SETTINGS

Scenario: 1111

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

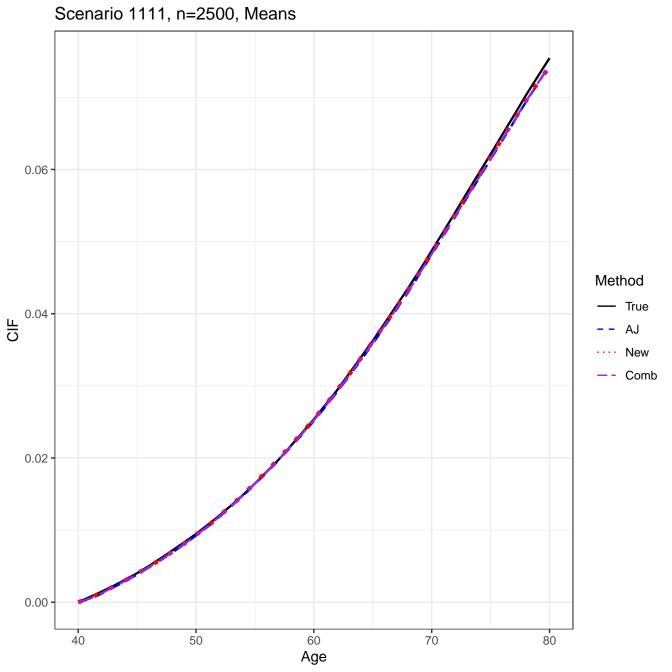
transformation: 0.5*pi – asin(sqrt(1-u))

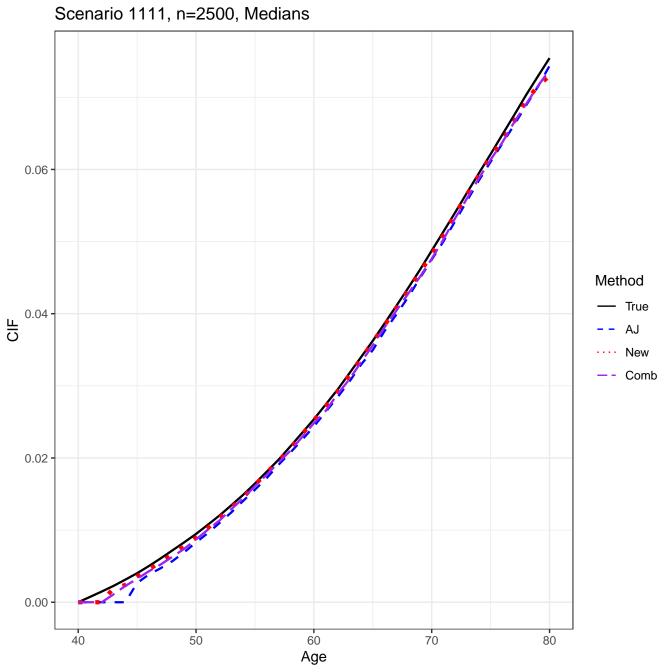
pointwise CI's done by: normal-theory

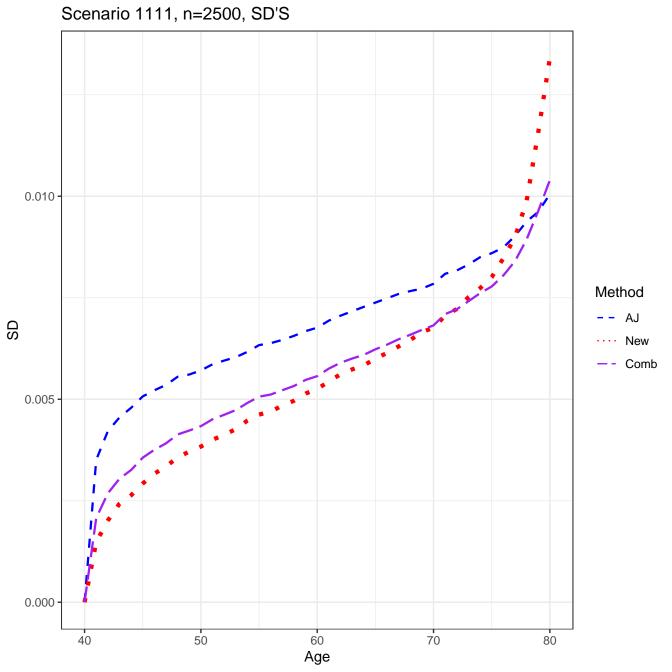
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-11 21:23:01.701094





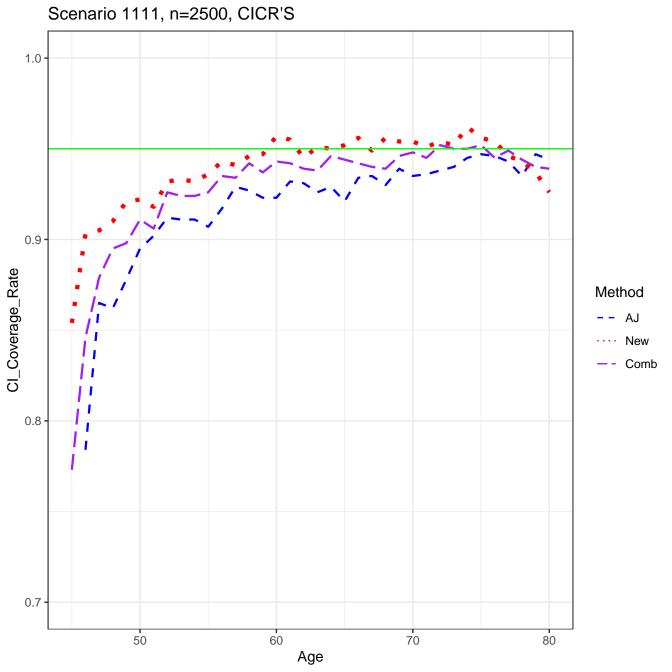


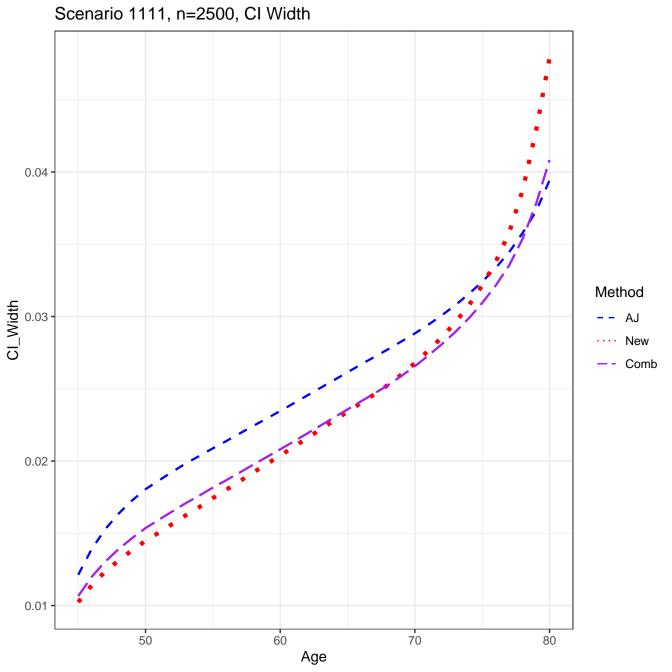
Scenario 1111, n=2500, IQR'S 0.015 -0.010 -Method New - Comb 0.005 -0.000 -50 70 40 60 80 Age

Scenario 1111, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.0100 -0.0075 -Method **Empirical** S _{0.0050} Estimated Estimated-etm 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1111, n=2500, New Estimator, Empirical vs. Estimated SD's 0.010 Method **Empirical** Estimated 0.005 0.000 60 50 70 40 80 Age

Scenario 1111, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.0100 -0.0075 -Method S _{0.0050} J **Empirical** Estimated 0.0025 -0.0000 -50 70 60 40 80 Age





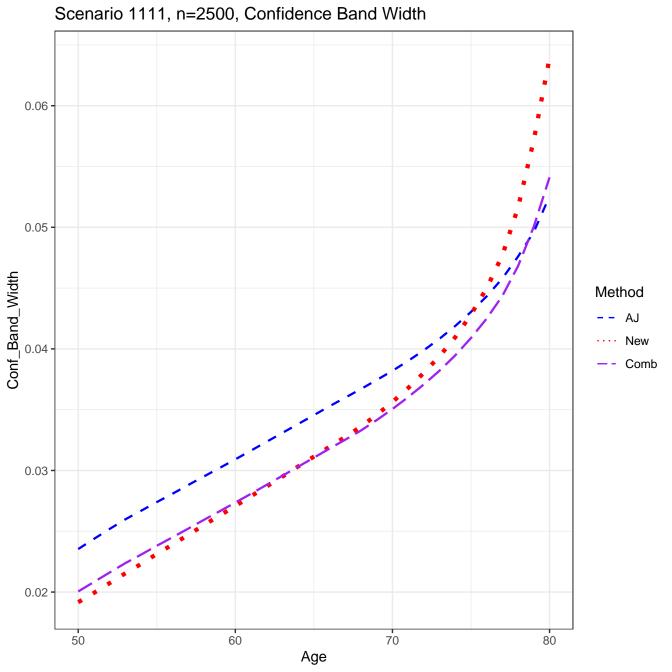
CONFIDENCE BAND COVERAGE RATES

Scenario: 1111

AJ: 0.901

new: 0.912

Combo: 0.9



SETTINGS

Scenario: 1112

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

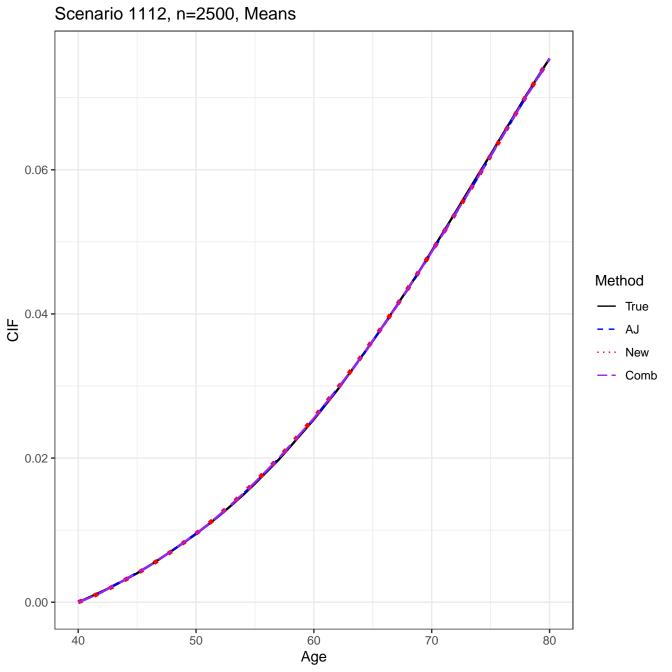
transformation: 0.5*pi – asin(sqrt(1-u))

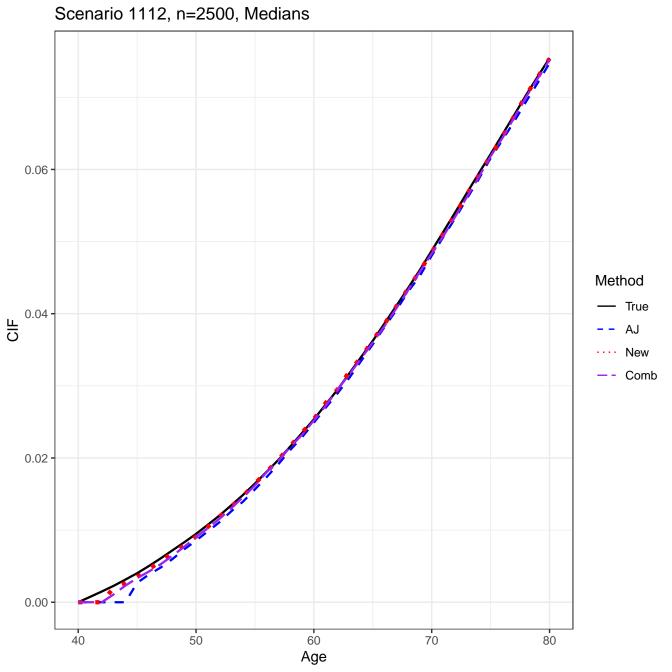
pointwise CI's done by: normal-theory

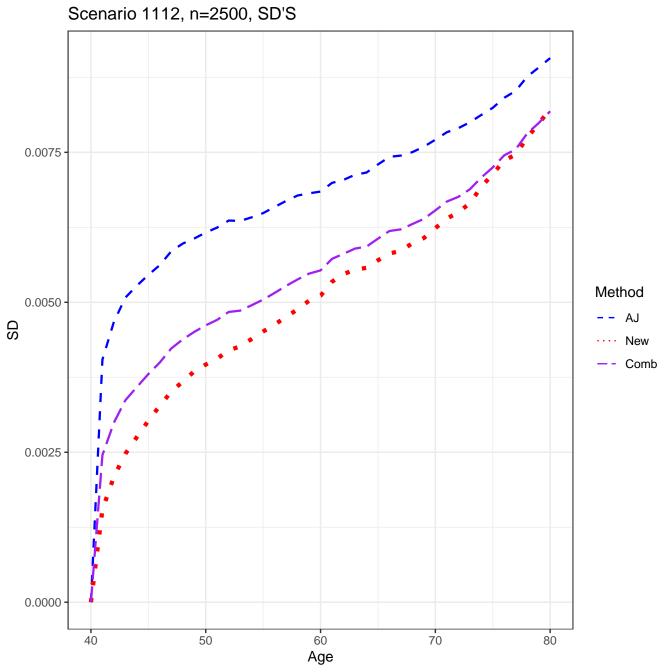
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-12 12:13:51.782744





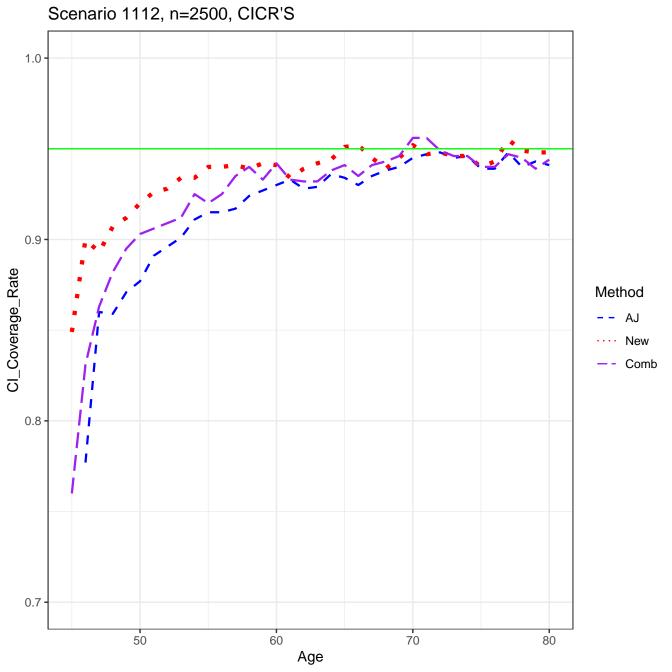


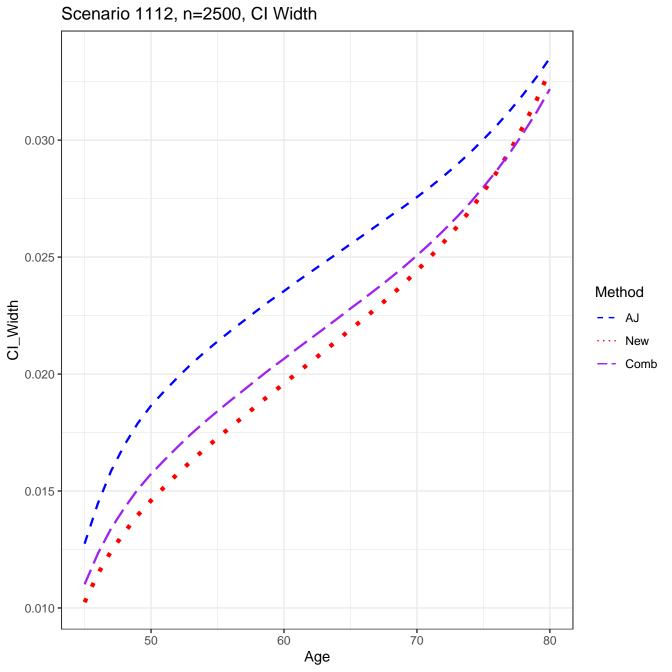
Scenario 1112, n=2500, IQR'S 0.009 Method 0.006 -ΑJ New - Comb 0.003 -0.000 -50 70 40 60 80 Age

Scenario 1112, n=2500, 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 1112, n=2500, New 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 1112, n=2500, 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





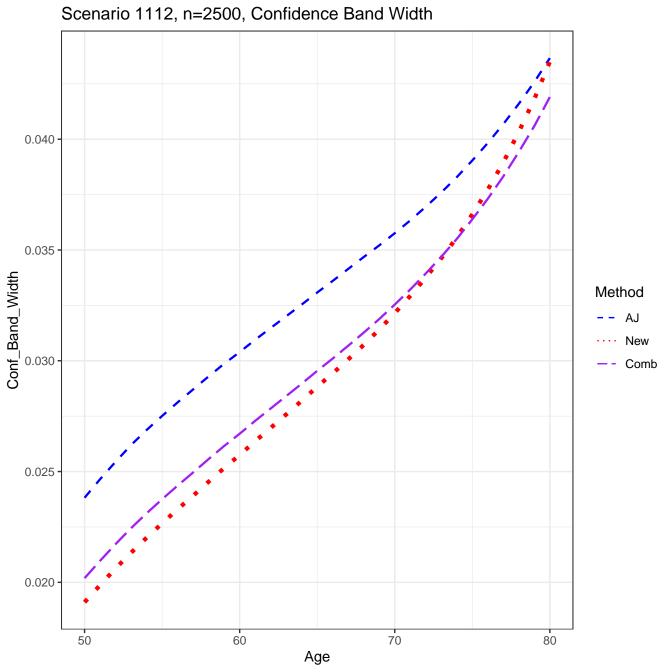
CONFIDENCE BAND COVERAGE RATES

Scenario: 1112

AJ: 0.906

new: 0.939

Combo: 0.911



SETTINGS

Scenario: 1121

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

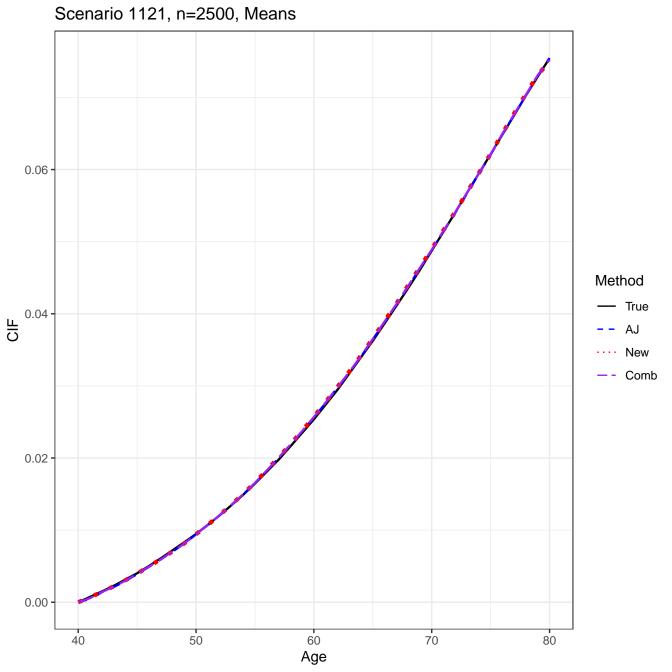
transformation: 0.5*pi - asin(sqrt(1-u))

