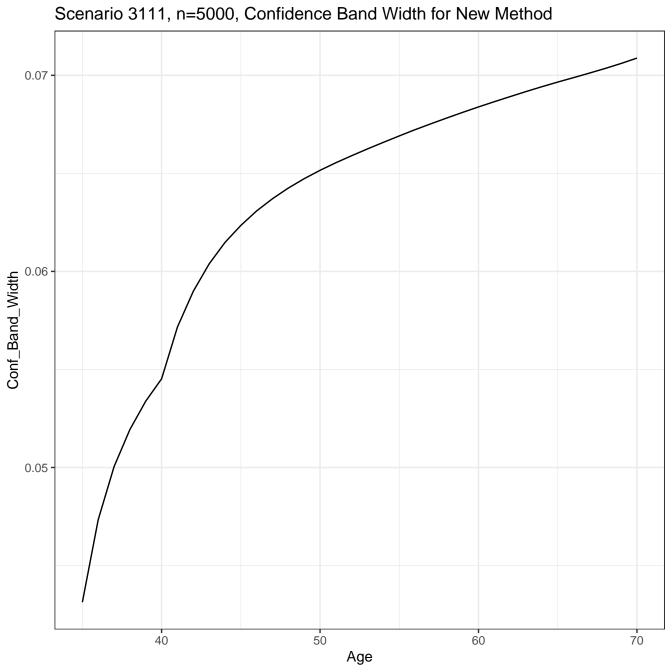
CONFIDENCE BAND COVERAGE RATES

Scenario: 3111

AJ0: 0

AJ: 0.481

New: 0.9



Scenario: 3112

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

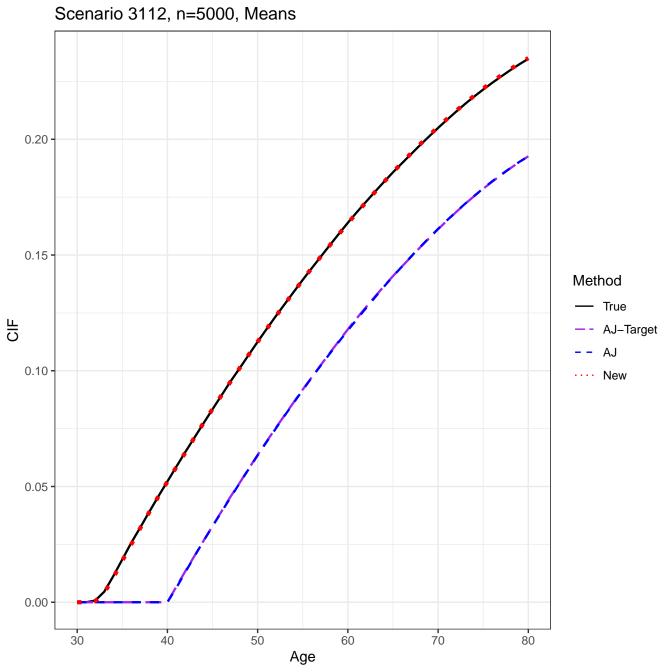
transformation: 0.5*pi – asin(sqrt(1-u))

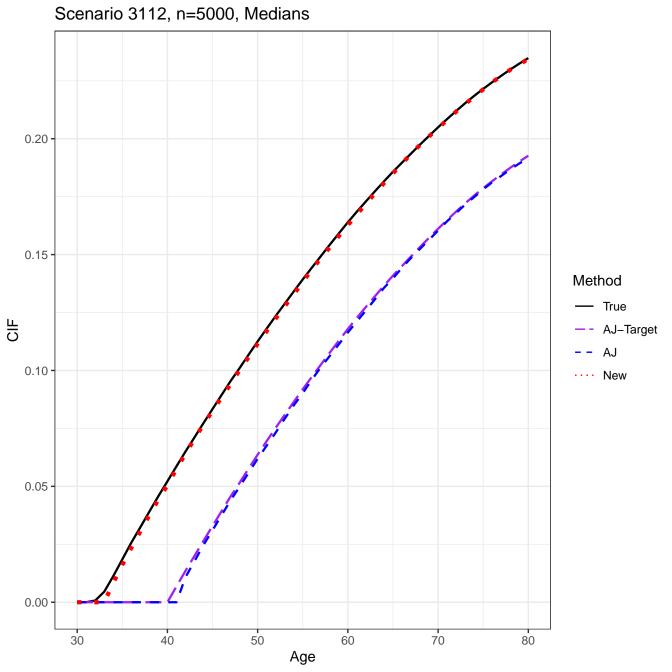
pointwise CI's done by: normal-theory

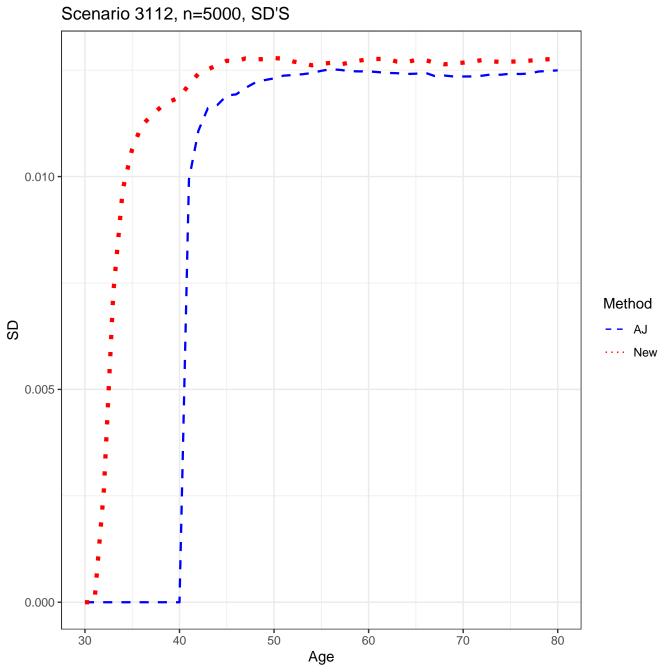
auxflg = FALSE

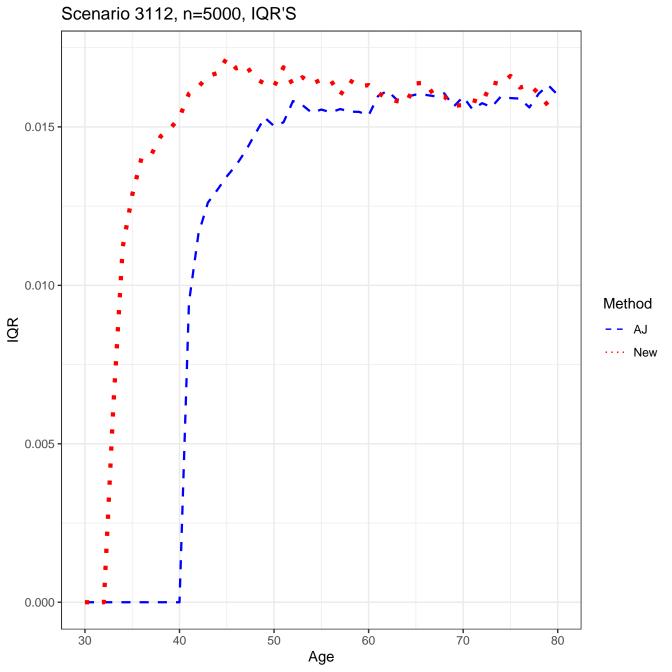
bootstrap weights: normal

Date/Time: 2024-01-17 18:06:48.996484









Scenario 3112, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.010 Method Empirical Estimated Estimated-etm 0.005 -0.000 -40 50 60 70 30 80 Age