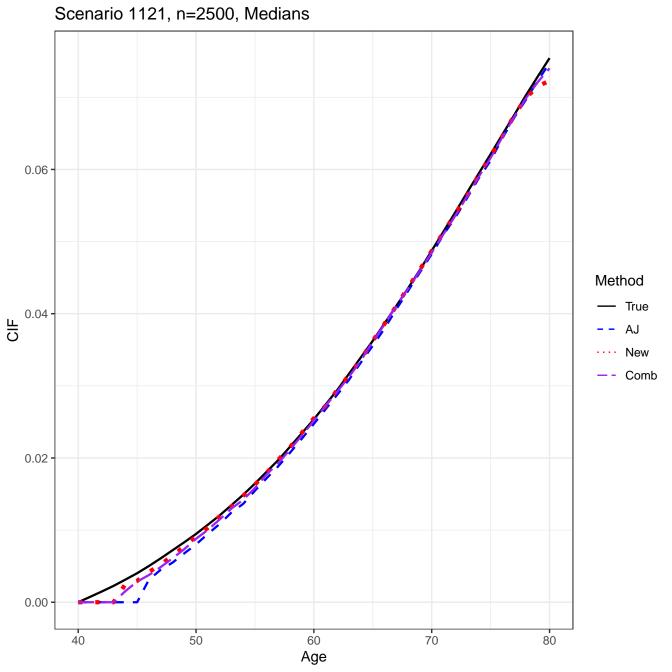
pointwise CI's done by: normal-theory

auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-12 12:41:25.606038





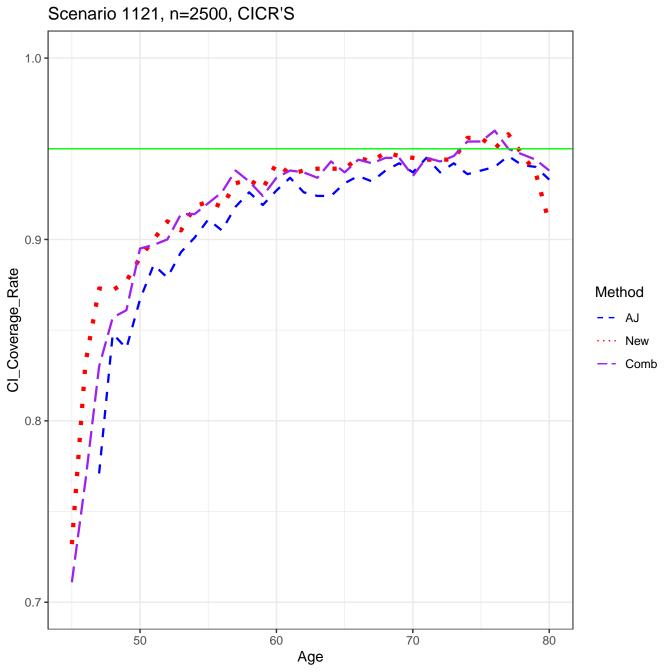
Scenario 1121, n=2500, SD'S 0.015 0.010 -Method ΑJ SD New - Comb 0.005 -0.000 -40 50 60 70 80 Age

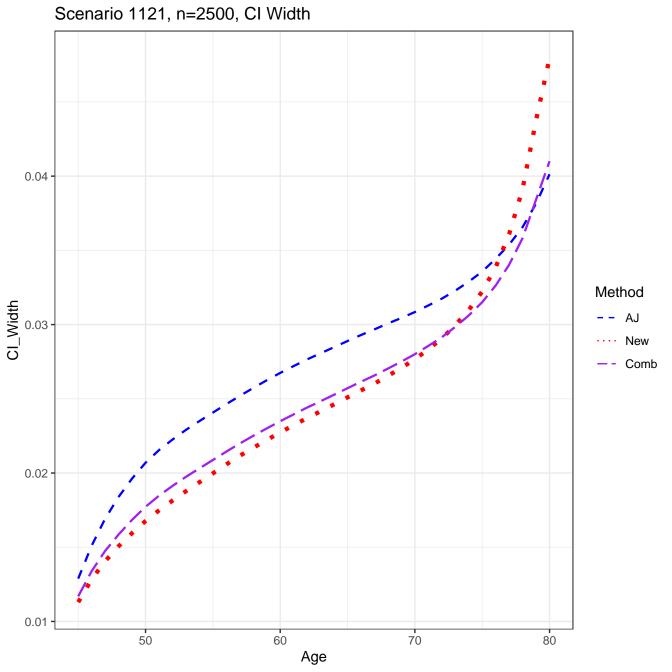
Scenario 1121, n=2500, IQR'S 0.015 -Method 0.010 -New - Comb 0.005 -0.000 -50 70 40 60 80 Age

Scenario 1121, n=2500, 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 1121, n=2500, New Estimator, Empirical vs. Estimated SD's 0.015 0.010 -Method Empirical Estimated 0.005 0.000 50 60 70 40 80 Age

Scenario 1121, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.012 -0.009 Method O.0006 Empirical Estimated 0.003 -0.000 50 60 70 40 80 Age





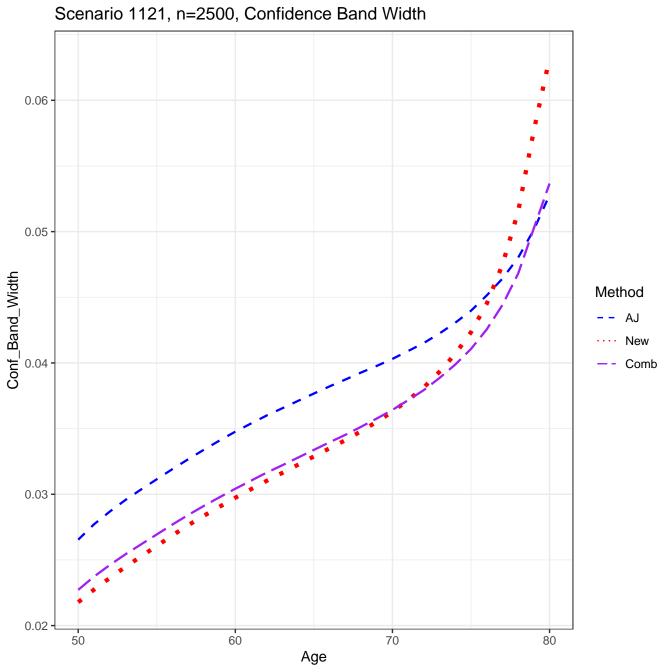
CONFIDENCE BAND COVERAGE RATES

Scenario: 1121

AJ: 0.883

new: 0.9

Combo: 0.9



SETTINGS

Scenario: 1122

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

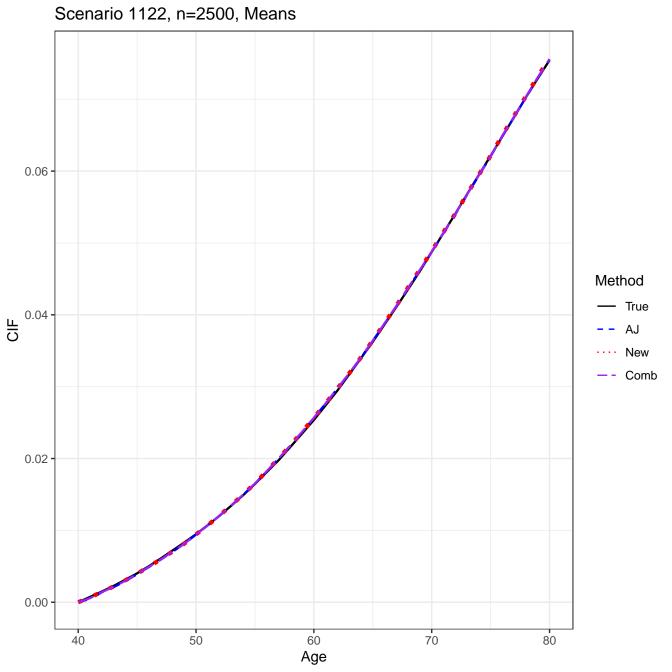
transformation: 0.5*pi – asin(sqrt(1-u))

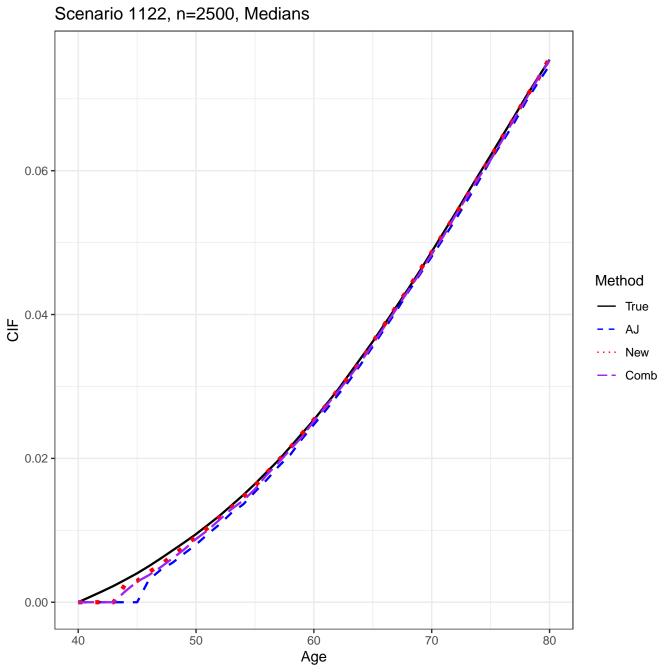
pointwise CI's done by: normal-theory

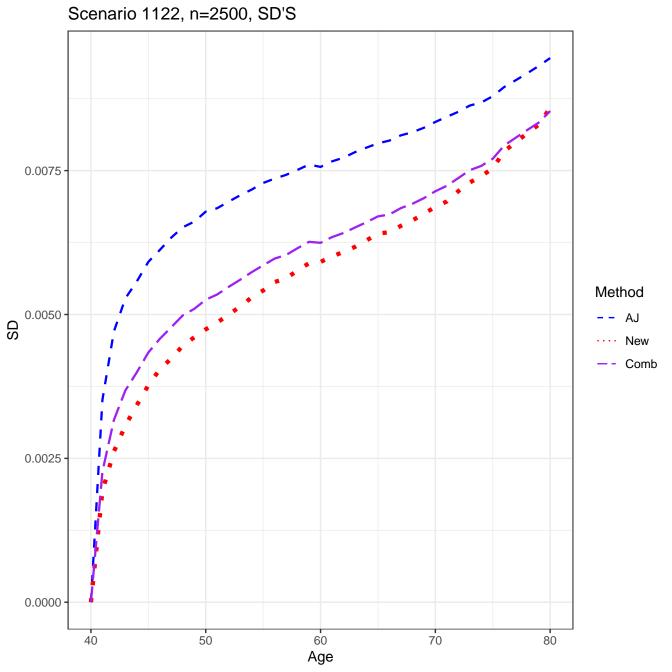
auxflg = FALSE

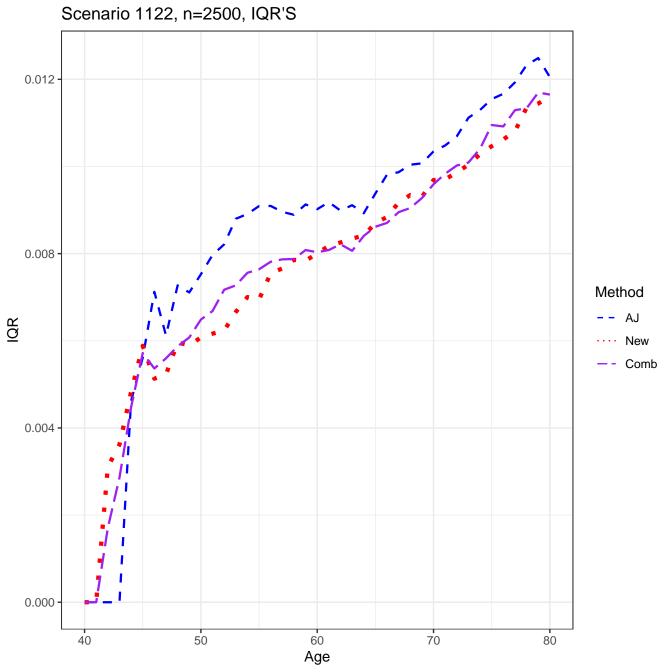
bootstrap weights: normal

Date/Time: 2024-01-12 13:21:37.015129





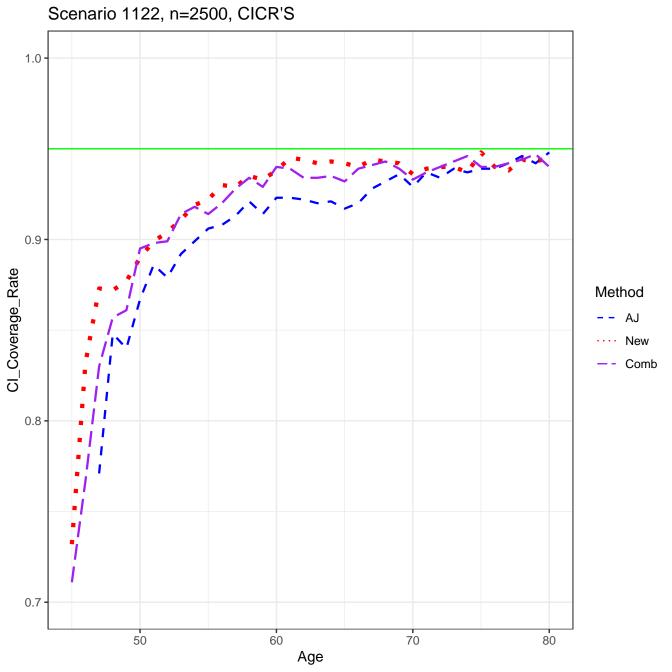


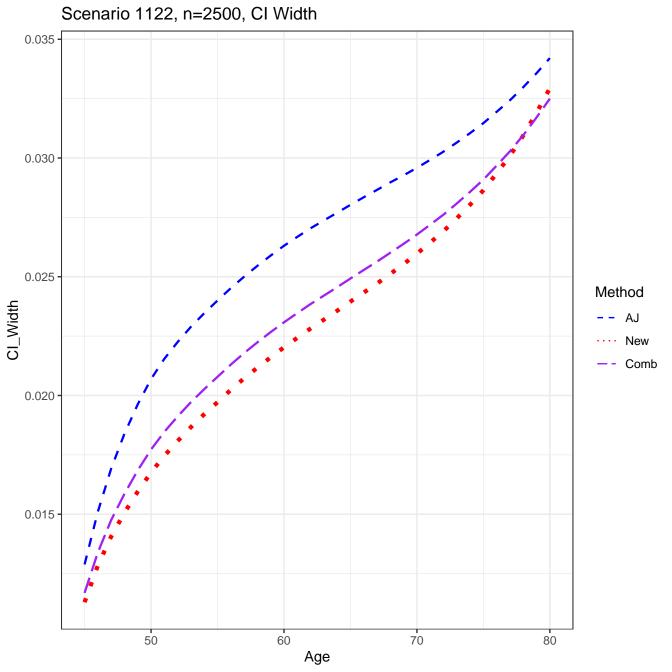


Scenario 1122, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.0075 -Method 0.0050 -Empirical SD Estimated Estimated-etm 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1122, n=2500, New Estimator, Empirical vs. Estimated SD's 0.0075 -0.0050 -Method SD **Empirical** Estimated 0.0025 -0.0000 -50 70 60 40 80 Age

Scenario 1122, n=2500, 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





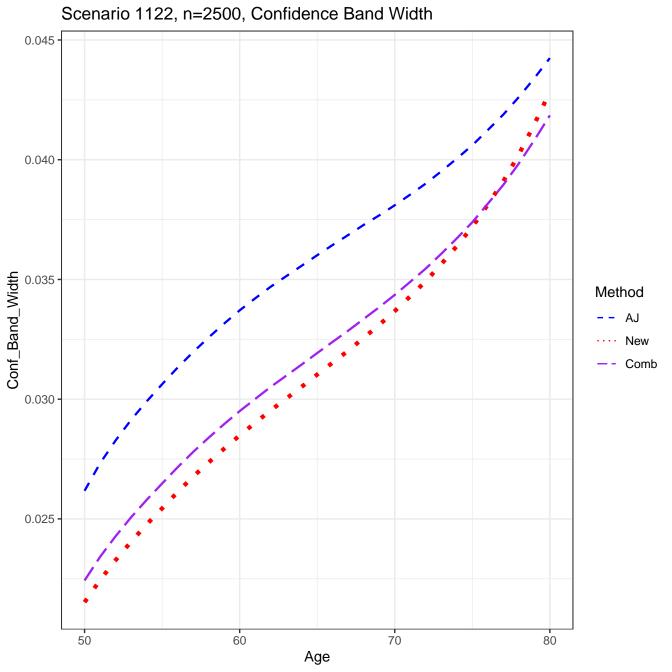
CONFIDENCE BAND COVERAGE RATES

Scenario: 1122

AJ: 0.886

new: 0.911

Combo: 0.899



SETTINGS

Scenario: 1211

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

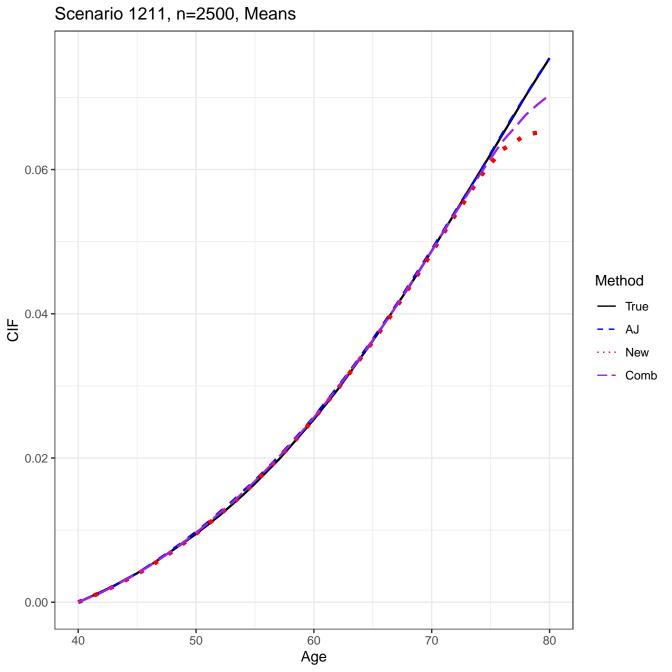
transformation: 0.5*pi – asin(sqrt(1-u))

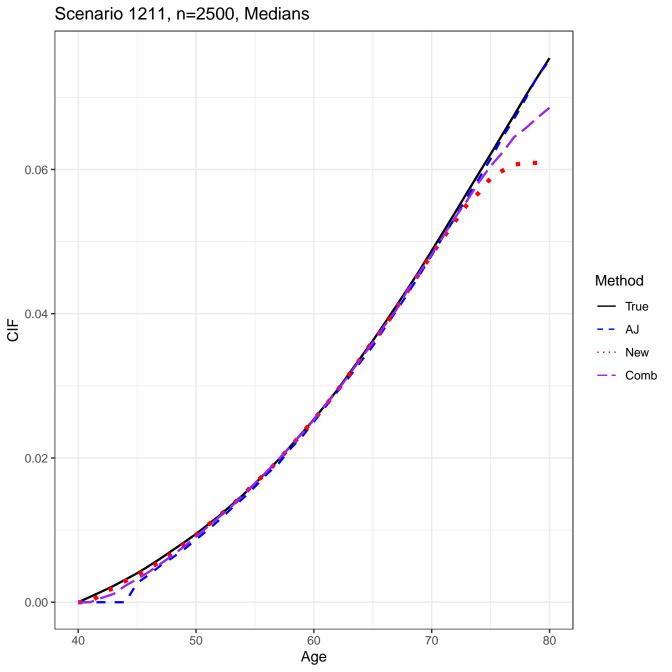
pointwise CI's done by: normal-theory

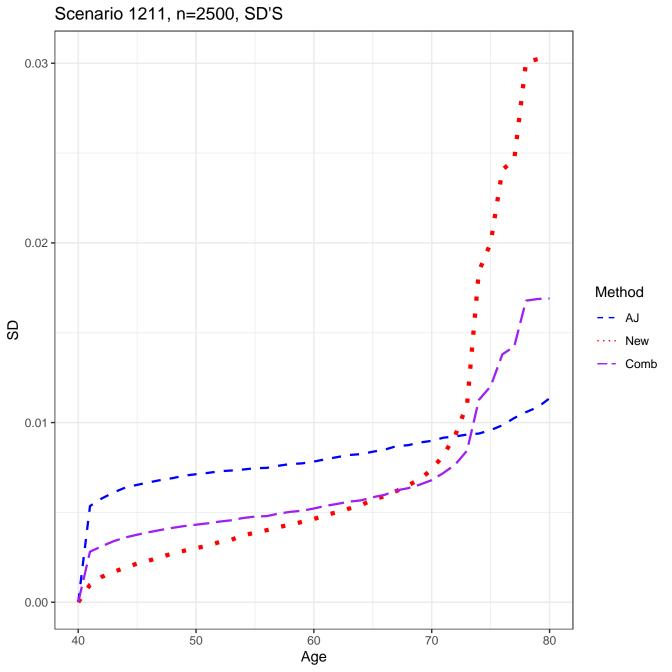
auxflg = FALSE

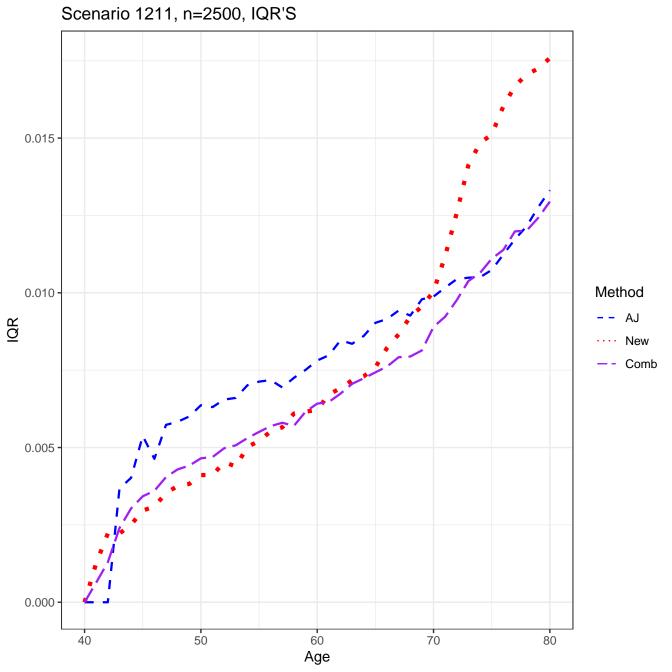
bootstrap weights: normal

Date/Time: 2024-01-12 14:01:20.378134





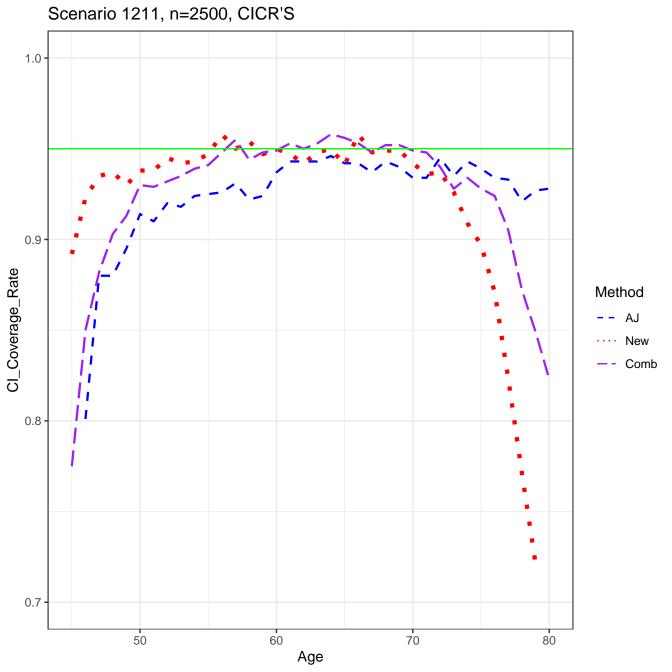


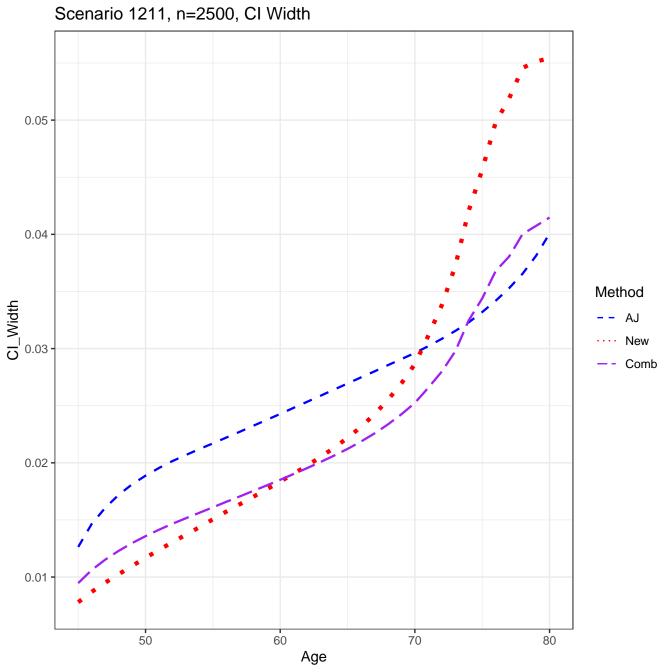


Scenario 1211, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.009 Method 0.006 Empirical SD Estimated Estimated-etm 0.003 -0.000 40 50 60 70 80 Age

Scenario 1211, n=2500, New Estimator, Empirical vs. Estimated SD's 0.03 -0.02 -Method **Empirical** Estimated 0.01 -0.00 70 50 60 40 80 Age

Scenario 1211, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.015 -0.010 -Method Empirical Estimated 0.005 -0.000 -50 60 70 40 80 Age





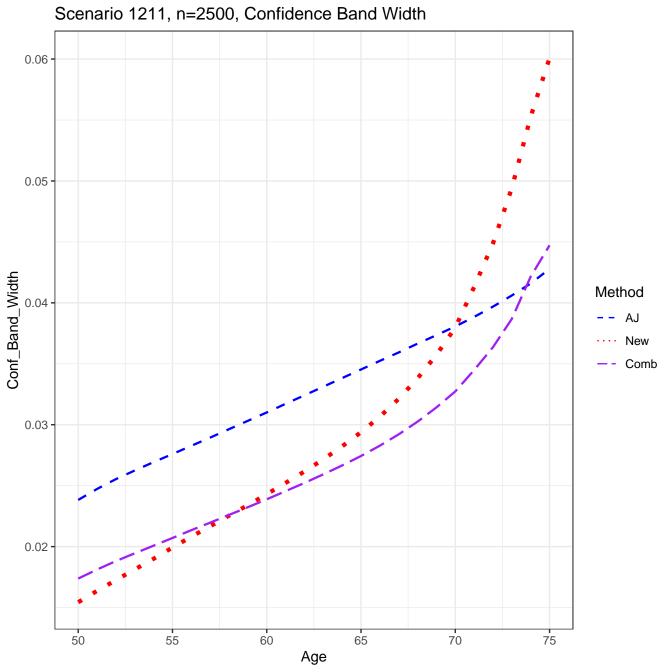
CONFIDENCE BAND COVERAGE RATES

Scenario: 1211

AJ: 0.915

new: 0.901

Combo: 0.921



SETTINGS

Scenario: 1212

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

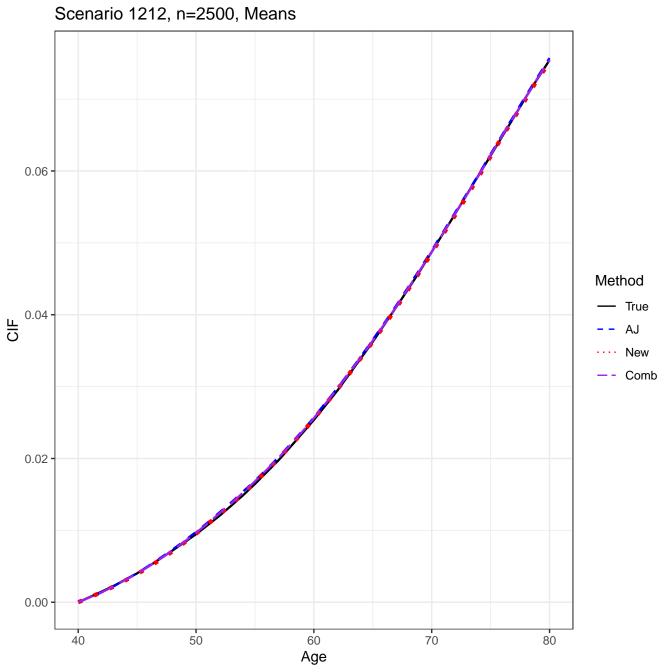
transformation: 0.5*pi – asin(sqrt(1–u))

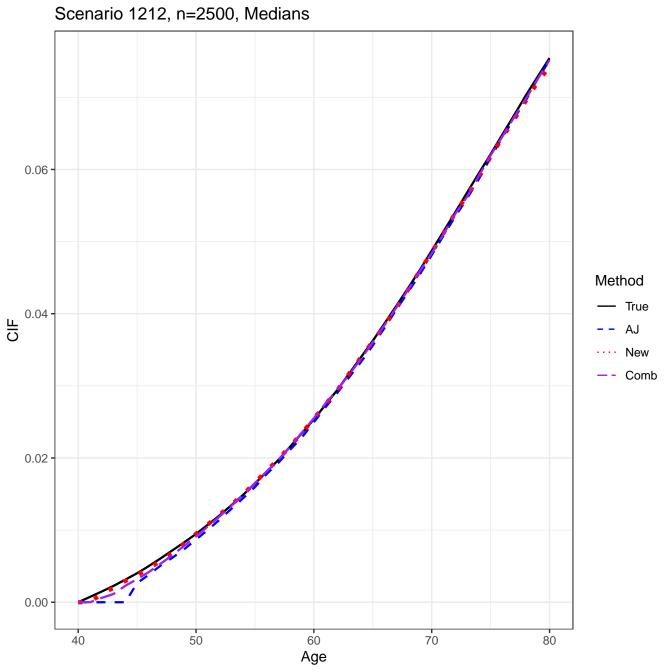
pointwise CI's done by: normal-theory

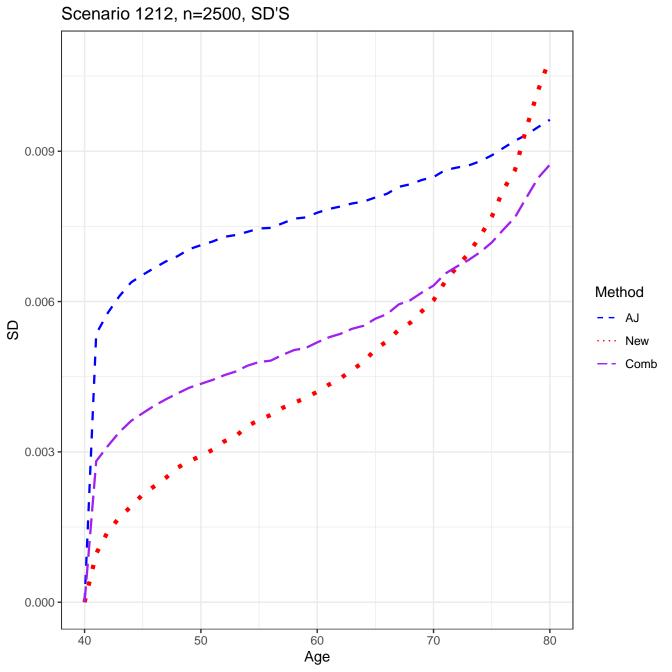
auxflg = FALSE

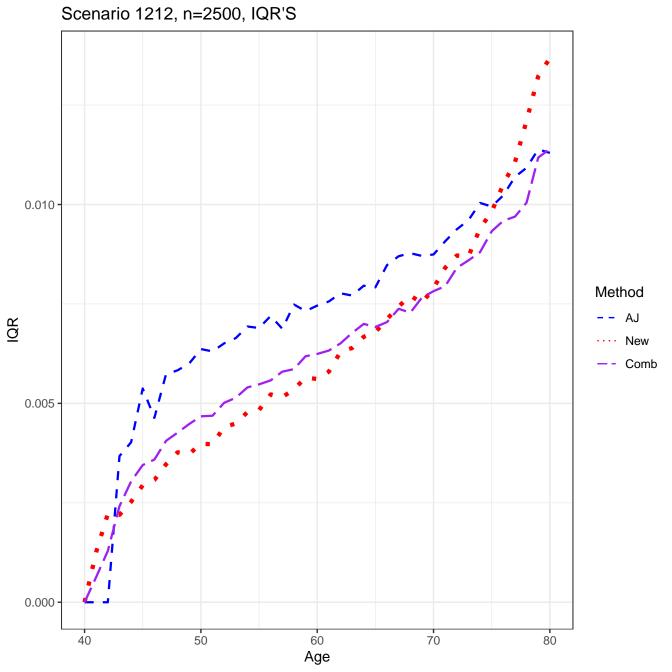
bootstrap weights: normal

Date/Time: 2024-01-12 14:29:03.987049





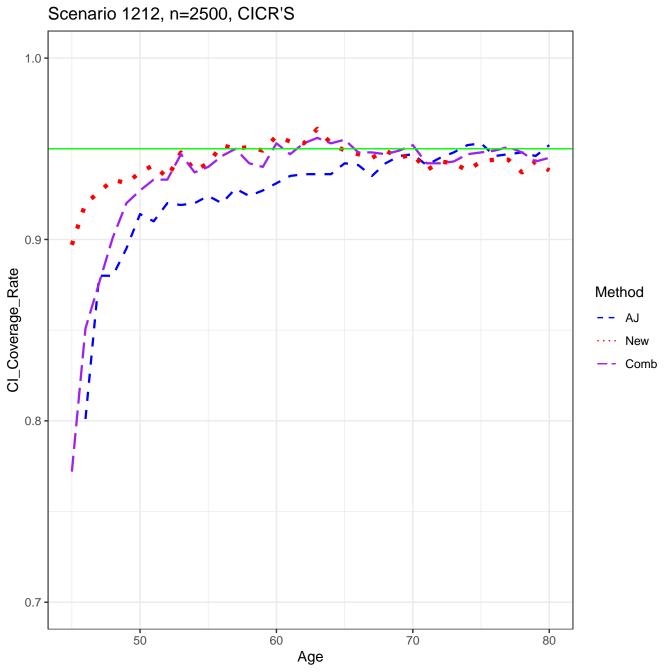


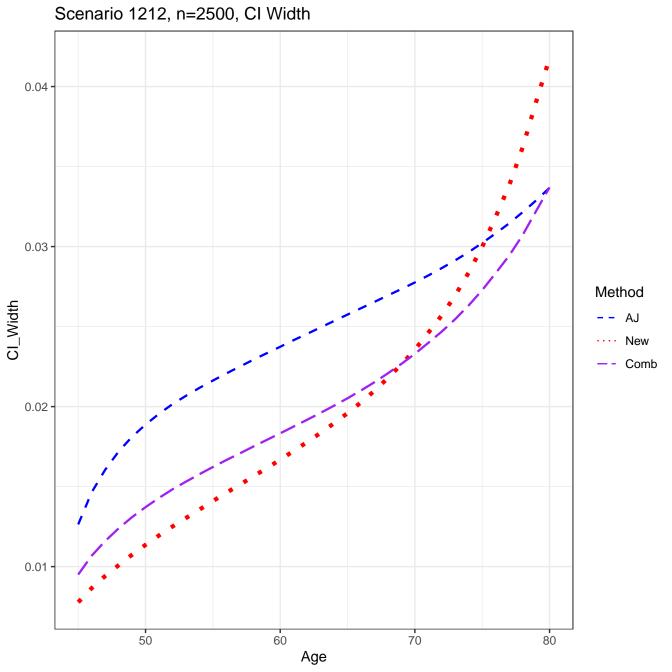


Scenario 1212, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.0100 0.0075 -Method O.0050 Empirical Estimated Estimated-etm 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1212, n=2500, New Estimator, Empirical vs. Estimated SD's 0.009 0.006 Method SD **Empirical** Estimated 0.003 0.000 -50 60 70 40 80 Age

Scenario 1212, n=2500, 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





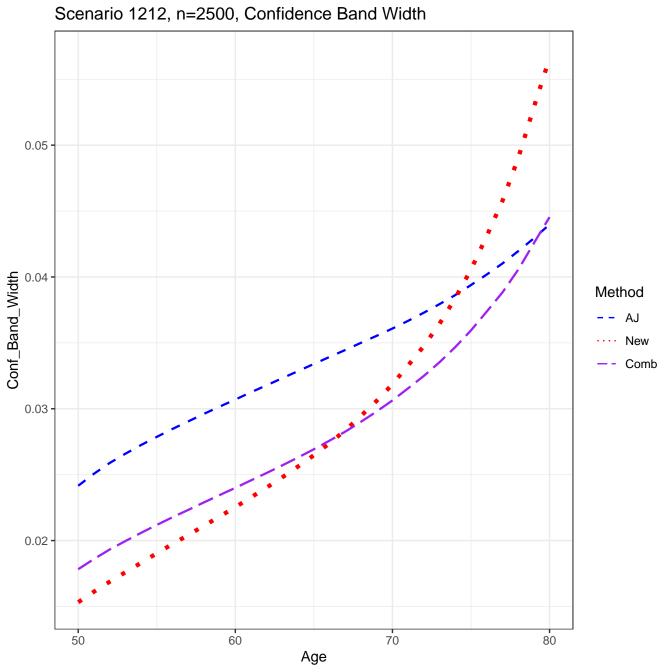
CONFIDENCE BAND COVERAGE RATES

Scenario: 1212

AJ: 0.92

new: 0.923

Combo: 0.926



SETTINGS

Scenario: 1221

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

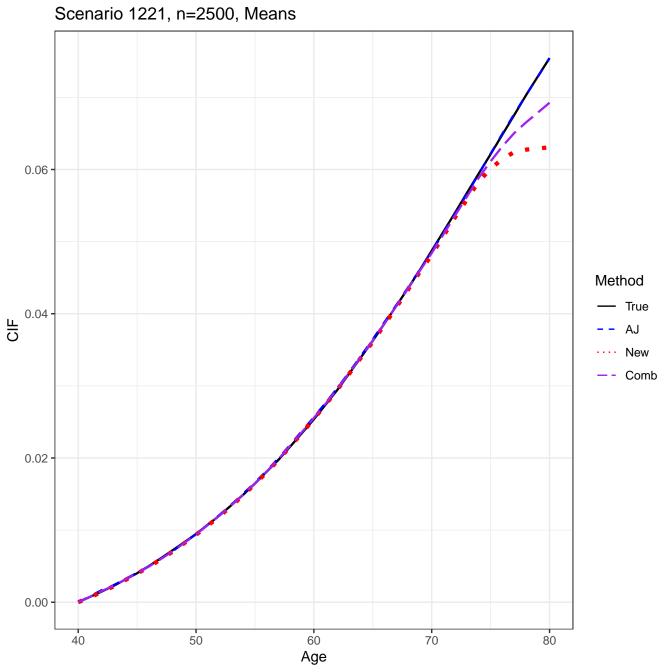
transformation: 0.5*pi – asin(sqrt(1-u))