Scenario 3112, n=5000, New Estimator, Empirical vs. Estimated SD's 0.015 -0.010 Method **Empirical** Estimated 0.005 0.000 -60 70 30 40 50 80 Age

Scenario 3112, n=5000, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age

Scenario 3112, n=5000, CI Width for New Estimator 0.055 0.050 CI Width 0.040 0.035 -40 50 60 70 80 Age

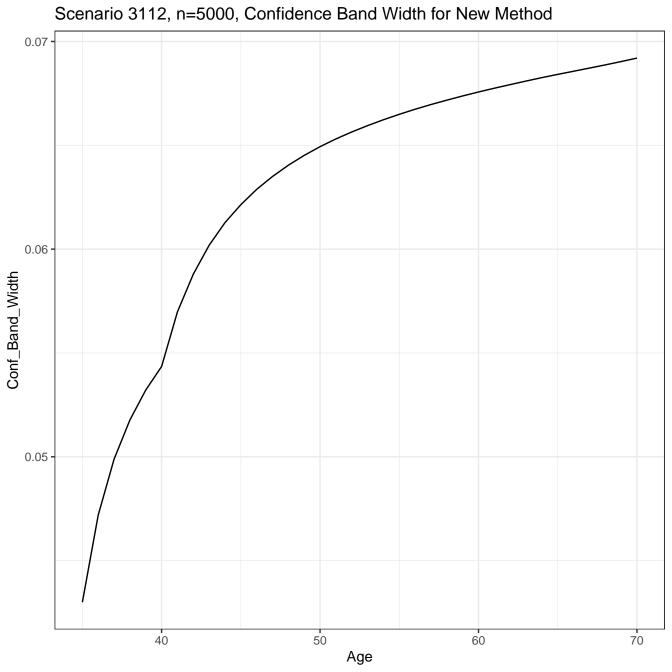
CONFIDENCE BAND COVERAGE RATES

Scenario: 3112

AJ0: 0

AJ: 0.481

New: 0.905



Scenario: 3121

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

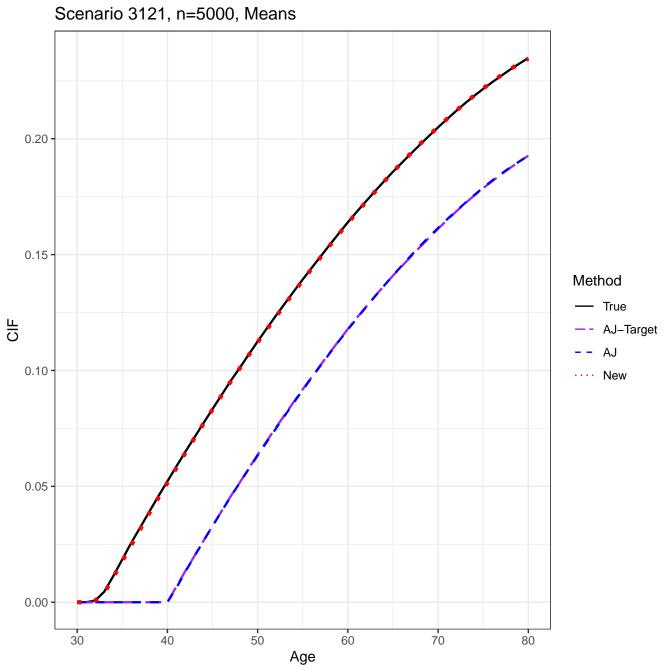
transformation: 0.5*pi – asin(sqrt(1-u))