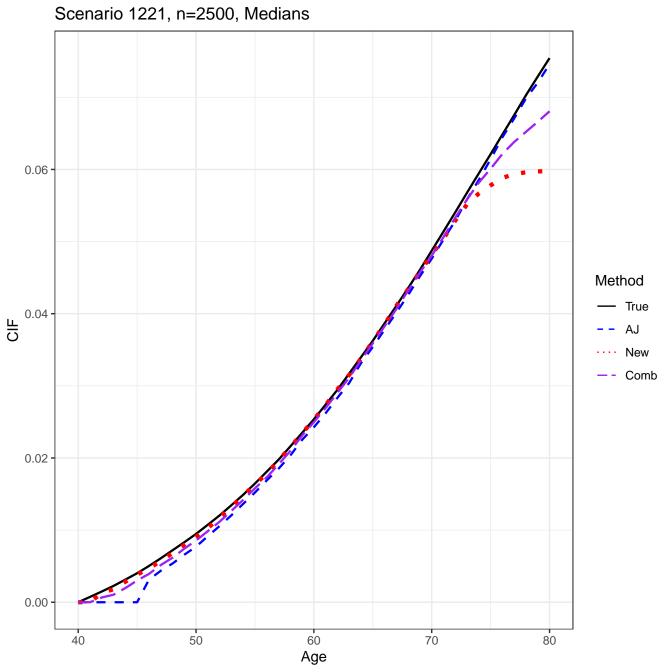
pointwise CI's done by: normal-theory

auxflg = FALSE

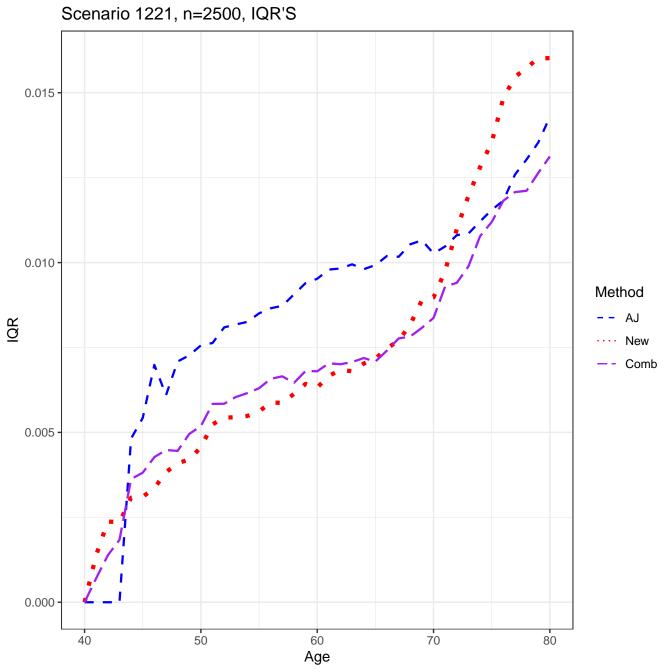
bootstrap weights: normal

Date/Time: 2024-01-12 15:01:22.470346





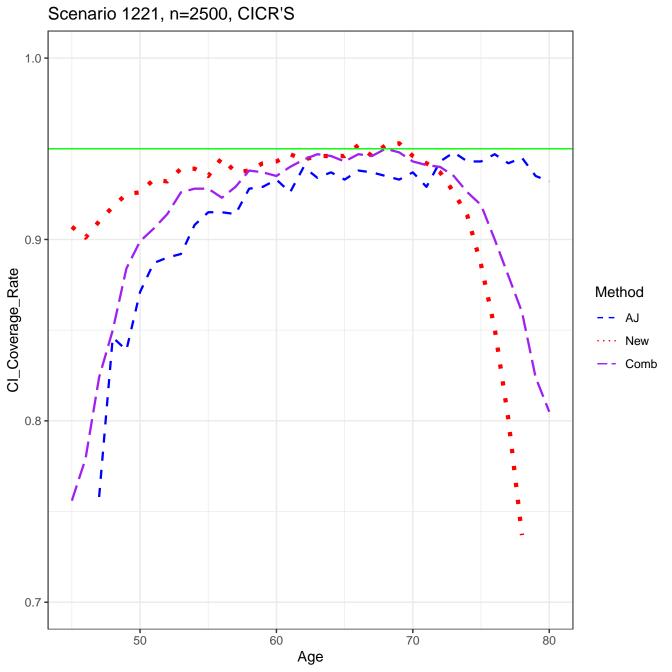
Scenario 1221, n=2500, SD'S 0.015 -Method ۵.010 تا م AJ New Comb 0.005 -0.000 -40 50 60 70 80 Age

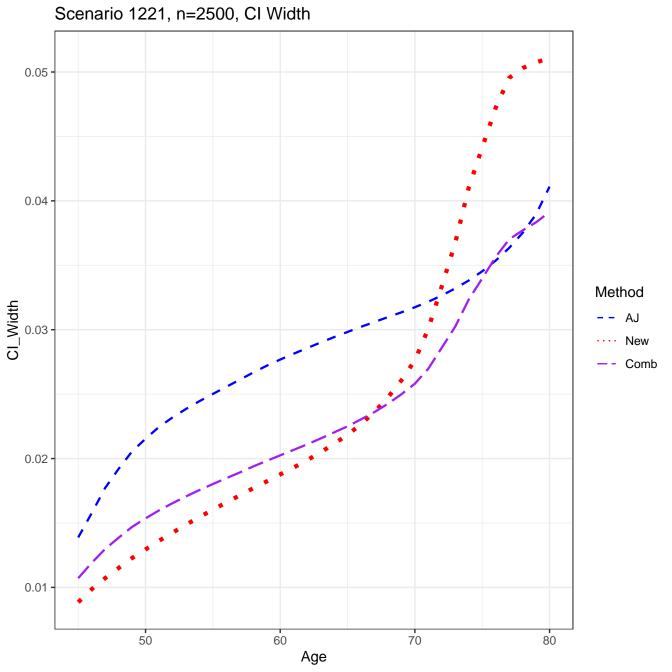


Scenario 1221, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.012 0.009 Method Empirical O.006 -Estimated Estimated-etm 0.003 0.000 40 50 60 70 80 Age

Scenario 1221, n=2500, New Estimator, Empirical vs. Estimated SD's 0.015 -Method 0.010 -Empirical Estimated 0.005 -0.000 -50 60 70 40 80 Age

Scenario 1221, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.012 0.009 Method 0.006-Empirical Estimated 0.003 0.000 50 60 70 40 80 Age





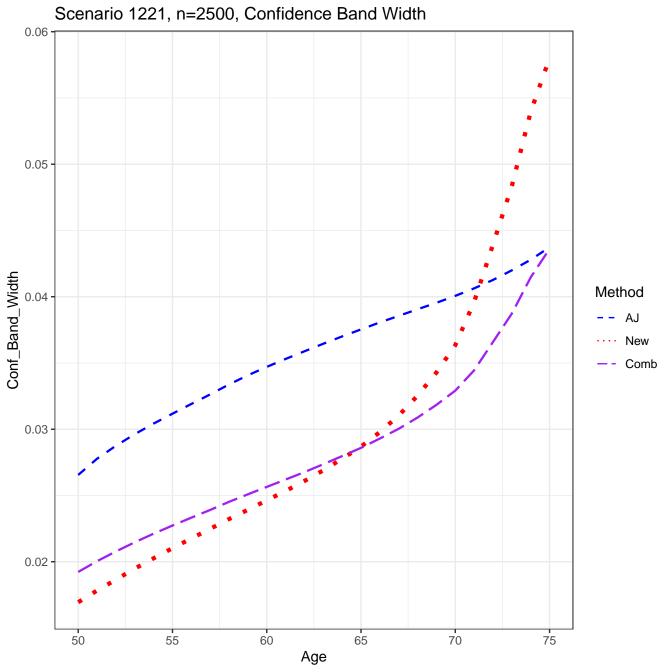
CONFIDENCE BAND COVERAGE RATES

Scenario: 1221

AJ: 0.895

new: 0.897

Combo: 0.88



SETTINGS

Scenario: 1222

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

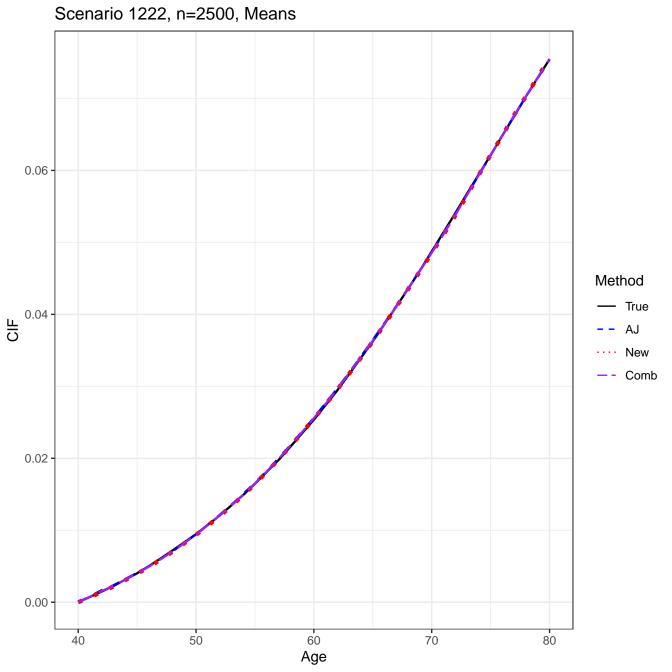
transformation: 0.5*pi – asin(sqrt(1-u))

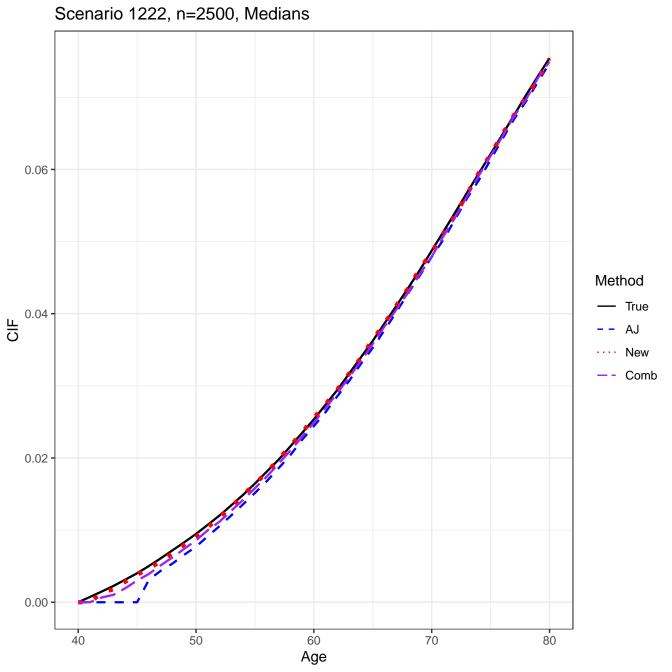
pointwise CI's done by: normal-theory

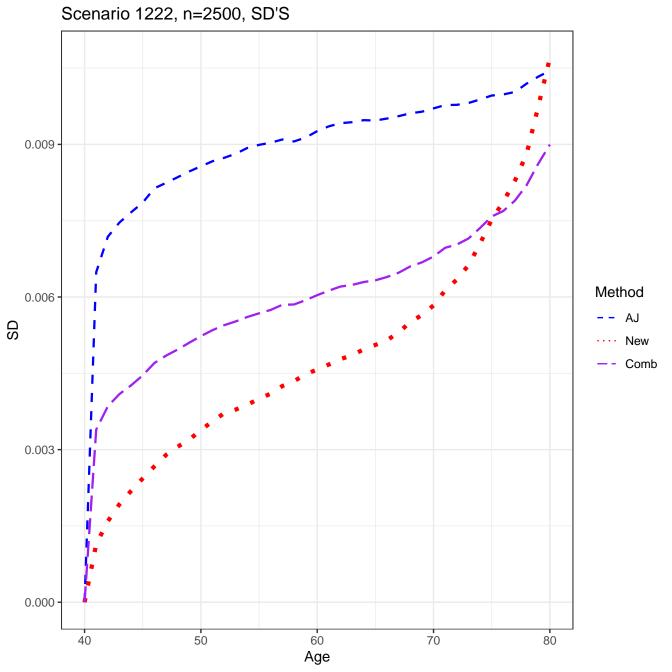
auxflg = FALSE

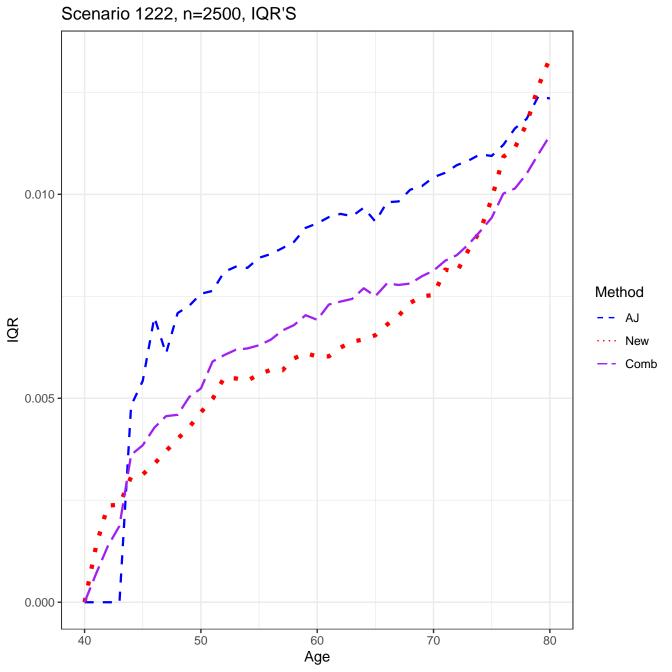
bootstrap weights: normal

Date/Time: 2024-01-12 15:43:08.572576





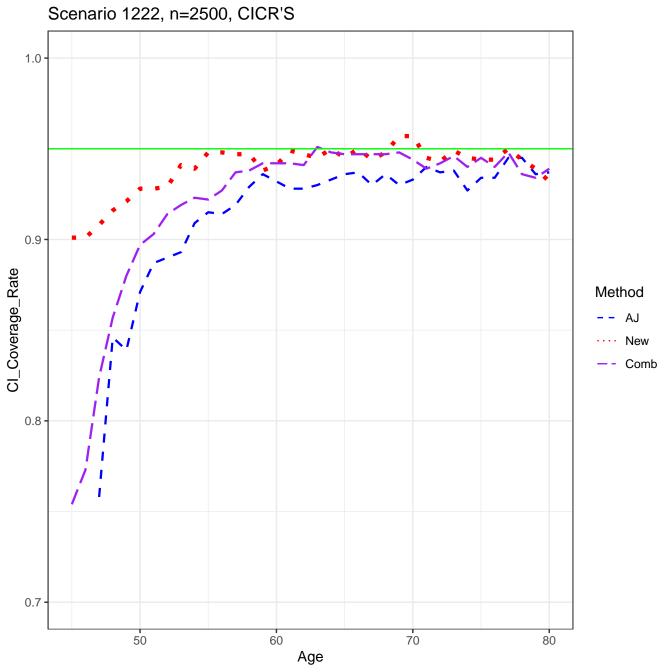


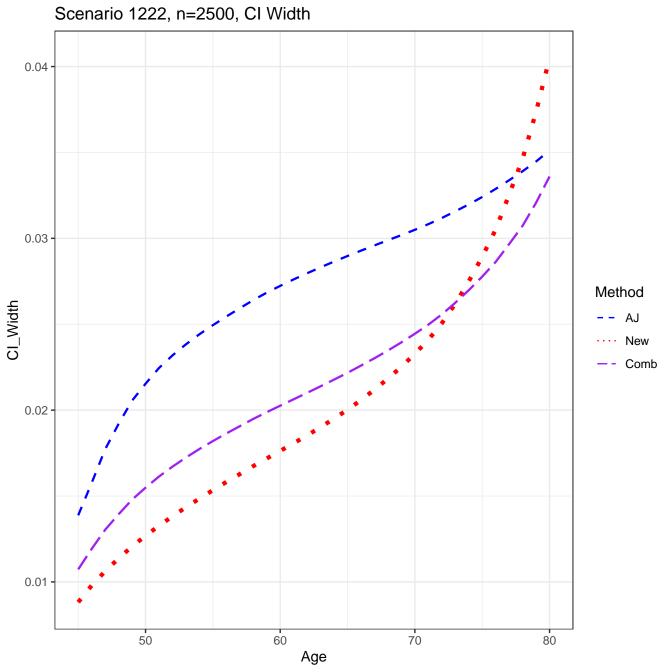


Scenario 1222, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.0100 -0.0075 -Method Empirical S 0.0050 Estimated Estimated-etm 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1222, n=2500, New Estimator, Empirical vs. Estimated SD's 0.009 0.006 -Method SD **Empirical** Estimated 0.003 -0.000 50 60 70 40 80 Age

Scenario 1222, n=2500, 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





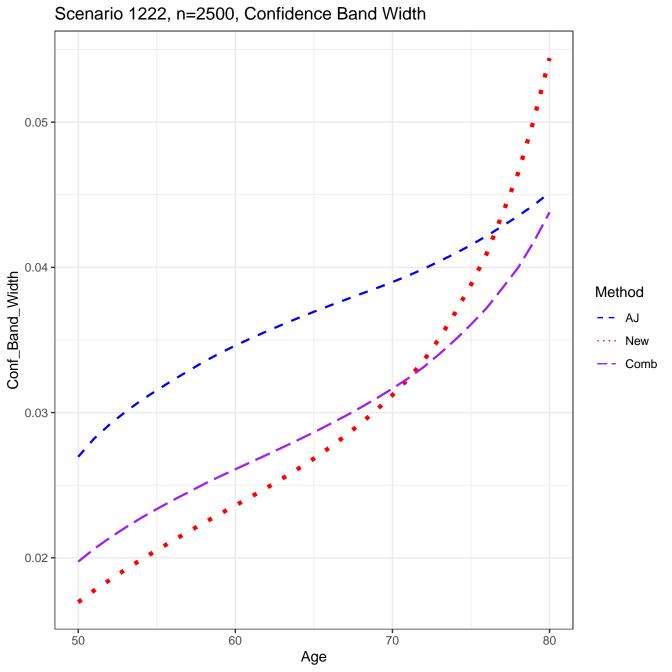
CONFIDENCE BAND COVERAGE RATES

Scenario: 1222

AJ: 0.894

new: 0.921

Combo: 0.899



SETTINGS

Scenario: 2111

sample size = 2500

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: 2024-01-12 10:28:01.131425

Scenario 2111, n=2500, Means 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2111, n=2500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

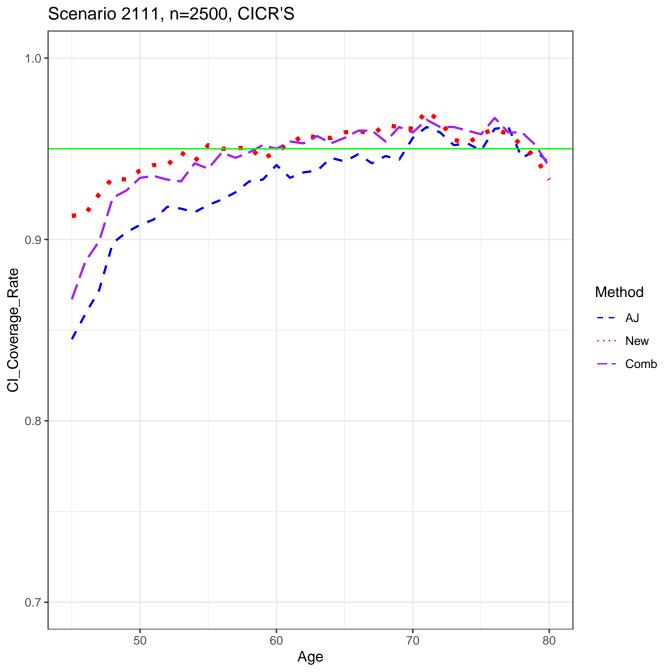
Scenario 2111, n=2500, SD'S 0.020 -0.015 -Method O.010 ΑJ New Comb 0.005 -0.000 -40 50 60 70 80 Age

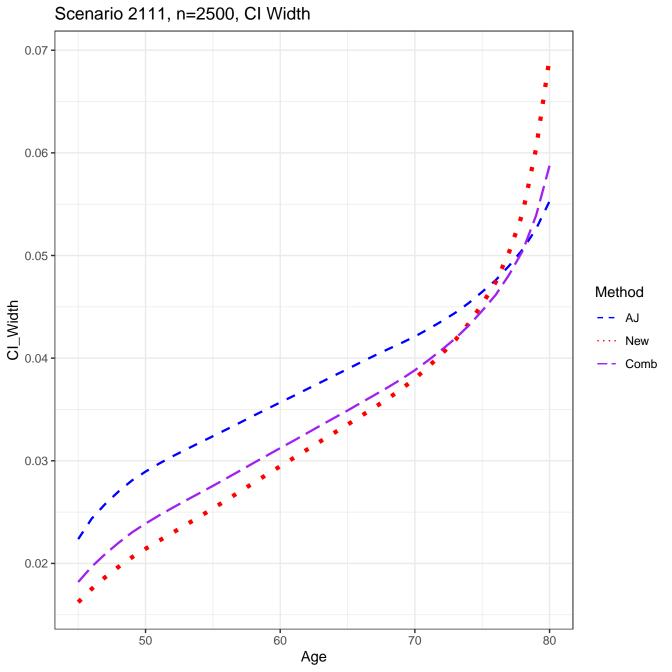
Scenario 2111, n=2500, IQR'S 0.020 0.015 -Method New 0.010 Comb 0.005 -0.000 40 50 70 60 80 Age

Scenario 2111, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.015 0.010 -Method Empirical SD **Estimated** Estimated-etm 0.005 0.000 40 50 60 70 80 Age

Scenario 2111, n=2500, New Estimator, Empirical vs. Estimated SD's 0.020 -0.015 Method g ^{0.010} **Empirical** Estimated 0.005 -0.000 50 60 70 40 80 Age

Scenario 2111, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.015 0.010 -Method **Empirical** Estimated 0.005 -0.000 -50 60 70 40 80 Age





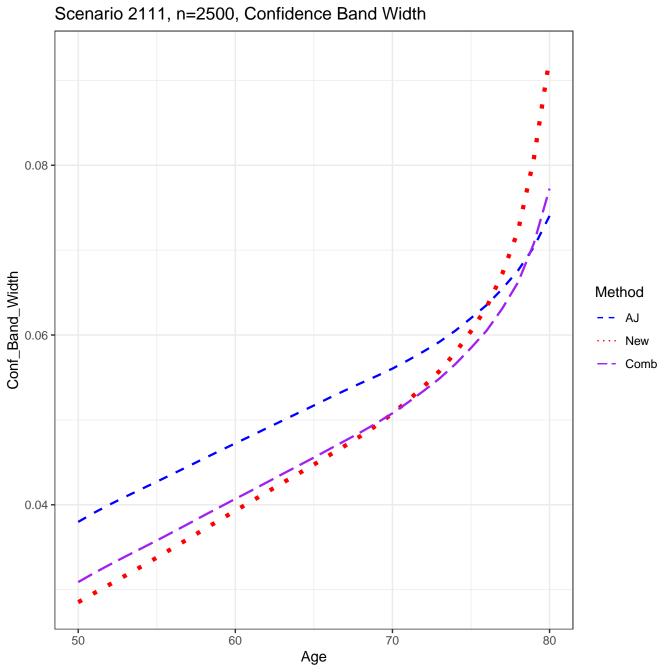
CONFIDENCE BAND COVERAGE RATES

Scenario: 2111

AJ: 0.919

new: 0.921

Combo: 0.926



SETTINGS

Scenario: 2112

sample size = 2500

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

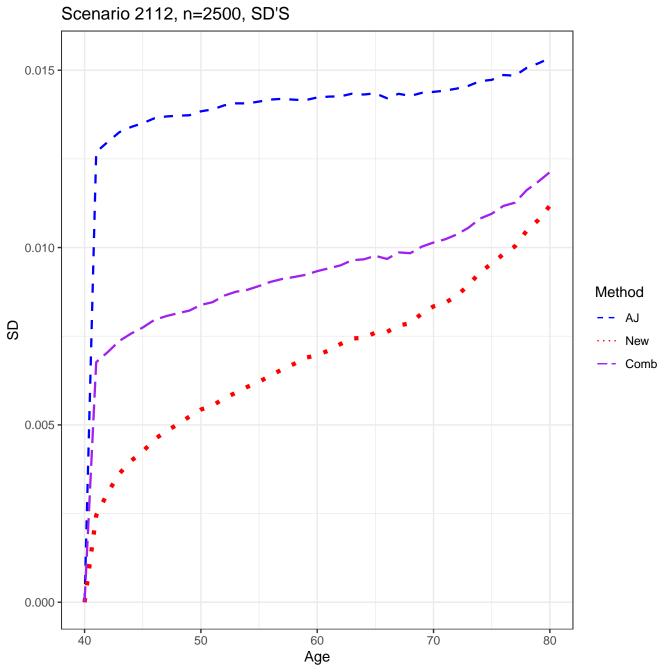
auxflg = FALSE

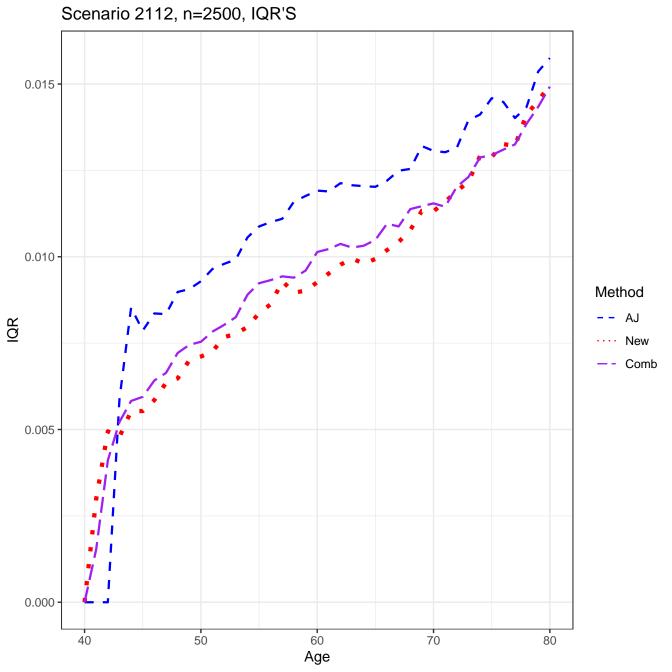
bootstrap weights: normal

Date/Time: 2024-01-13 22:41:35.072619

Scenario 2112, n=2500, Means 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2112, n=2500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

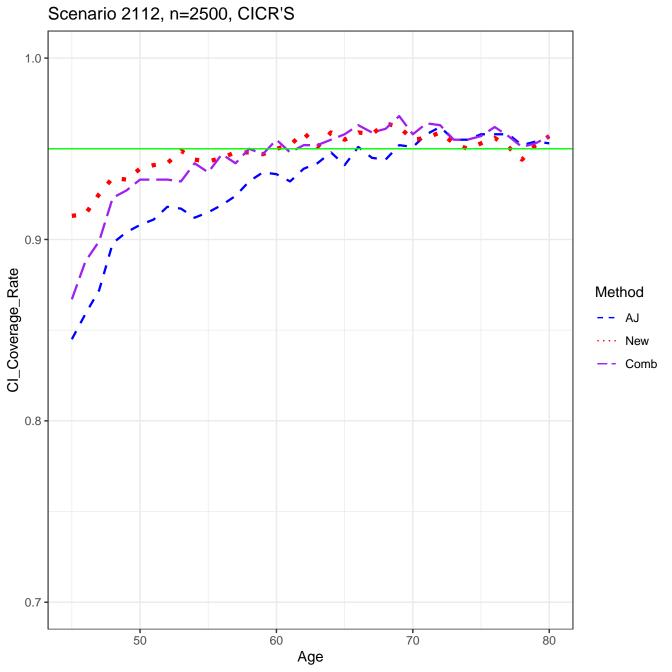


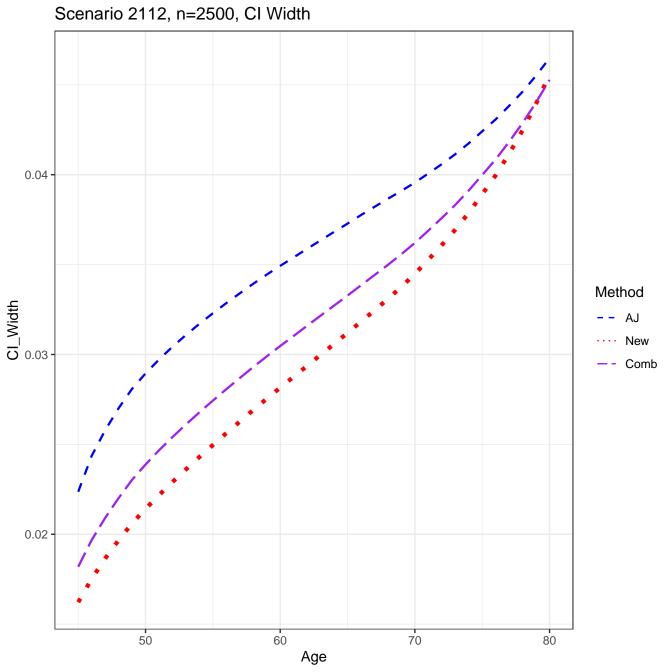


Scenario 2112, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.015 0.010 Method Empirical **Estimated** Estimated-etm 0.005 -0.000 50 70 60 40 80 Age

Scenario 2112, n=2500, New 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

Scenario 2112, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.0125 -0.0100 -0.0075 -Method **Empirical** Estimated 0.0050 -0.0025 -0.0000 -50 60 70 40 80 Age





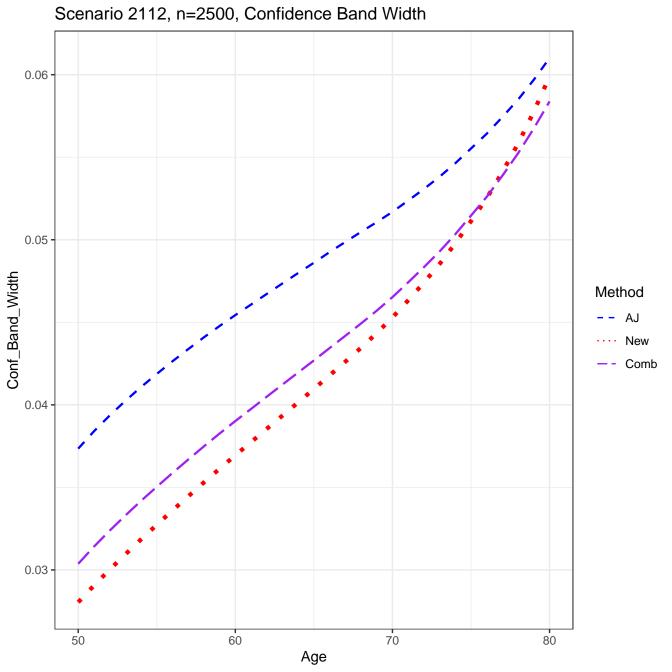
CONFIDENCE BAND COVERAGE RATES

Scenario: 2112

AJ: 0.923

new: 0.94

Combo: 0.934



SETTINGS

Scenario: 2121

sample size = 2500

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: 2024-01-13 23:25:35.860464

Scenario 2121, n=2500, Means 0.15 -0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2121, n=2500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

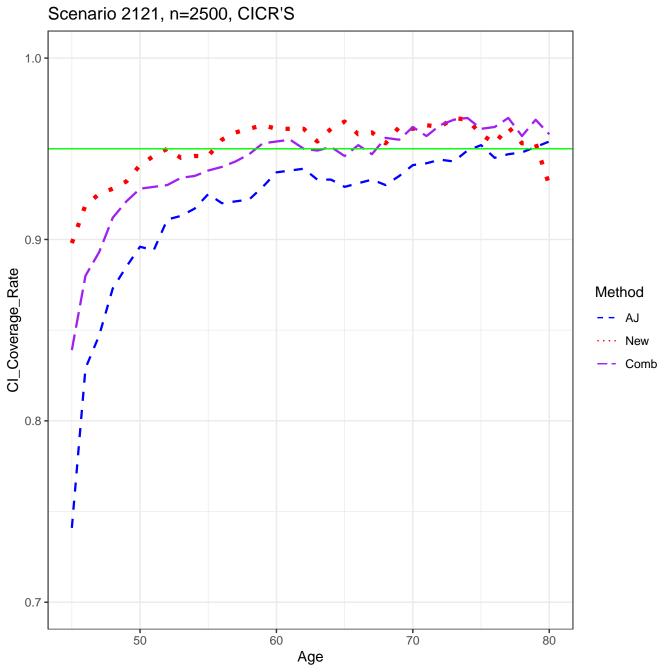
Scenario 2121, n=2500, SD'S 0.025 0.020 0.015 -Method ΑJ SD New - Comb 0.010 0.005 -0.000 -40 50 60 70 80 Age

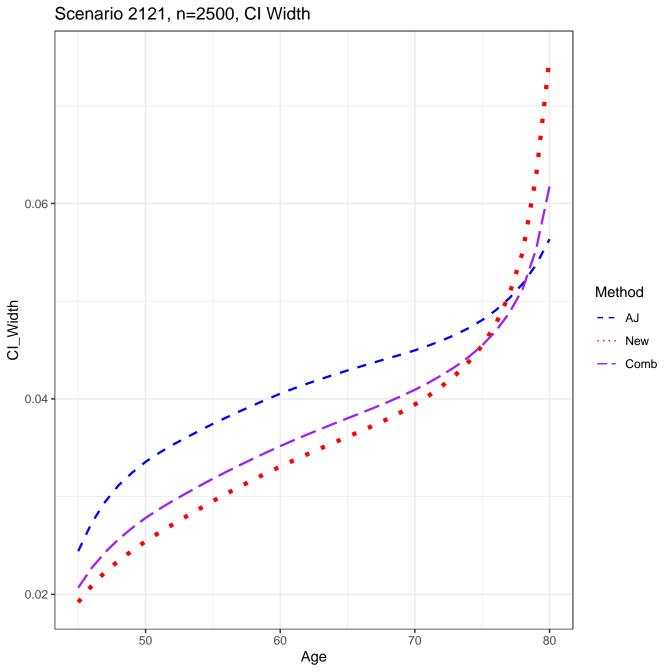
Scenario 2121, n=2500, IQR'S 0.025 0.020 0.015 -Method ΑJ New Comb 0.010 0.005 -0.000 40 50 60 70 80 Age

Scenario 2121, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.015 0.010 Method Empirical Estimated Estimated-etm 0.005 -0.000 40 50 60 70 80 Age

Scenario 2121, n=2500, 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 2121, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.015 0.010 Method SD **Empirical** Estimated 0.005 -0.000 -50 60 70 40 80 Age





CONFIDENCE BAND COVERAGE RATES

Scenario: 2121

AJ: 0.919

new: 0.924

Combo: 0.926

Scenario 2121, n=2500, Confidence Band Width 0.10 0.08 -Conf_Band_Width Method New Comb 0.04 50 60 70 80 Age

SETTINGS

Scenario: 2122

sample size = 2500

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

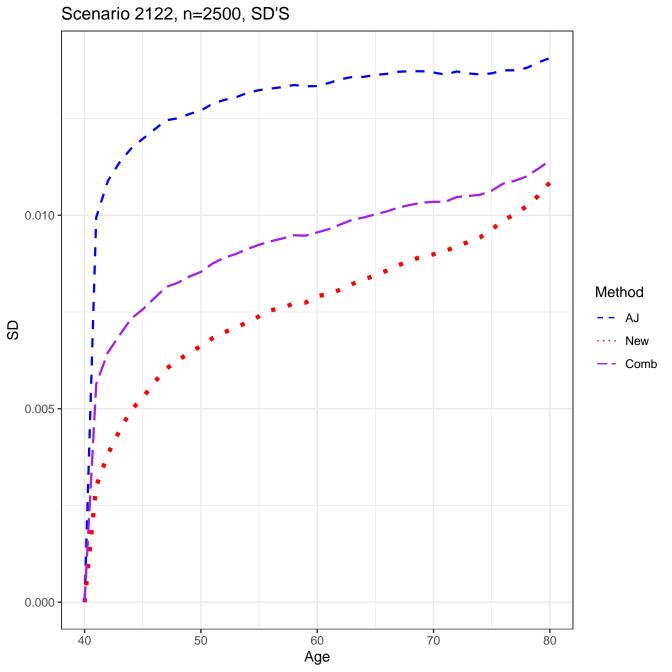
auxflg = FALSE

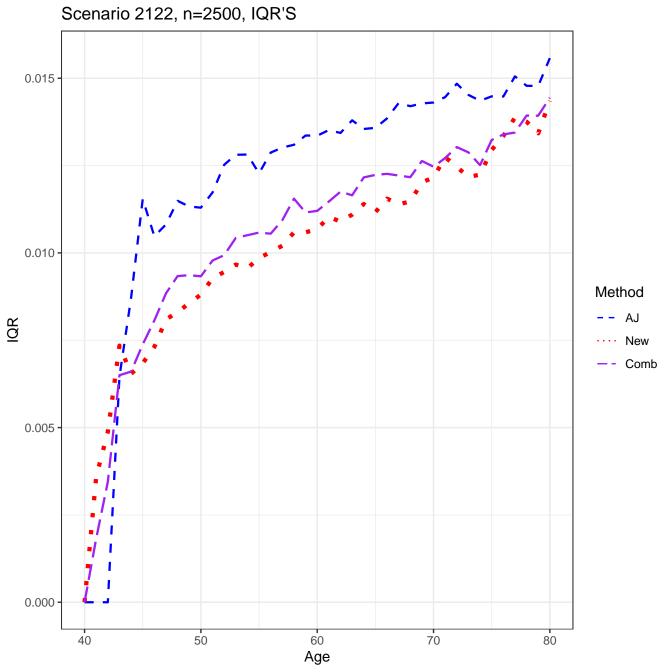
bootstrap weights: normal

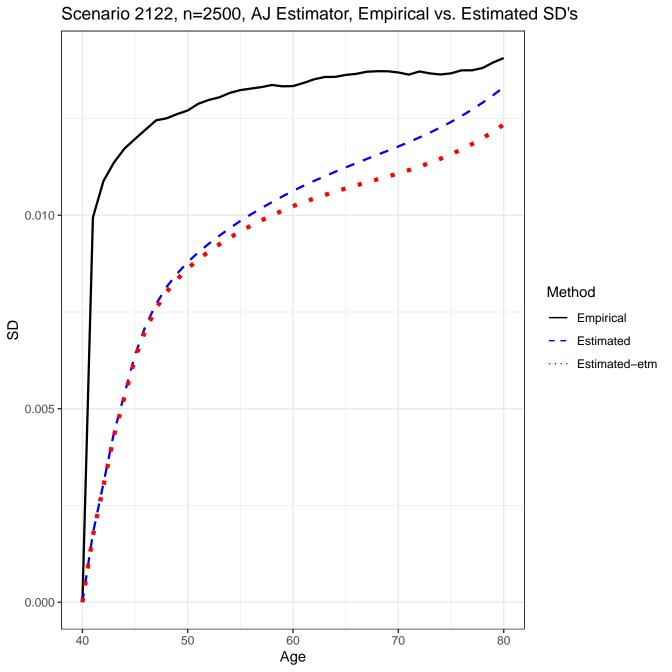
Date/Time: 2024-01-14 00:11:30.757461

Scenario 2122, n=2500, Means 0.15 0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2122, n=2500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age