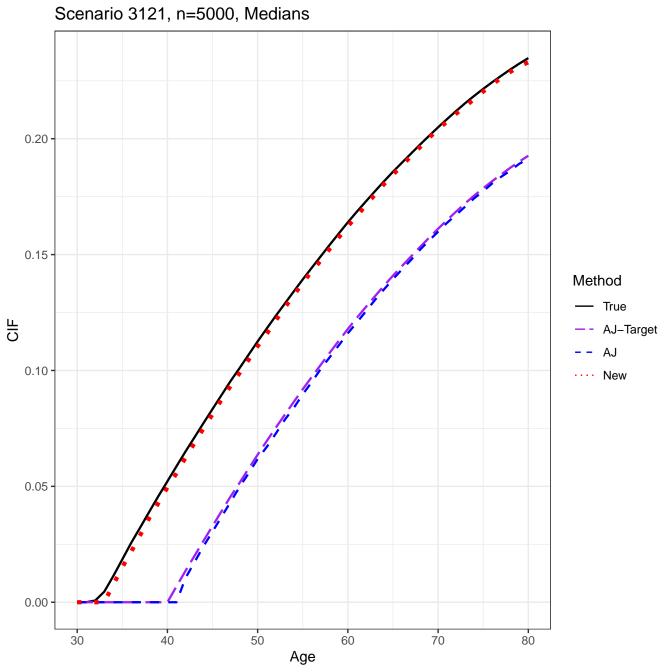
pointwise CI's done by: normal-theory

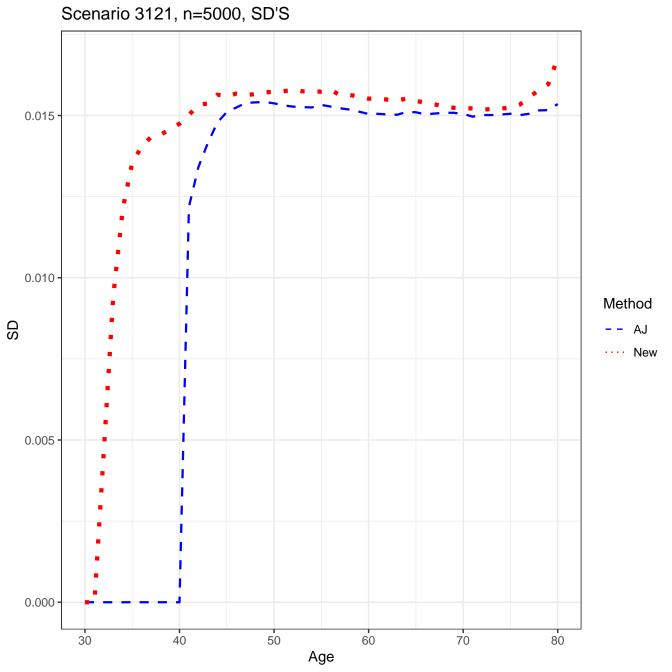
auxflg = FALSE

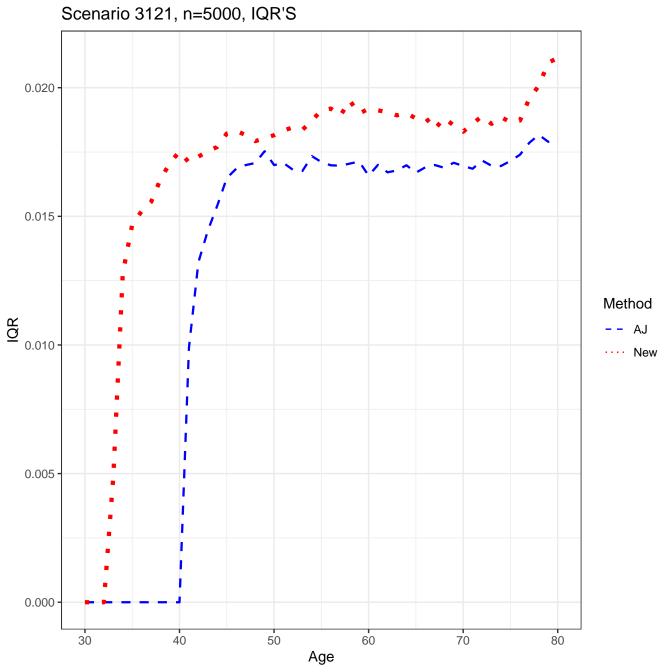
bootstrap weights: normal

Date/Time: 2024-01-17 19:23:16.568723





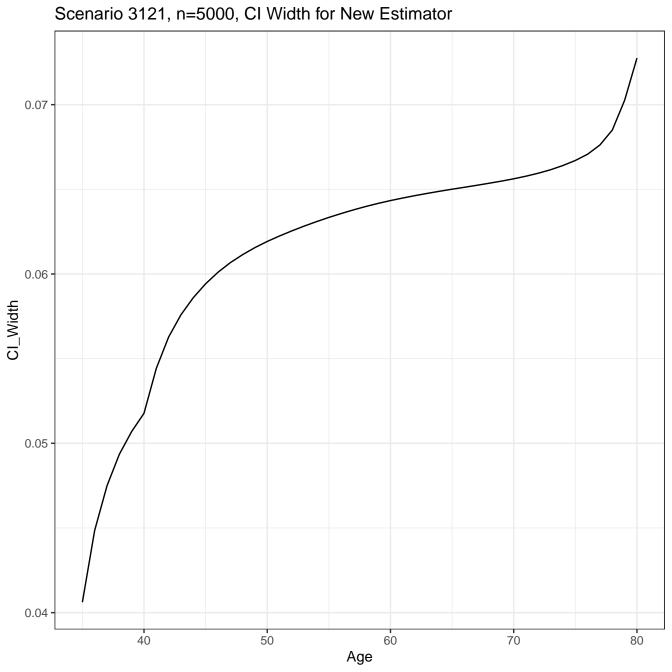




Scenario 3121, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.015 0.010 -Method Empirical Estimated Estimated-etm 0.005 -0.000 -40 50 60 30 70 80 Age

Scenario 3121, n=5000, New Estimator, Empirical vs. Estimated SD's 0.015 -Method 0.010 -SD **Empirical** Estimated 0.005 -0.000 -50 60 70 30 40 80 Age

Scenario 3121, n=5000, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age



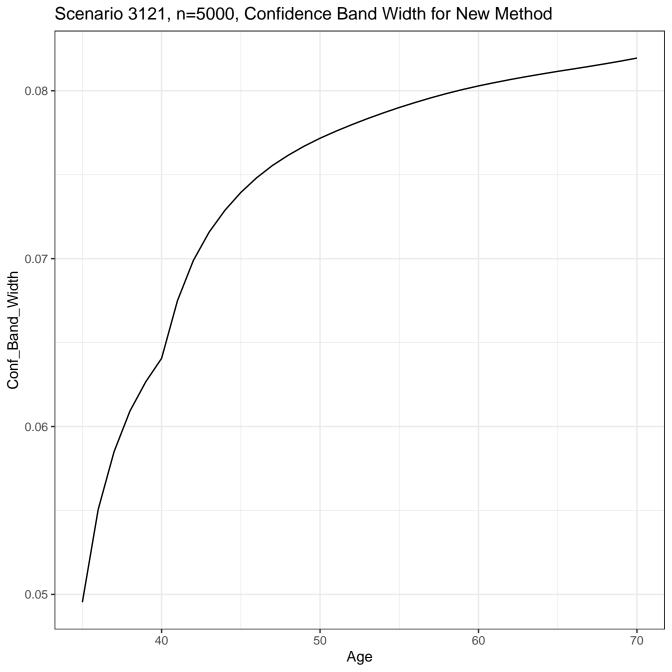
CONFIDENCE BAND COVERAGE RATES

Scenario: 3121

AJ0: 0

AJ: 0.354

New: 0.875



SETTINGS

Scenario: 3122

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

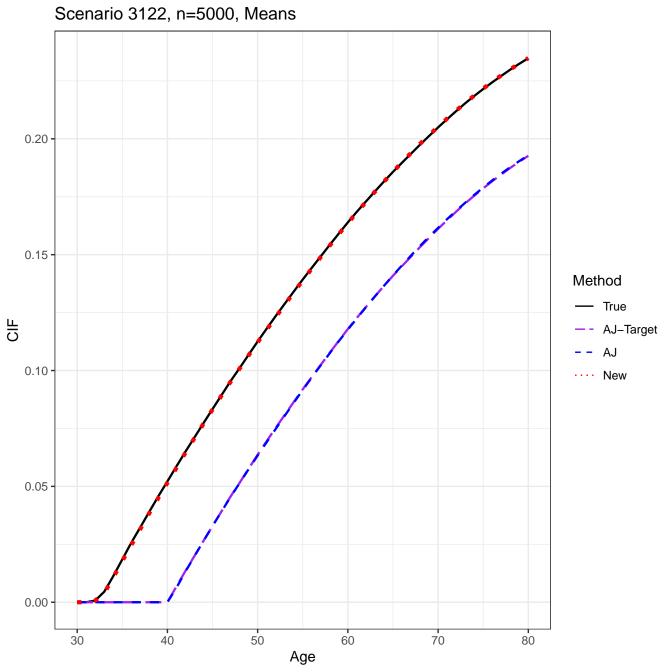
transformation: 0.5*pi – asin(sqrt(1-u))

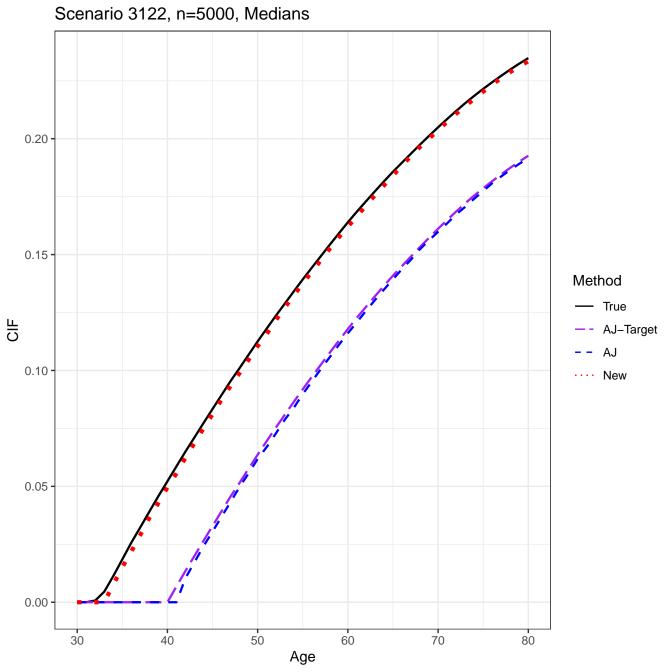
pointwise CI's done by: normal-theory

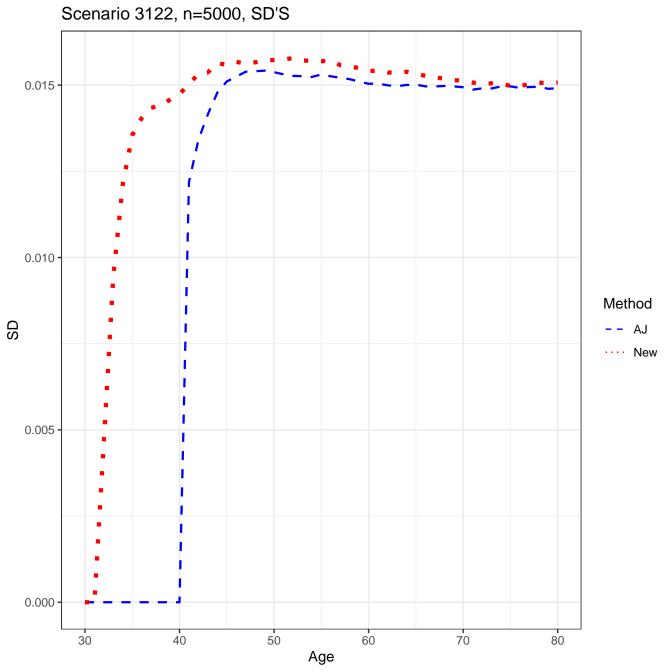
auxflg = FALSE

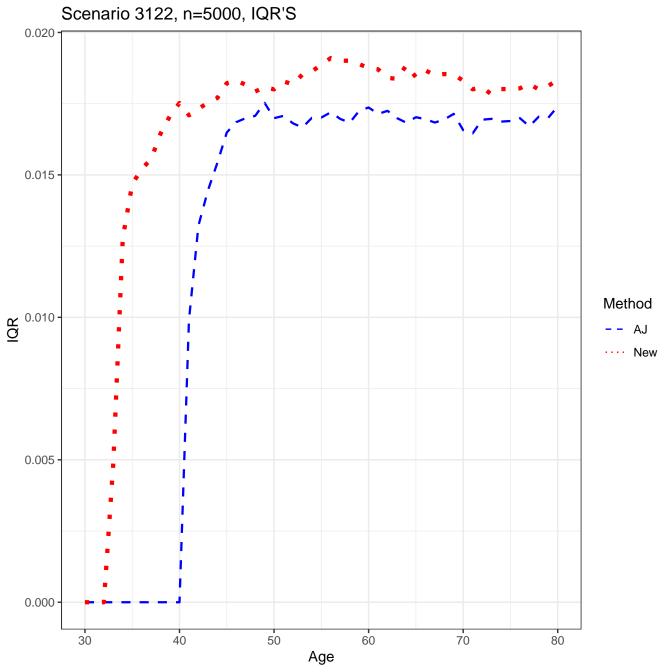
bootstrap weights: normal

Date/Time: 2024-01-17 20:30:11.646124





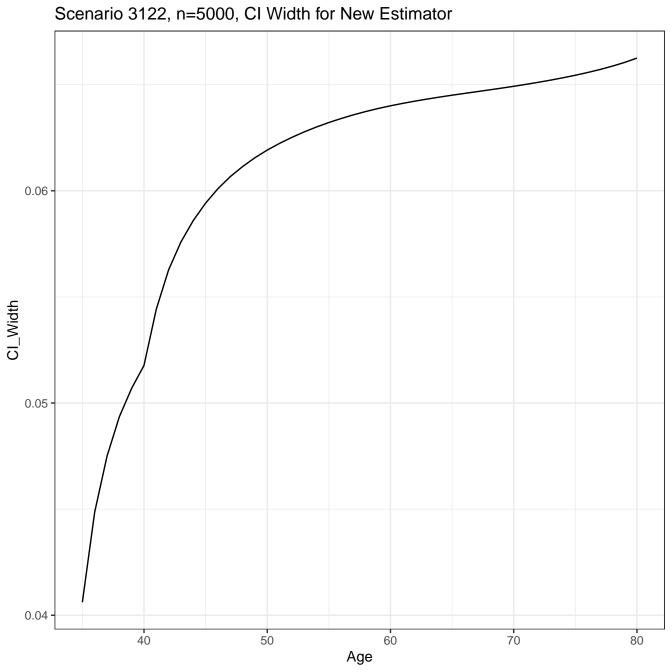




Scenario 3122, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.015 -0.010 Method Empirical Estimated Estimated-etm 0.005 0.000 -50 60 30 40 70 80 Age

Scenario 3122, n=5000, New Estimator, Empirical vs. Estimated SD's 0.015 -0.010 Method **Empirical** Estimated 0.005 -0.000 60 70 30 40 50 80 Age

Scenario 3122, n=5000, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age



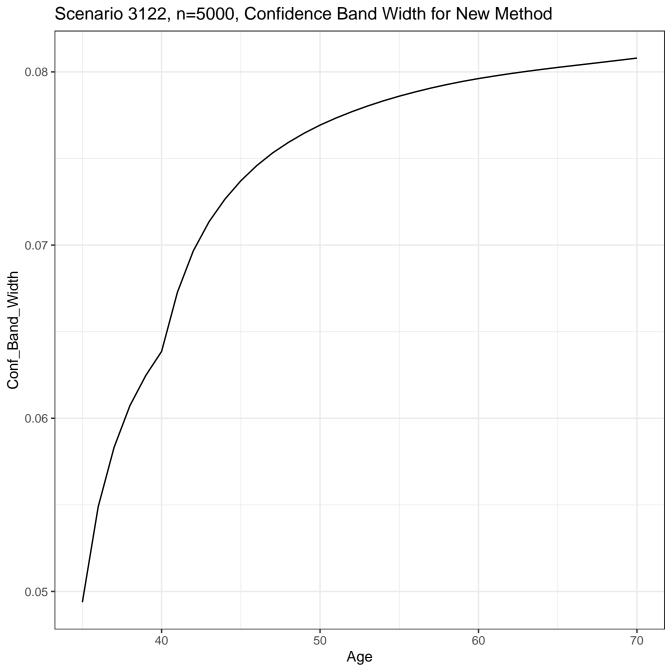
CONFIDENCE BAND COVERAGE RATES

Scenario: 3122

AJ0: 0

AJ: 0.355

New: 0.873



SETTINGS

Scenario: 3211

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

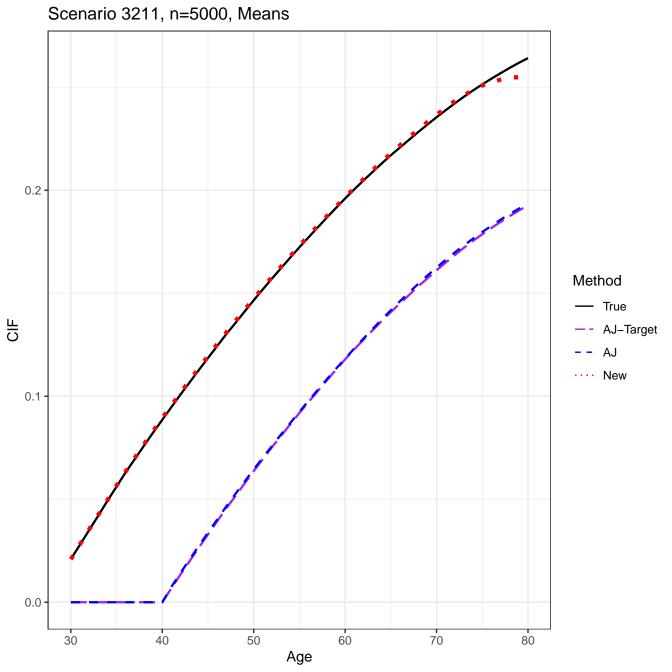
transformation: 0.5*pi – asin(sqrt(1–u))