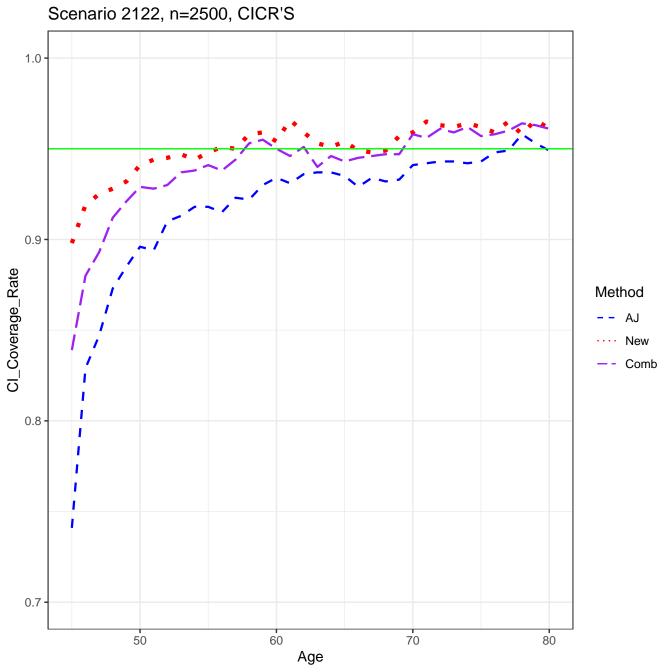


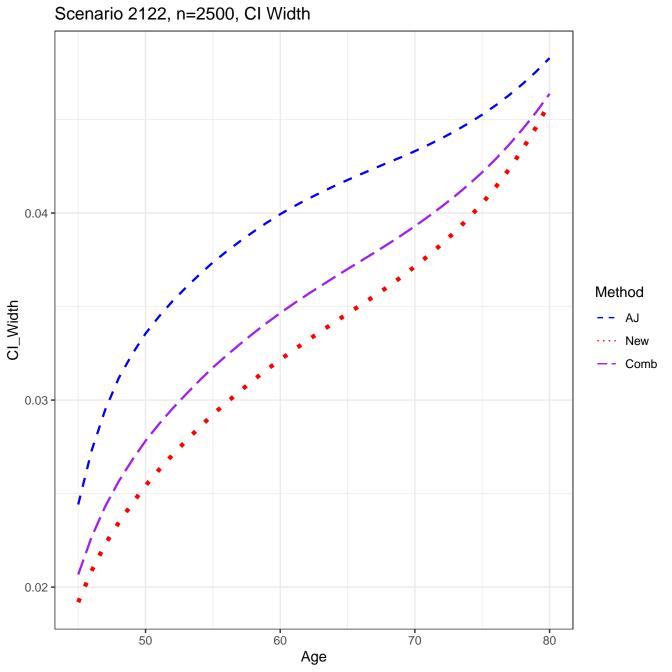


Scenario 2122, n=2500, New Estimator, Empirical vs. Estimated SD's 0.012 0.009 Method G 0.006 Empirical Estimated 0.003 0.000 50 60 70 40 80 Age

Scenario 2122, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.012 0.009 Method 0.006 Empirical Estimated 0.003 0.000 -50 60 70 40 80

Age





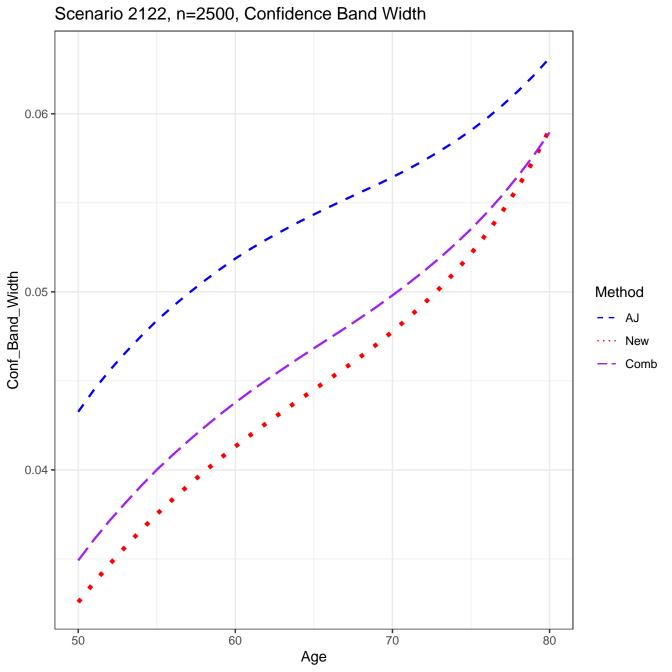
CONFIDENCE BAND COVERAGE RATES

Scenario: 2122

AJ: 0.924

new: 0.94

Combo: 0.93



SETTINGS

Scenario: 2211

sample size = 2500

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

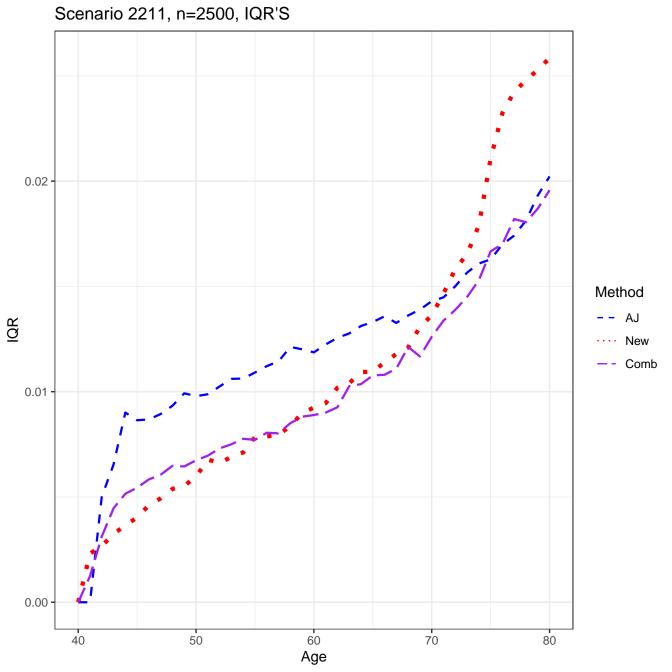
bootstrap weights: normal

Date/Time: 2024-01-14 12:26:24.277736

Scenario 2211, n=2500, Means 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2211, n=2500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

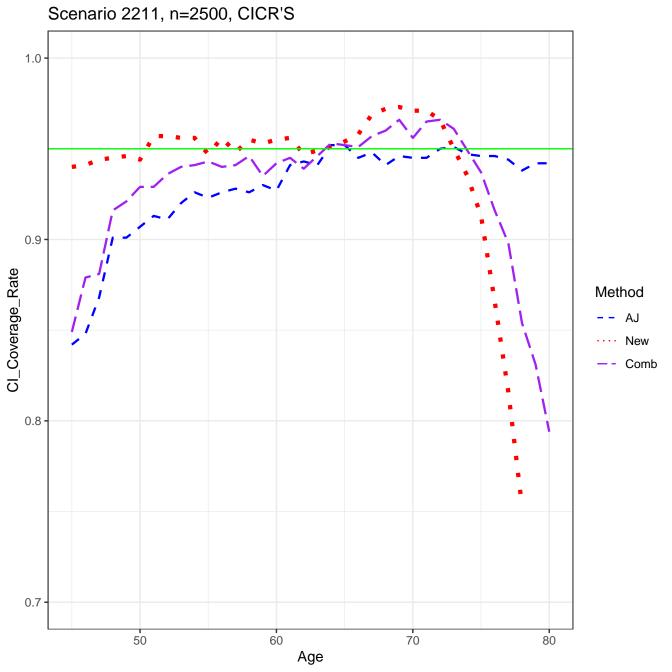
Scenario 2211, n=2500, SD'S 0.03 -0.02 Method ΑJ New - Comb 0.01 -0.00 50 60 70 40 80 Age

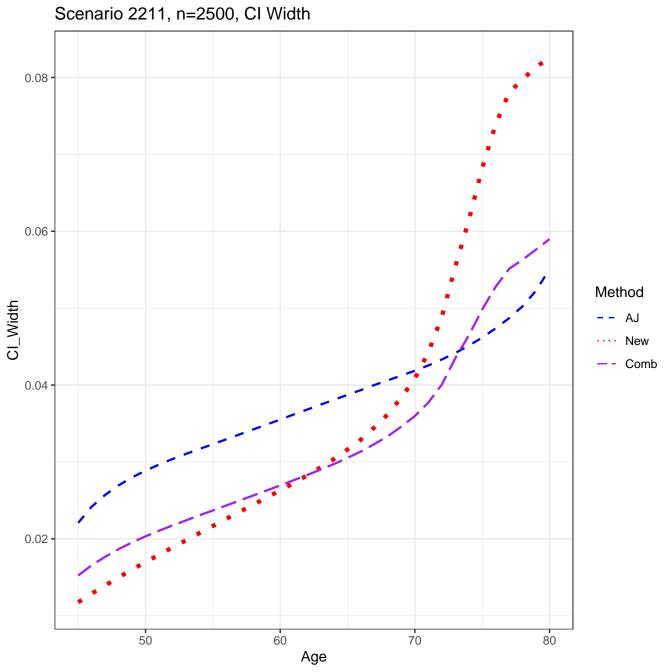


Scenario 2211, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.015 0.010 Method Empirical Estimated Estimated-etm 0.005 -0.000 50 70 60 40 80 Age

Scenario 2211, n=2500, New Estimator, Empirical vs. Estimated SD's 0.03 -0.02 -Method **Empirical** Estimated 0.01 -0.00 70 50 60 40 80 Age

Scenario 2211, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.015 -0.010 -Method SD **Empirical** Estimated 0.005 0.000 -50 60 70 40 80 Age





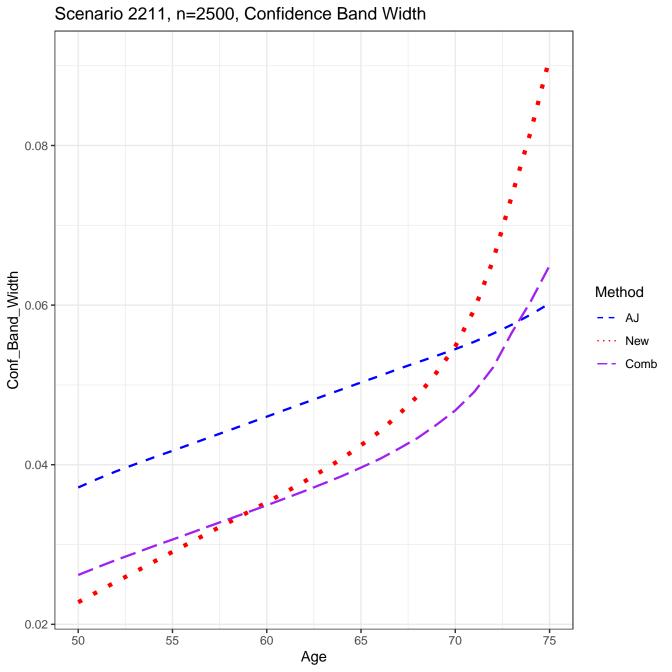
CONFIDENCE BAND COVERAGE RATES

Scenario: 2211

AJ: 0.931

new: 0.92

Combo: 0.924



SETTINGS

Scenario: 2212

sample size = 2500

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: 2024-01-14 13:00:31.084647

Scenario 2212, n=2500, Means 0.15 0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2212, n=2500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

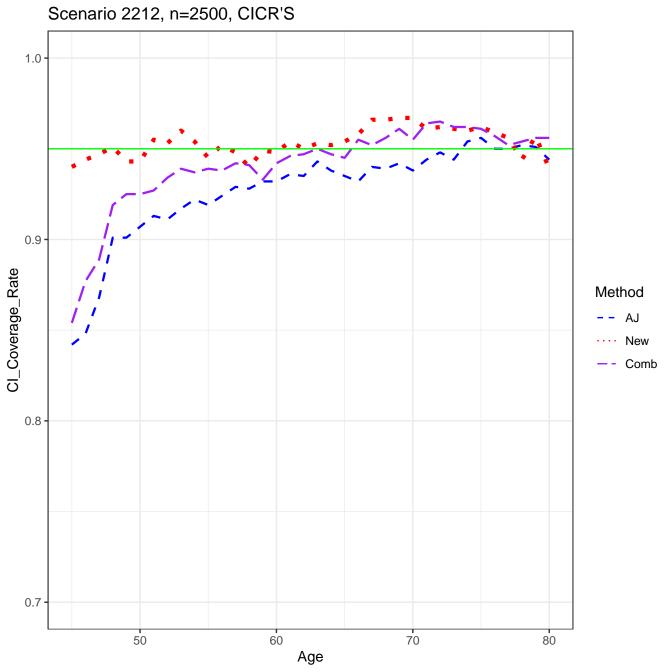
Scenario 2212, n=2500, SD'S 0.015 -0.010 -Method ΑJ SD New - Comb 0.005 -0.000 -40 50 60 70 80 Age

Scenario 2212, n=2500, IQR'S 0.020 0.015 -Method ΑJ <u>8</u> 0.010 -New - Comb 0.005 -0.000 40 50 60 70 80 Age

Scenario 2212, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.012 -0.008 Method Empirical Estimated Estimated-etm 0.004 -0.000 50 70 60 40 80 Age

Scenario 2212, n=2500, New Estimator, Empirical vs. Estimated SD's 0.015 0.010 -Method **Empirical** Estimated 0.005 0.000 -50 60 70 40 80 Age

Scenario 2212, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.0125 0.0100 -0.0075 -Method **Empirical** Estimated 0.0050 -0.0025 -0.0000 -50 60 70 40 80 Age



Scenario 2212, n=2500, CI Width 0.06 -0.05 -0.04 -Method Cl_Width ΑJ New - Comb 0.03 0.02 0.01 -50 60 70 80 Age

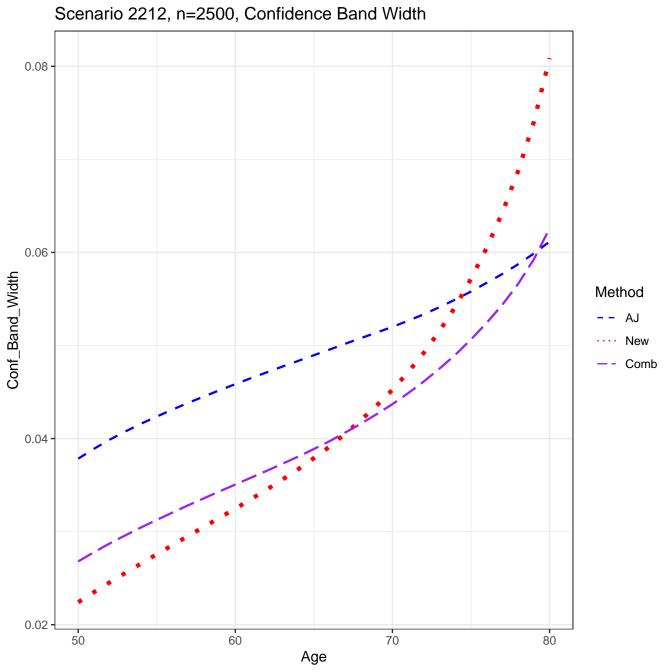
CONFIDENCE BAND COVERAGE RATES

Scenario: 2212

AJ: 0.929

new: 0.941

Combo: 0.931



SETTINGS

Scenario: 2221

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

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

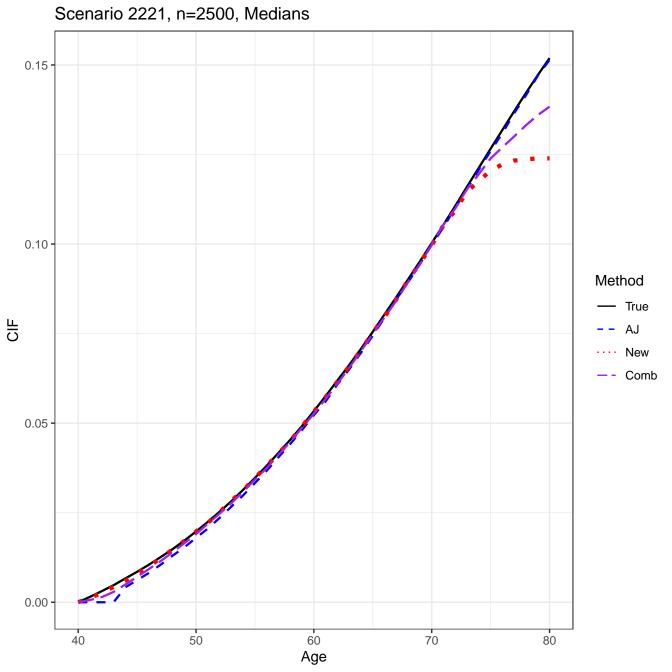
pointwise CI's done by: normal-theory

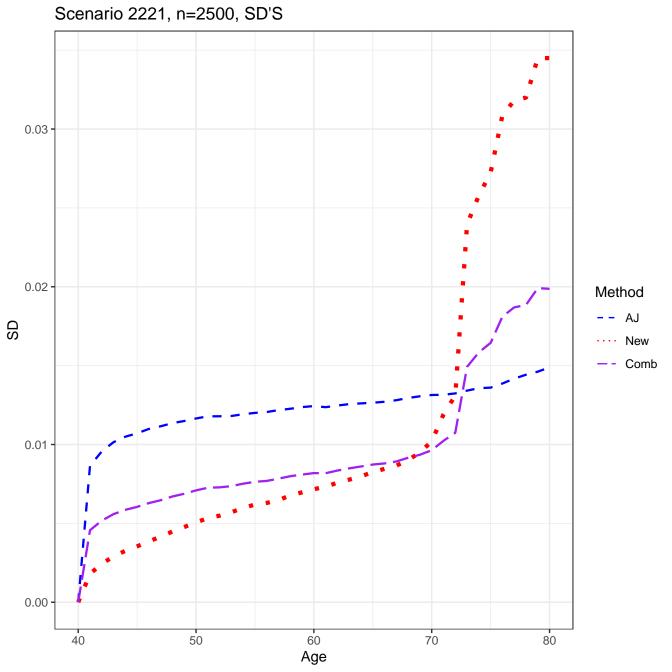
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-14 13:44:51.377077

Scenario 2221, n=2500, Means 0.15 0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age



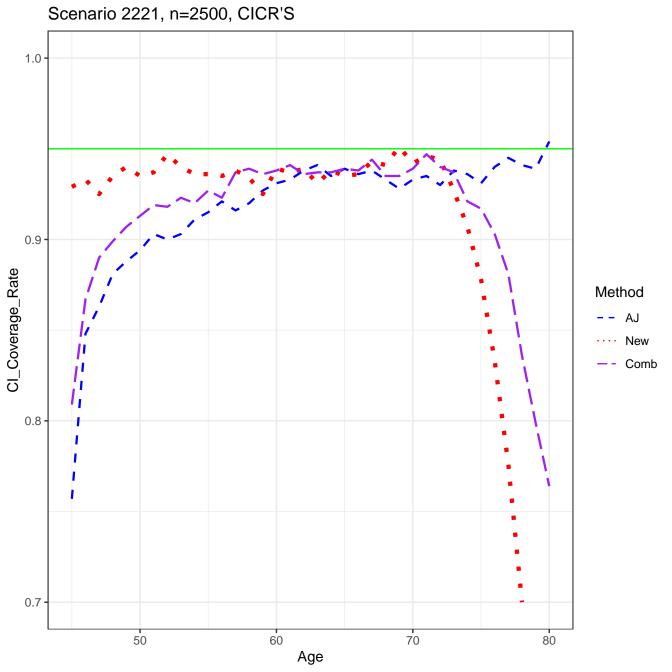


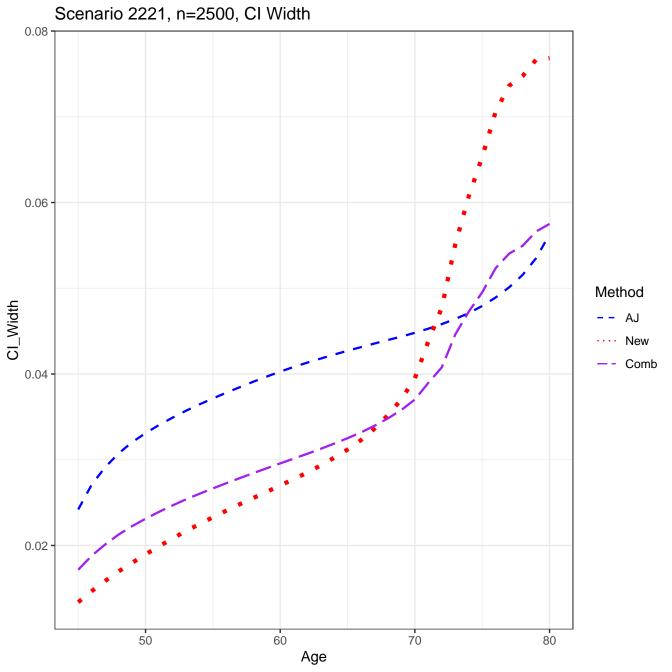
Scenario 2221, n=2500, IQR'S 0.025 -0.020 0.015 -Method ΑJ New - Comb 0.010 -0.005 0.000 40 50 60 70 80 Age