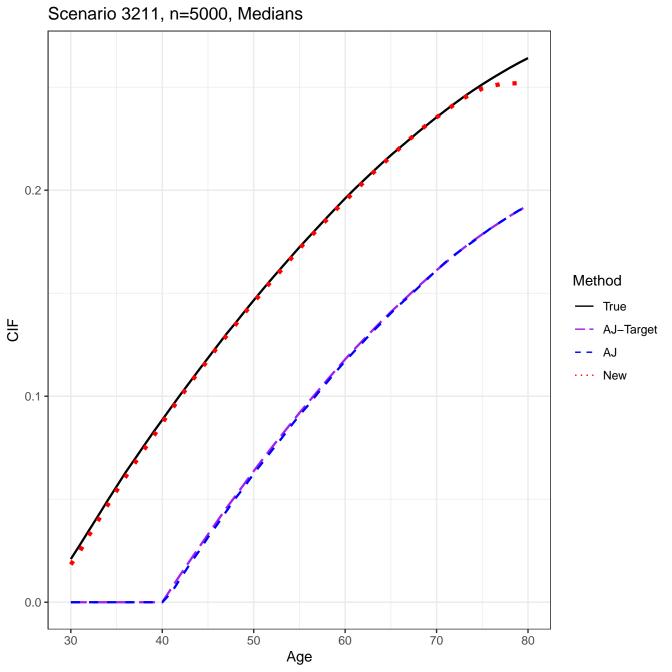
pointwise CI's done by: normal-theory

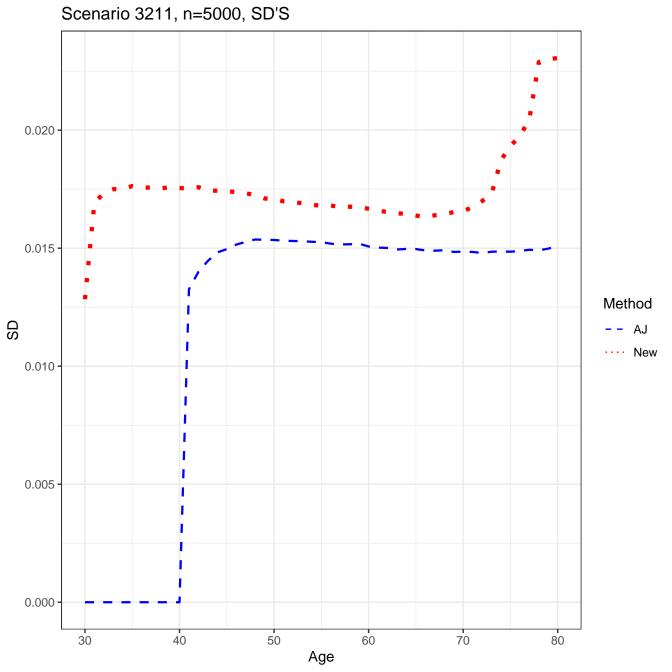
auxflg = FALSE

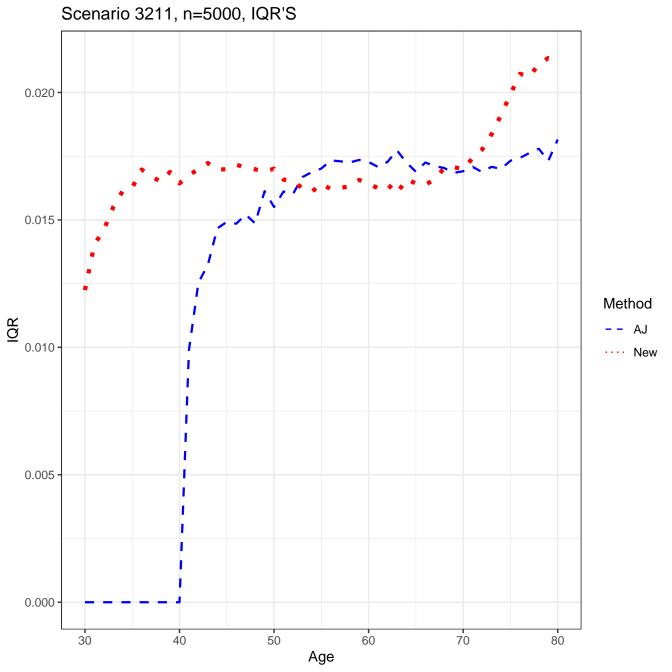
bootstrap weights: normal

Date/Time: 2024-01-17 23:46:31.212209





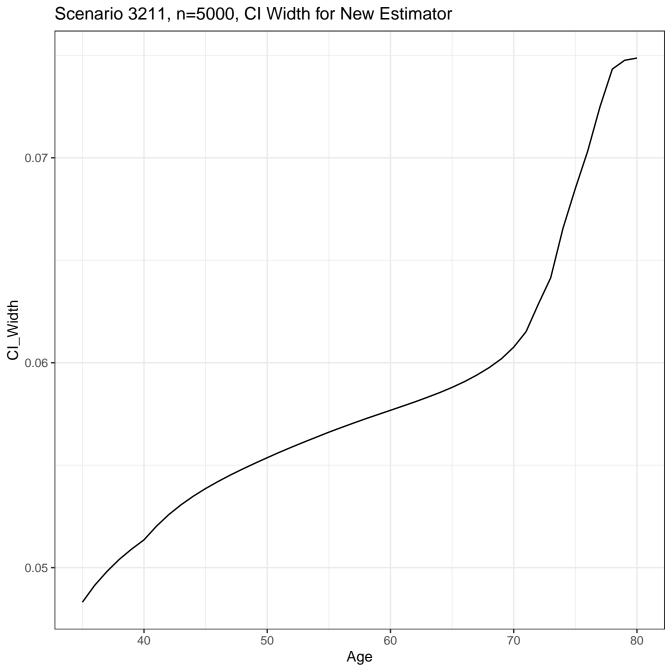




Scenario 3211, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.015 -0.010 Method Empirical Estimated Estimated-etm 0.005 0.000 -40 50 60 70 30 80 Age

Scenario 3211, n=5000, New Estimator, Empirical vs. Estimated SD's 0.020 Method **○** 0.016 -**Empirical** Estimated 0.012 -30 60 70 40 50 80 Age

Scenario 3211, n=5000, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age



CONFIDENCE BAND COVERAGE RATES

Scenario: 3211

AJ0: 0

AJ: 0.5

New: 0.937

Scenario 3211, n=5000, Confidence Band Width for New Method 0.072 0.068 Conf_Band_Width 0.064 0.060 0.056 40 50 60 70 Age

SETTINGS

Scenario: 3212

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

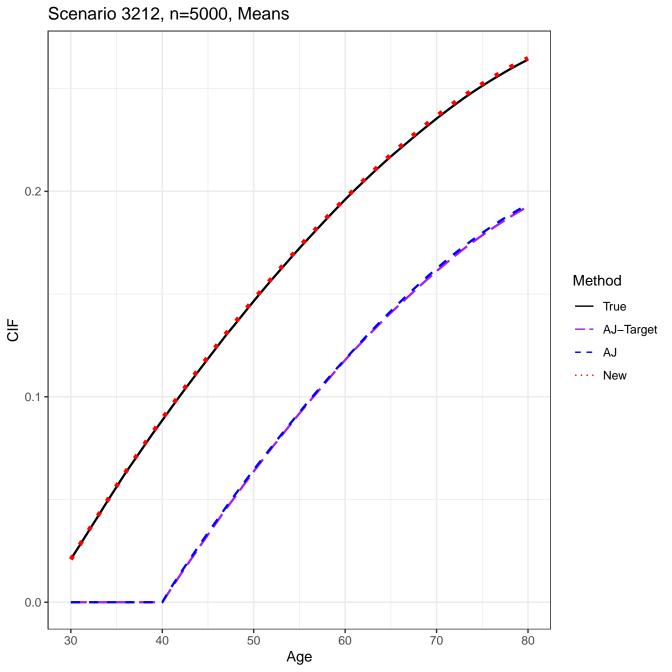
transformation: 0.5*pi – asin(sqrt(1-u))

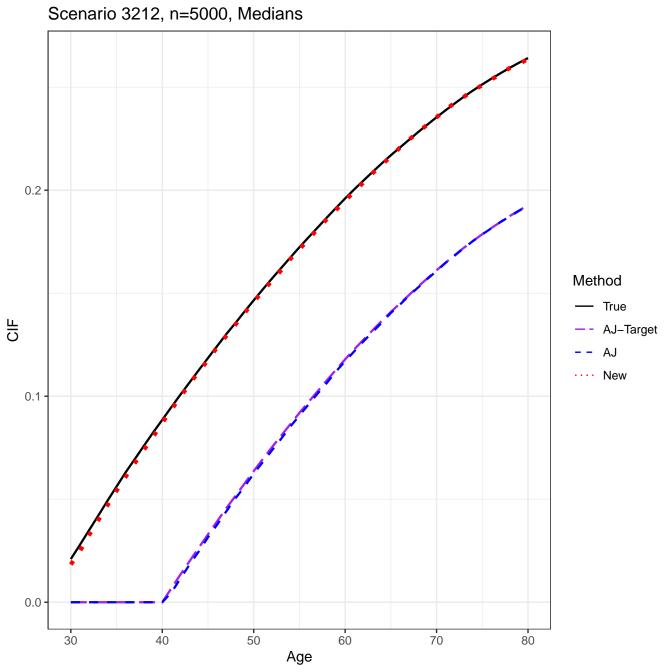
pointwise CI's done by: normal-theory

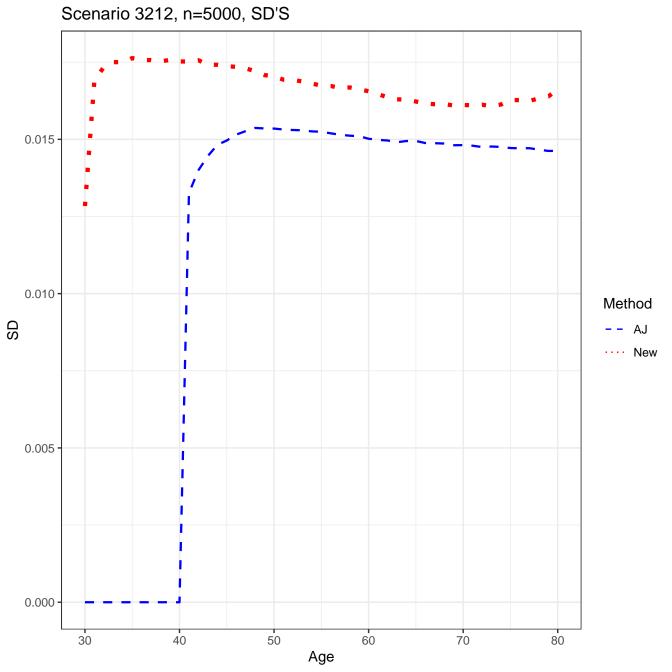
auxflg = FALSE

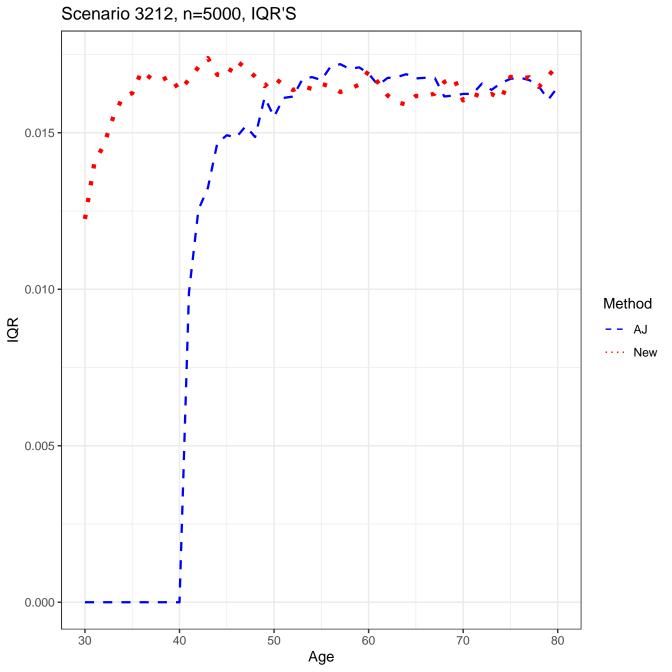
bootstrap weights: normal

Date/Time: 2024-01-18 13:22:43.072975









Scenario 3212, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.015 0.010 Method Empirical Estimated Estimated-etm 0.005 0.000 -40 50 60 70 30 80 Age

Scenario 3212, n=5000, New Estimator, Empirical vs. Estimated SD's 0.018 -0.016 -0.014 -Method SD **Empirical** Estimated 0.012 -0.010 50 60 70 30 40 80 Age

Scenario 3212, n=5000, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age

Scenario 3212, n=5000, CI Width for New Estimator 0.064 -0.060 CI_Width 0.052 0.048 40 50 60 70 80 Age

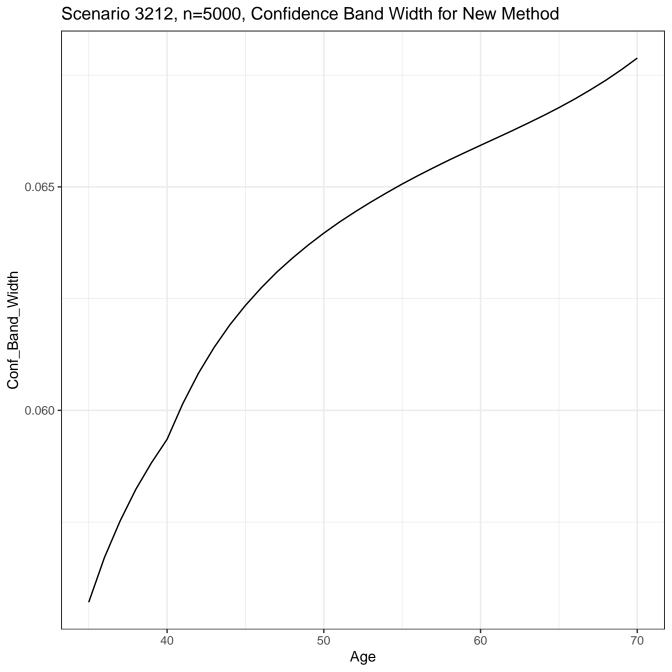
CONFIDENCE BAND COVERAGE RATES

Scenario: 3212

AJ0: 0

AJ: 0.5

New: 0.936



SETTINGS

Scenario: 3221

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

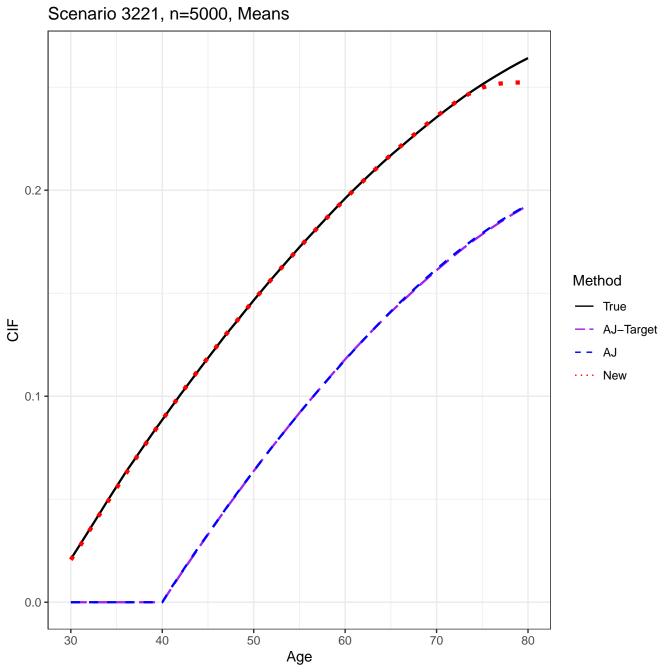
transformation: 0.5*pi - asin(sqrt(1-u))