Scenario 2221, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.015 -0.010 Method Empirical Estimated Estimated-etm 0.005 -0.000 40 50 60 70 80 Age

Scenario 2221, n=2500, New Estimator, Empirical vs. Estimated SD's 0.03 -0.02 Method **Empirical** Estimated 0.01 -0.00 -70 50 60 40 80 Age

Scenario 2221, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.020 0.015 -Method 0.010 Empirical Estimated 0.005 -0.000 50 60 70 40 80 Age





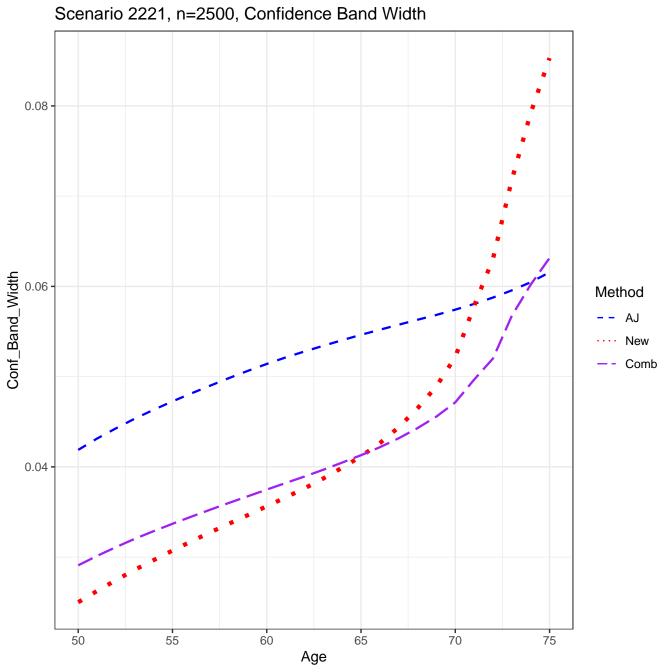
CONFIDENCE BAND COVERAGE RATES

Scenario: 2221

AJ: 0.909

new: 0.898

Combo: 0.906



Scenario: 2222

sample size = 2500

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

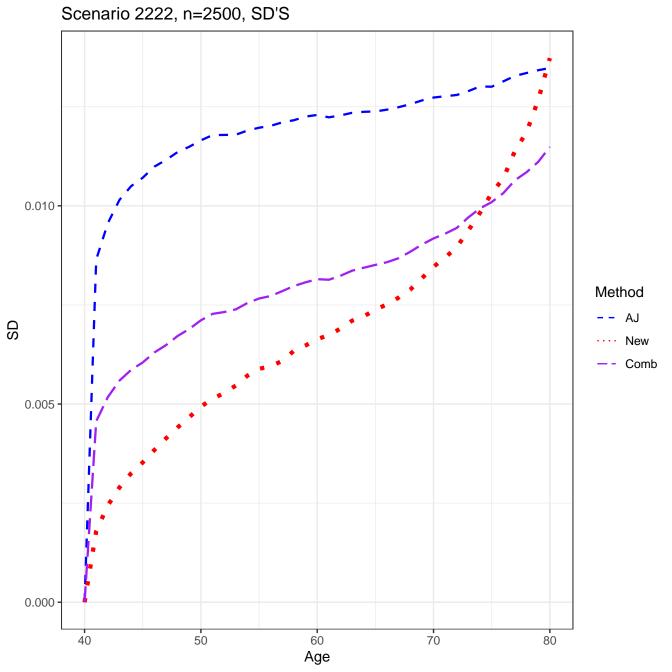
auxflg = FALSE

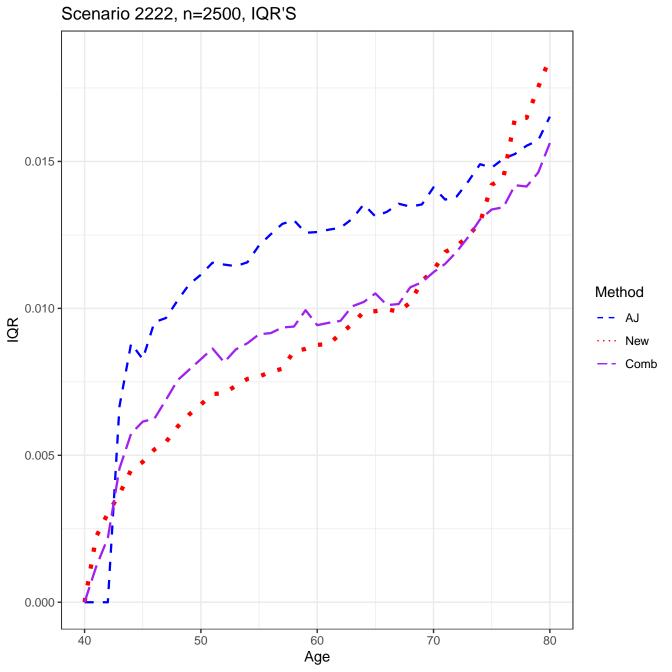
bootstrap weights: normal

Date/Time: 2024-01-14 14:17:54.552159

Scenario 2222, n=2500, Means 0.15 -0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2222, n=2500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

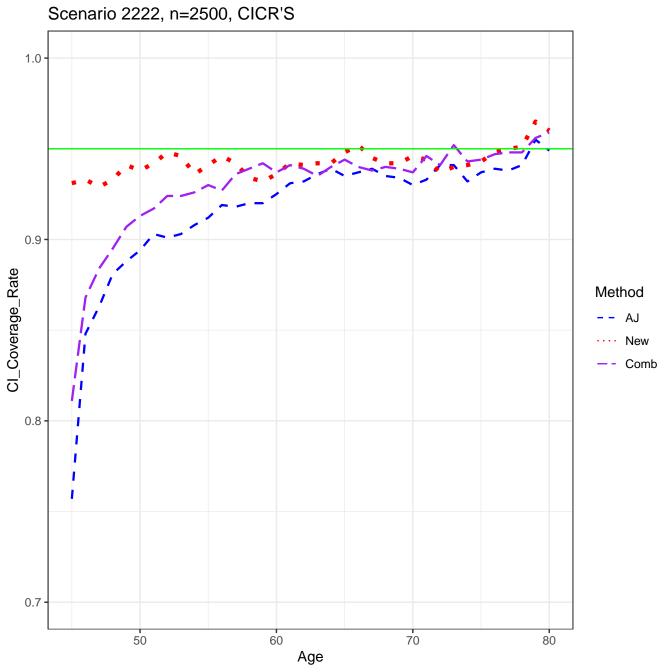


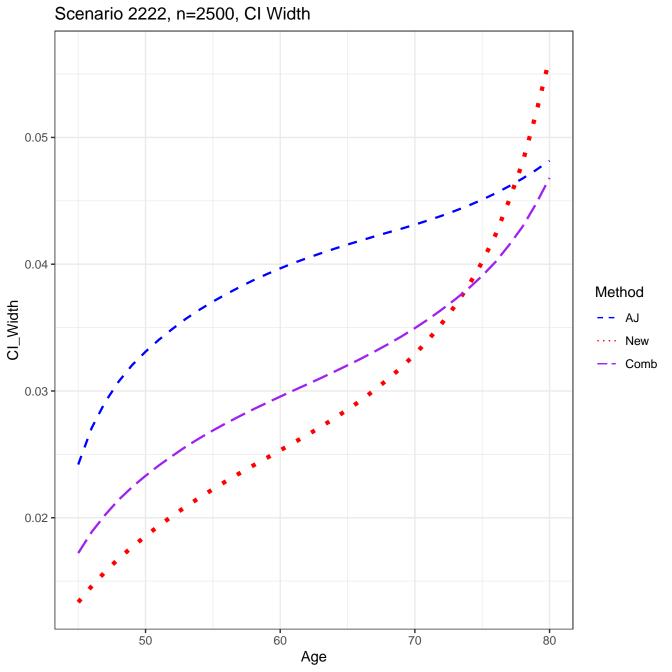


Scenario 2222, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.010 -Method Empirical Estimated Estimated-etm 0.005 0.000 50 60 70 40 80 Age

Scenario 2222, n=2500, New Estimator, Empirical vs. Estimated SD's 0.015 -0.010 -Method **Empirical** Estimated 0.005 -0.000 -50 60 70 40 80 Age

Scenario 2222, n=2500, Combined Estimator, Empirical vs. Estimated SD's 0.0125 -0.0100 -0.0075 -Method **Empirical** Estimated 0.0050 0.0025 -0.0000 -50 60 70 40 80 Age





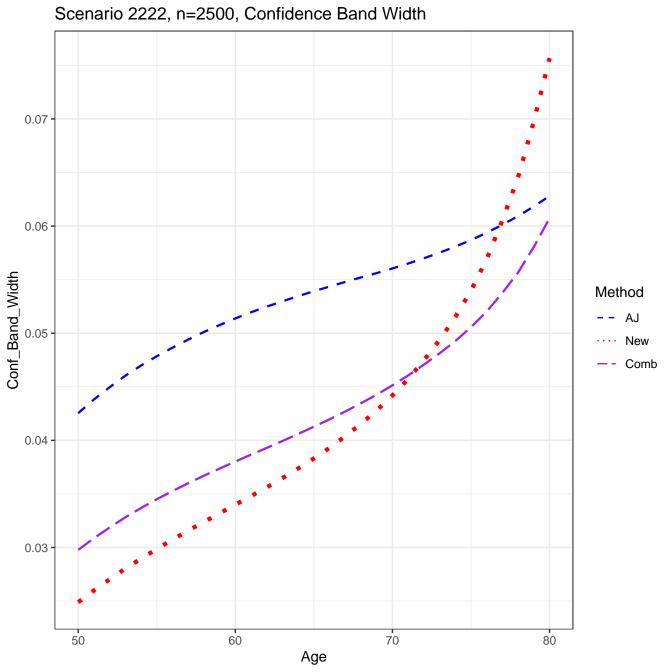
CONFIDENCE BAND COVERAGE RATES

Scenario: 2222

AJ: 0.907

new: 0.934

Combo: 0.919



Scenario: 3111

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

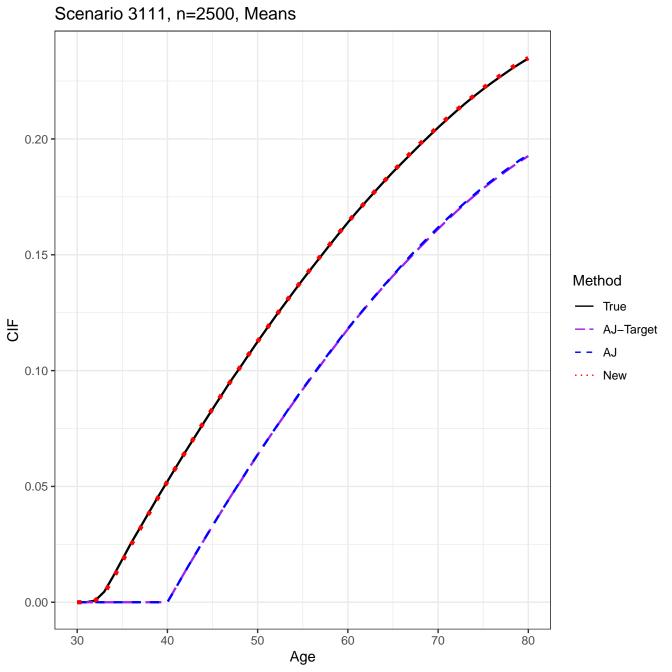
transformation: 0.5*pi – asin(sqrt(1–u))

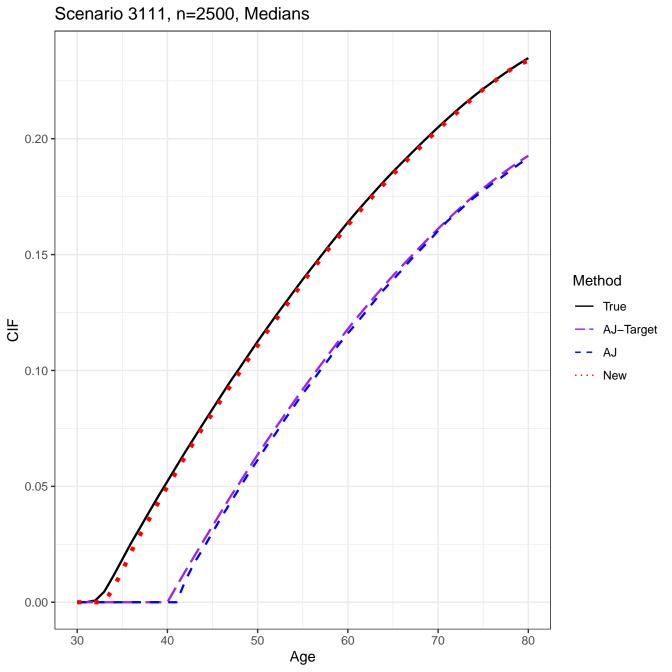
pointwise CI's done by: normal-theory

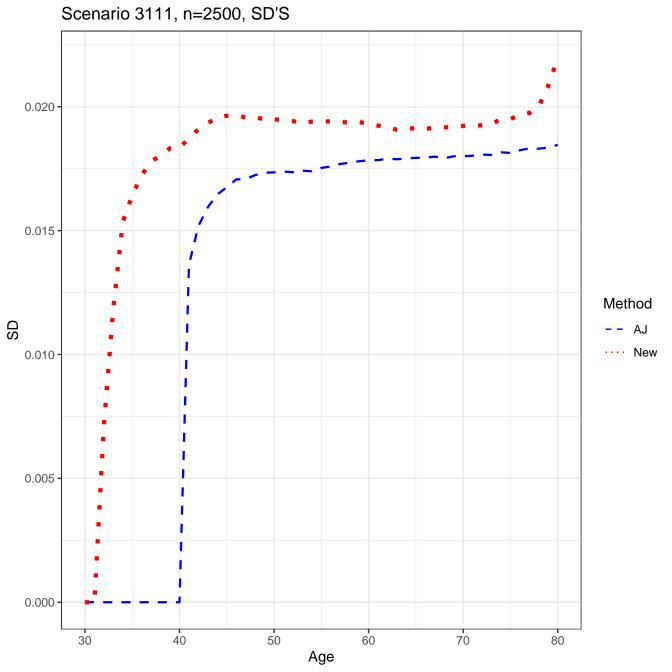
auxflg = FALSE

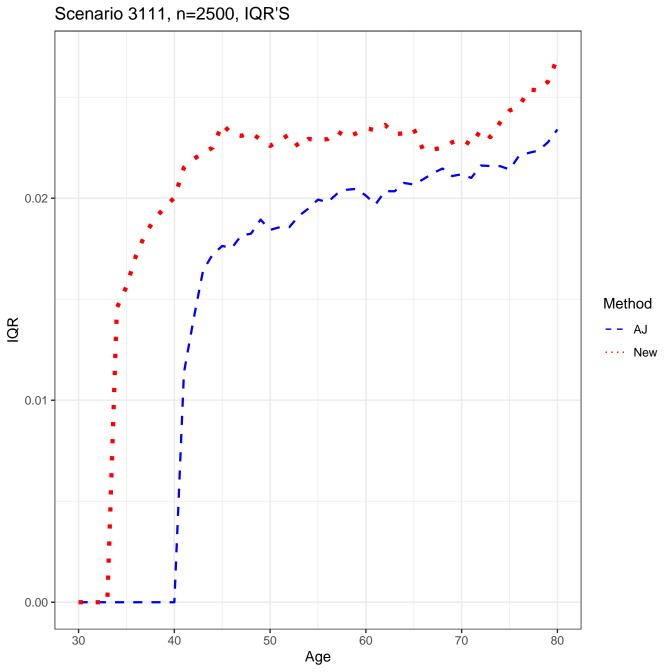
bootstrap weights: normal

Date/Time: 2024-01-12 11:20:52.038446









Scenario 3111, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.020 0.015 Method Empirical O.010 Estimated Estimated-etm 0.005 0.000 -40 50 60 30 70 80 Age

Scenario 3111, n=2500, New Estimator, Empirical vs. Estimated SD's 0.020 0.015 Method **Empirical** Estimated 0.010 0.005 0.000 50 60 70 30 40 80 Age

Scenario 3111, n=2500, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age

Scenario 3111, n=2500, CI Width for New Estimator 0.09 -0.08 -CI Width 0.06 -0.05 -50 60 70 40 80 Age

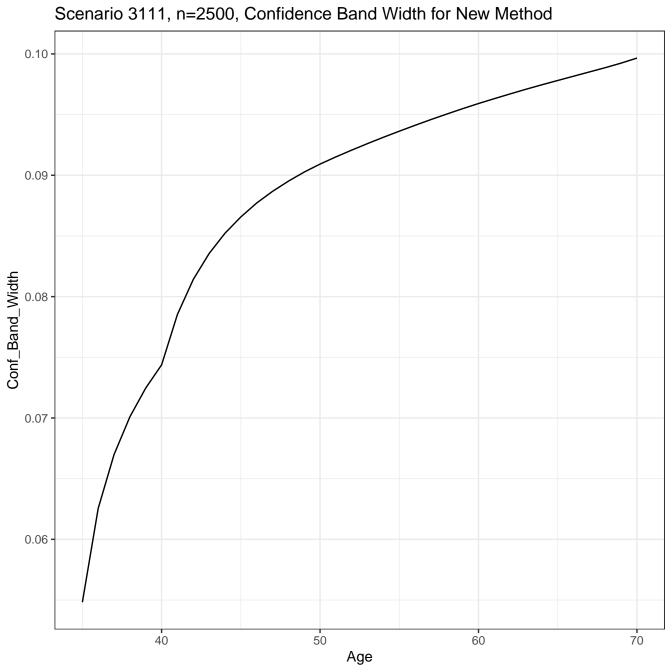
CONFIDENCE BAND COVERAGE RATES

Scenario: 3111

AJ0: 0

AJ: 0.305

New: 0.864



Scenario: 3112

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

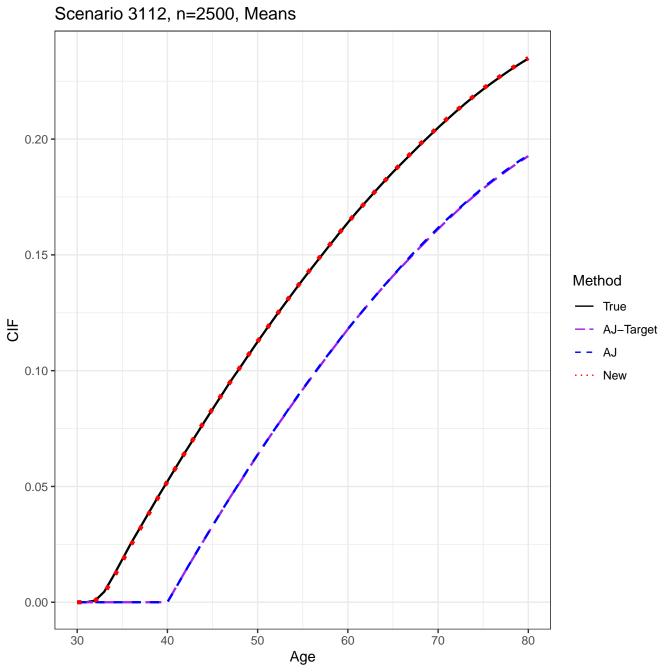
transformation: 0.5*pi – asin(sqrt(1-u))