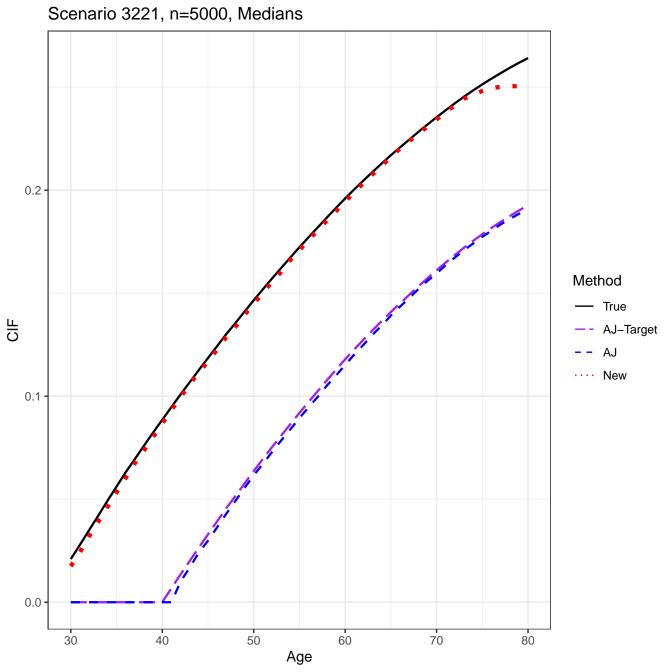
pointwise CI's done by: normal-theory

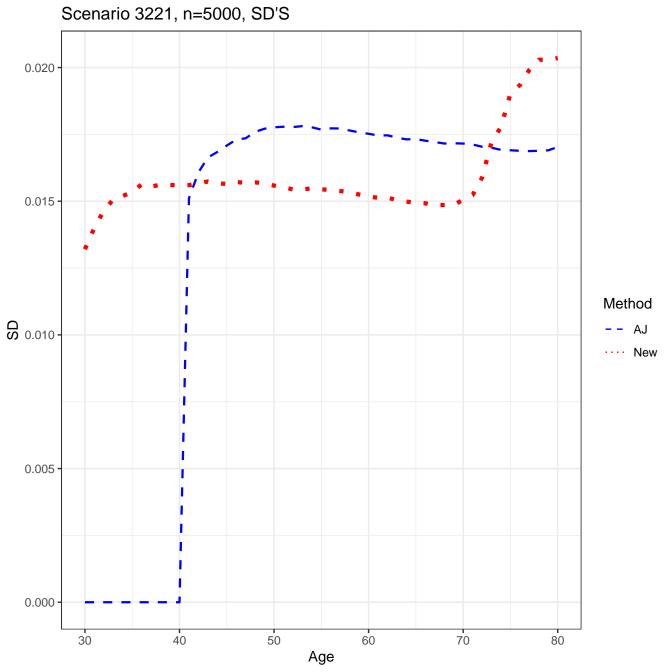
auxflg = FALSE

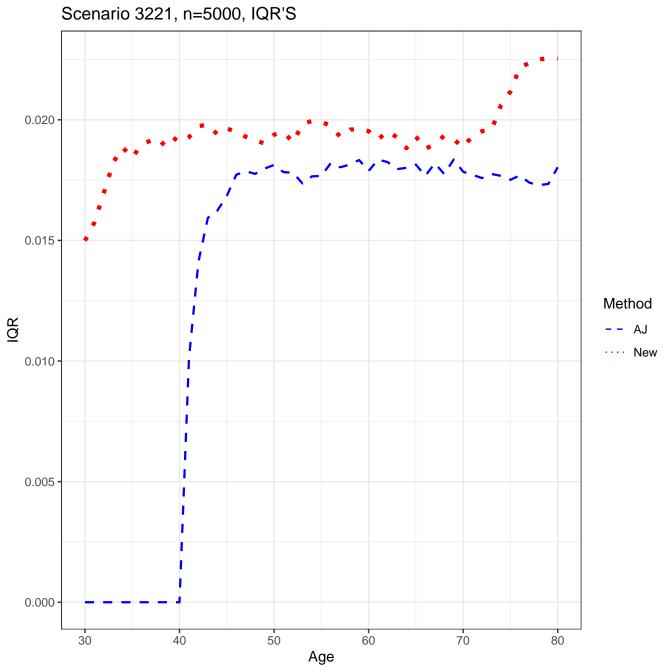
bootstrap weights: normal

Date/Time: 2024-01-18 15:51:36.609698









Scenario 3221, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.015 -Method 0.010 -Empirical SD Estimated Estimated-etm 0.005 -0.000 -40 50 60 30 70 80 Age

Scenario 3221, n=5000, New Estimator, Empirical vs. Estimated SD's 0.0200 -0.0175 -Method **Empirical** 0.0150 -Estimated 0.0125 -0.0100 -30 70 60 40 50 80 Age

Scenario 3221, n=5000, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age

Scenario 3221, n=5000, CI Width for New Estimator 0.075 0.070 O.065 0.060 0.055 -40 50 60 70 80 Age

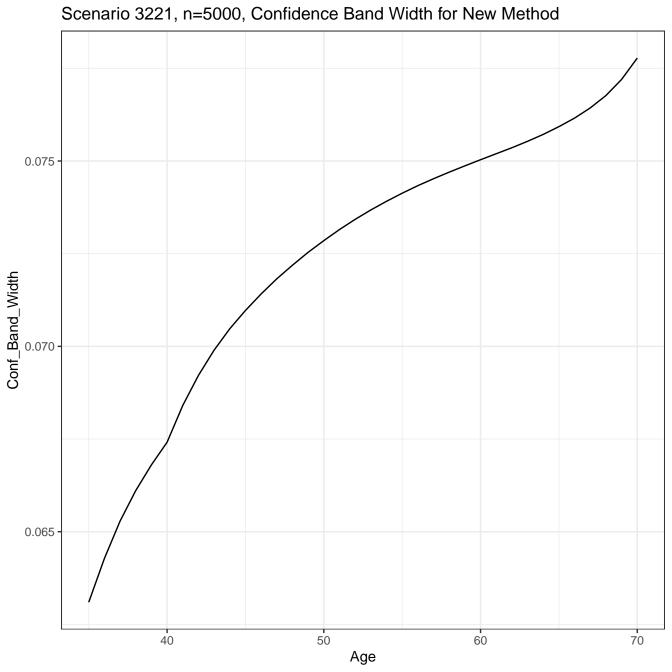
CONFIDENCE BAND COVERAGE RATES

Scenario: 3221

AJ0: 0

AJ: 0.359

New: 0.926



SETTINGS

Scenario: 3222

sample size = 5000

number of simulation replications = 1000

number of bootstrap replications = 250

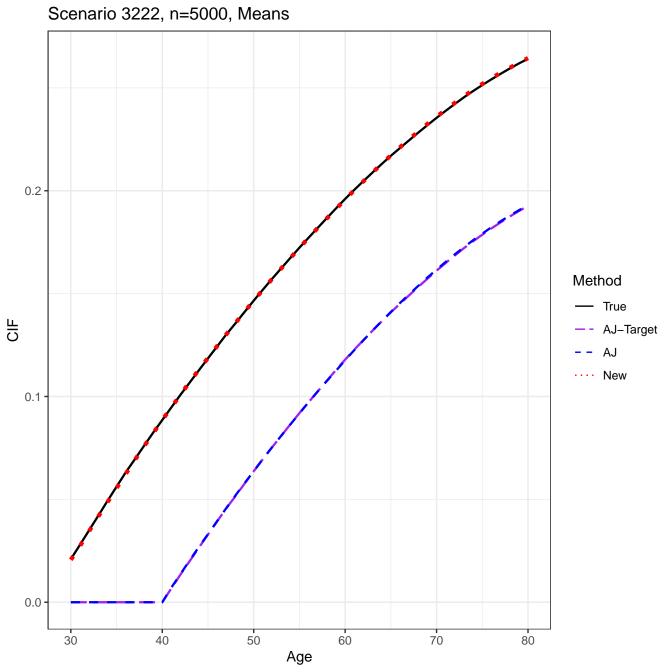
transformation: 0.5*pi – asin(sqrt(1-u))

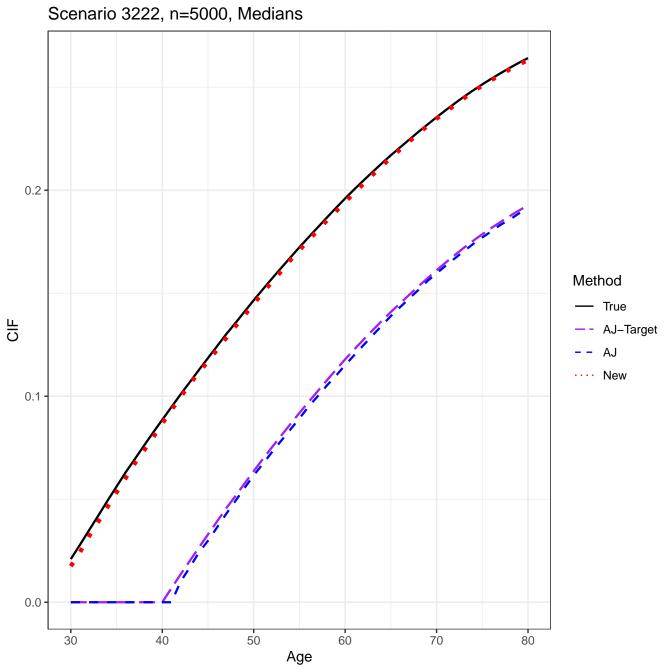
pointwise CI's done by: normal-theory

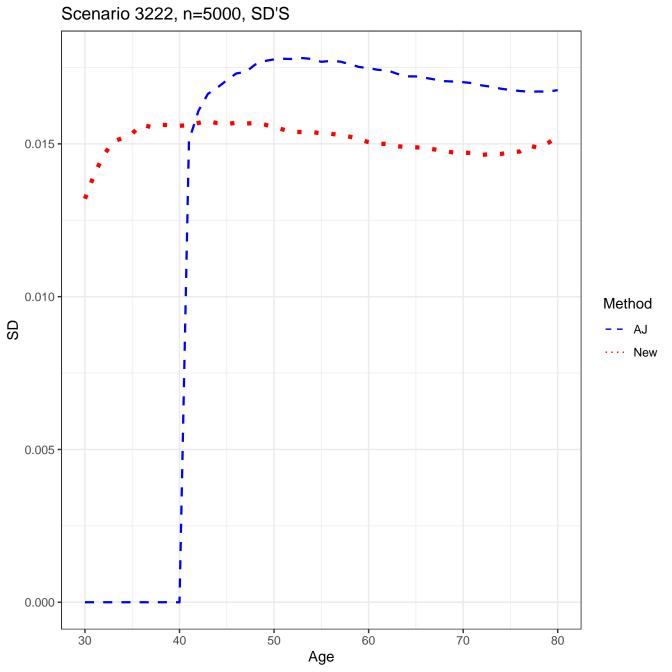
auxflg = FALSE

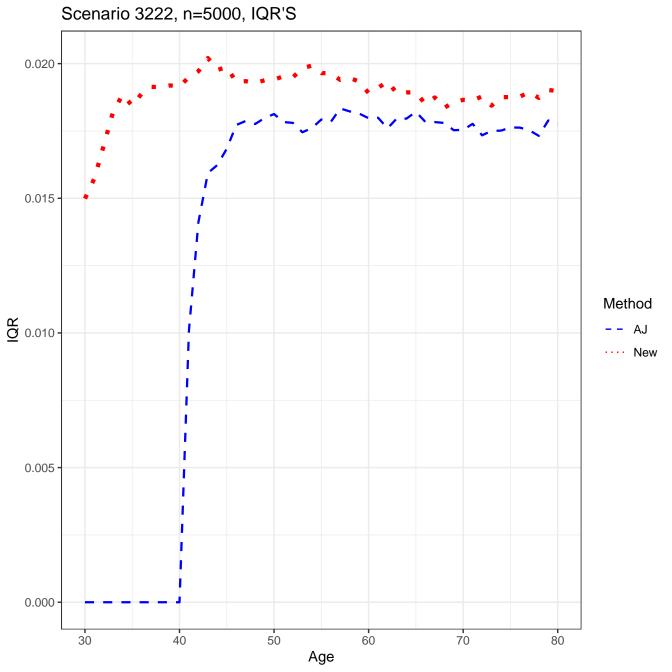
bootstrap weights: normal

Date/Time: 2024-01-18 17:11:02.742426





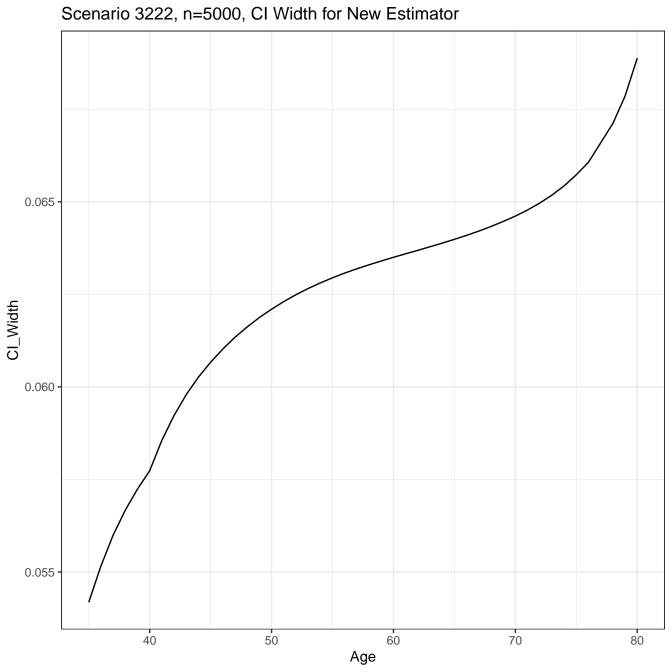




Scenario 3222, n=5000, AJ Estimator, Empirical vs. Estimated SD's 0.015 -Method 0.010 -Empirical SD Estimated Estimated-etm 0.005 -0.000 -50 60 30 40 70 80 Age

Scenario 3222, n=5000, New Estimator, Empirical vs. Estimated SD's 0.016 -Method O.014 -**Empirical** Estimated 0.012 30 40 50 60 70 80 Age

Scenario 3222, n=5000, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age



CONFIDENCE BAND COVERAGE RATES

Scenario: 3222

AJ0: 0

AJ: 0.36

New: 0.926