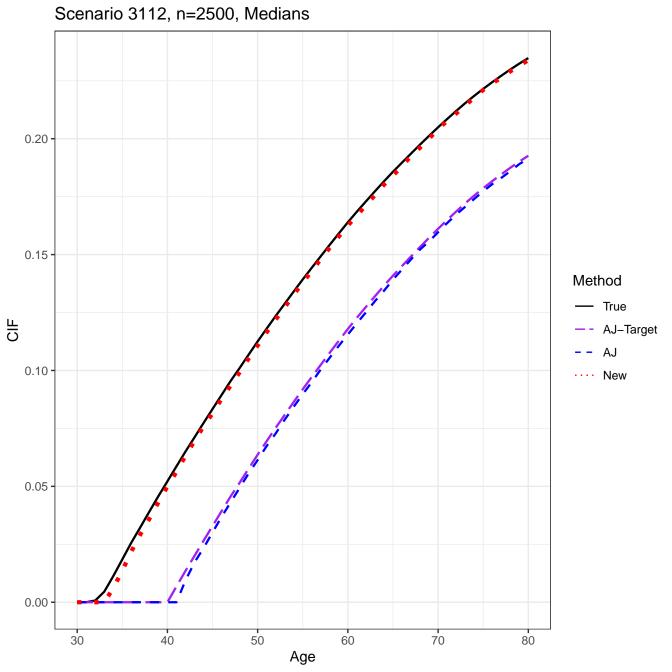
pointwise CI's done by: normal-theory

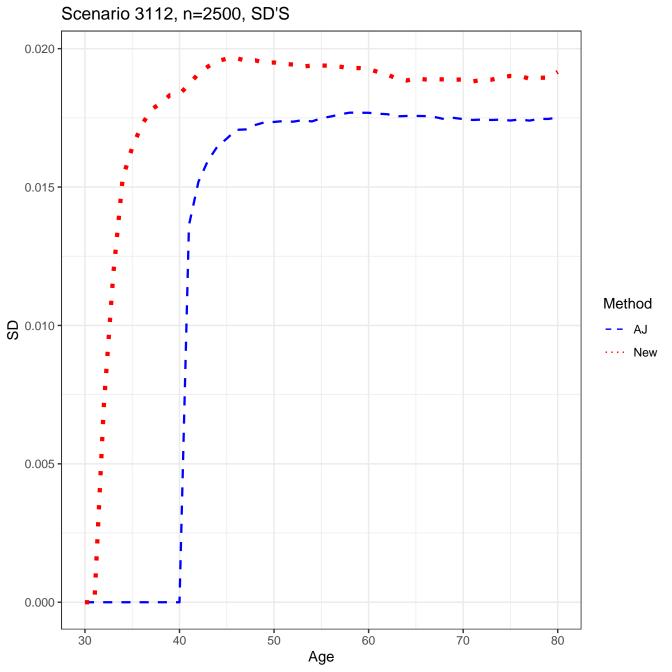
auxflg = FALSE

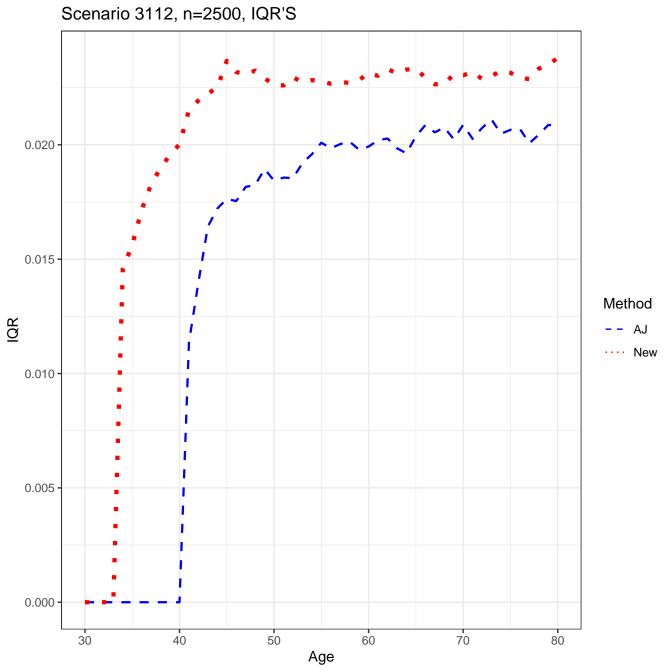
bootstrap weights: normal

Date/Time: 2024-01-14 16:50:12.780265









Scenario 3112, n=2500, 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 3112, n=2500, New Estimator, Empirical vs. Estimated SD's 0.020 0.015 Method Ω_{0.010} -**Empirical** Estimated 0.005 -0.000 50 60 70 30 40 80 Age

Scenario 3112, n=2500, 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=2500, CI Width for New Estimator 0.08 -0.07 -CI_Width 0.06 -0.05 -50 60 70 40 80 Age

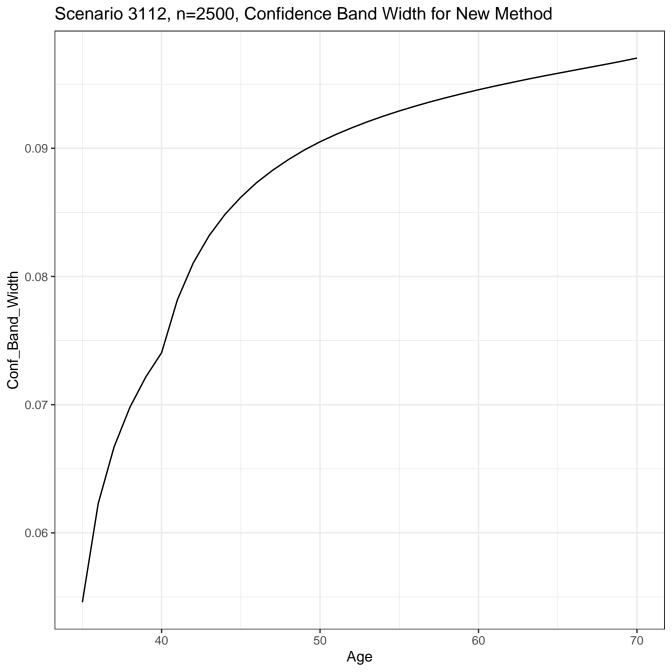
CONFIDENCE BAND COVERAGE RATES

Scenario: 3112

AJ0: 0

AJ: 0.304

New: 0.861



Scenario: 3121

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

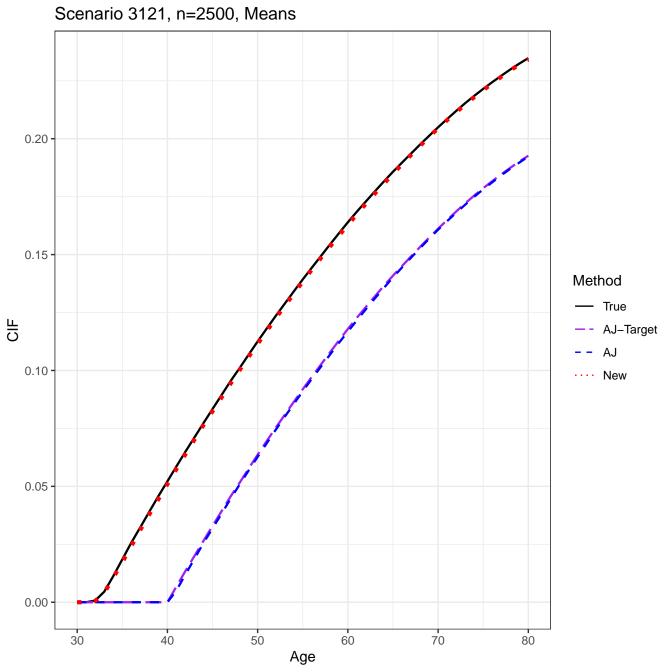
transformation: 0.5*pi - asin(sqrt(1-u))

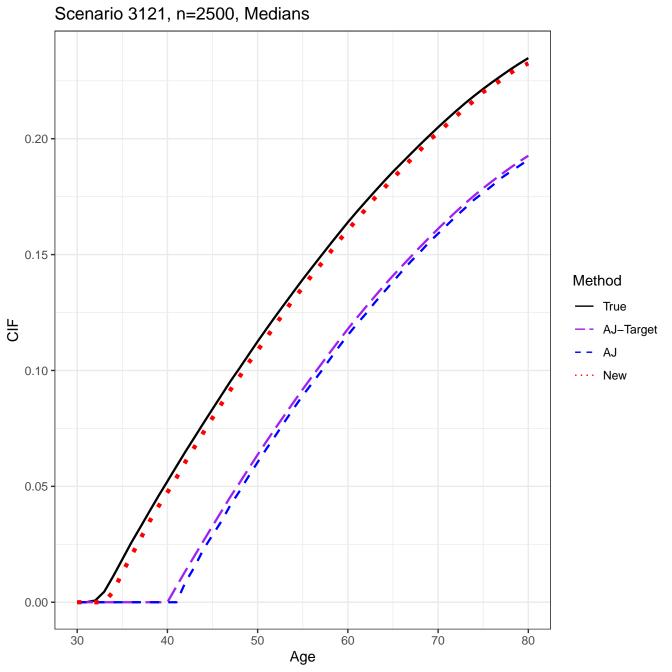
pointwise CI's done by: normal-theory

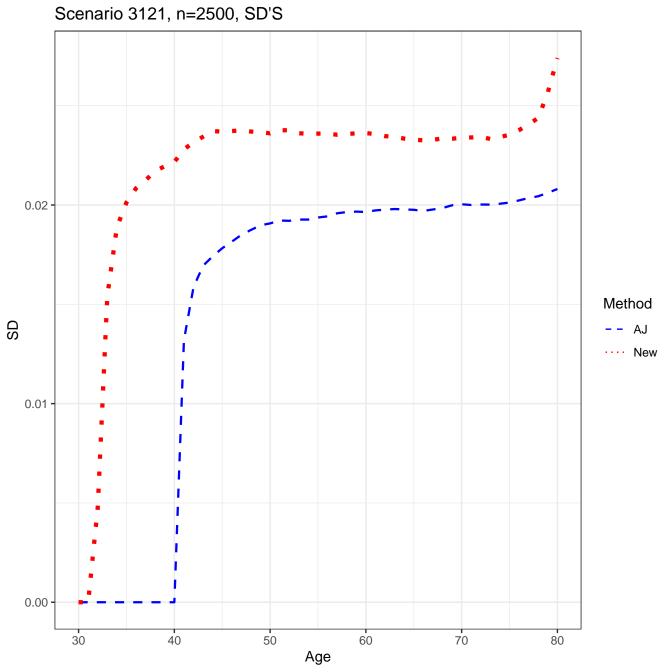
auxflg = FALSE

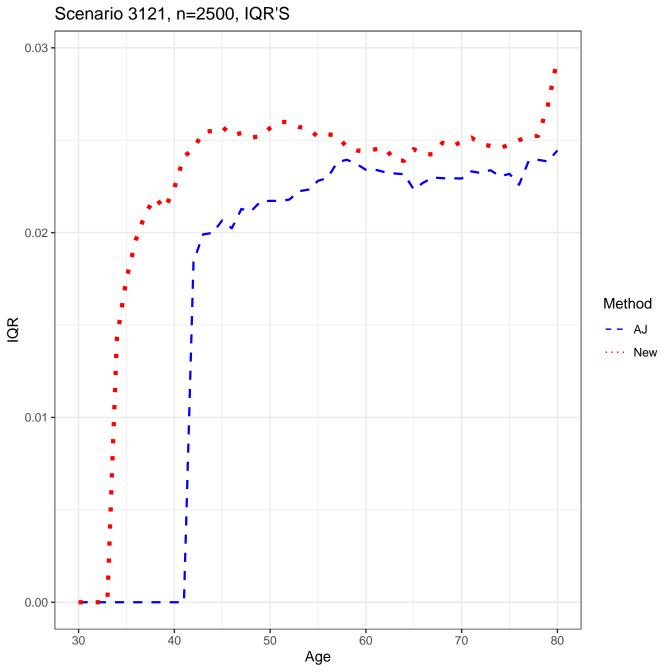
bootstrap weights: normal

Date/Time: 2024-01-14 19:04:37.539653









Scenario 3121, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.020 0.015 Method Empirical 0.010 Estimated Estimated-etm 0.005 0.000 -40 50 60 70 30 80 Age

Scenario 3121, n=2500, New Estimator, Empirical vs. Estimated SD's 0.02 -Method **Empirical** Estimated 0.01 -0.00 -40 60 70 30 50 80 Age

Scenario 3121, n=2500, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age

Scenario 3121, n=2500, CI Width for New Estimator 0.10 -0.09 -0.08 -Cl_Width 0.07 -0.06 -0.05 -50 70 40 60 80 Age

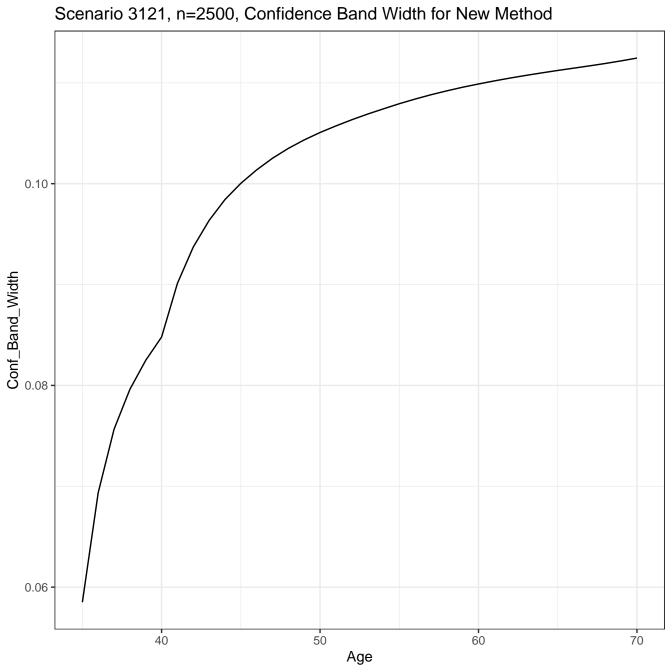
CONFIDENCE BAND COVERAGE RATES

Scenario: 3121

AJ0: 0

AJ: 0.173

New: 0.77



SETTINGS

Scenario: 3122

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

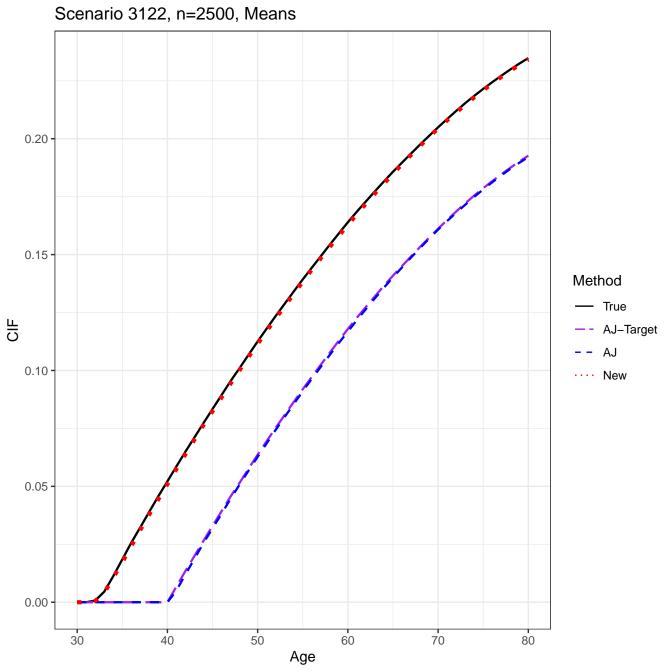
transformation: 0.5*pi – asin(sqrt(1-u))

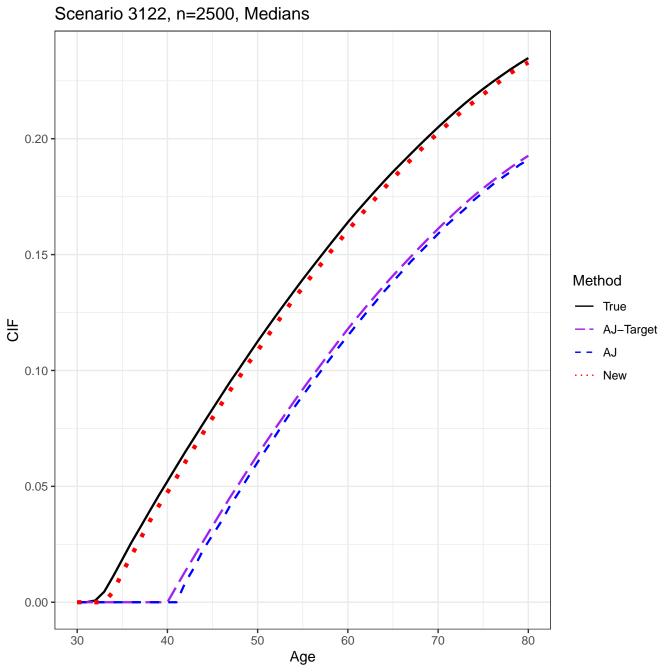
pointwise CI's done by: normal-theory

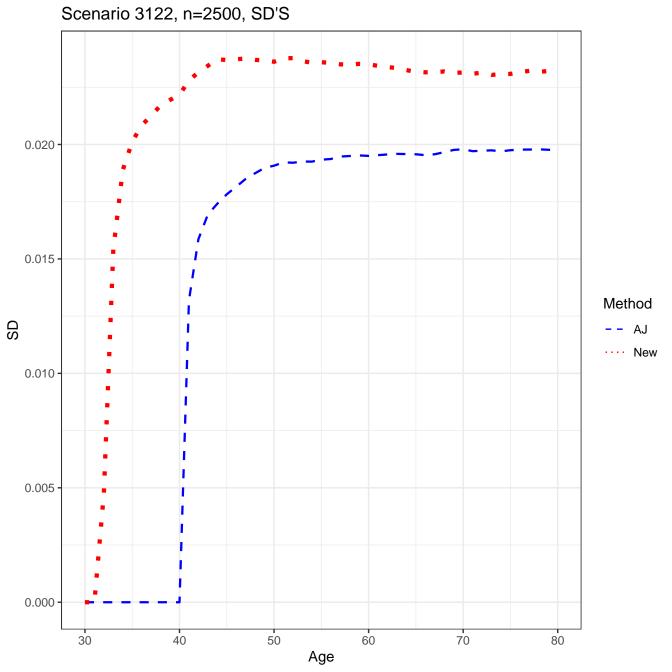
auxflg = FALSE

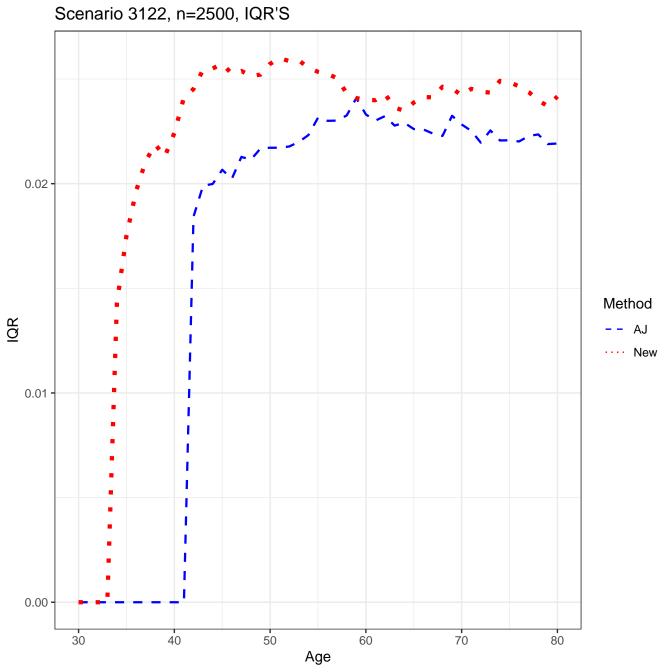
bootstrap weights: normal

Date/Time: 2024-01-14 19:35:28.445116









Scenario 3122, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.020 0.015 Method Empirical 0.010 Estimated Estimated-etm 0.005 0.000 -50 60 30 40 70 80 Age

Scenario 3122, n=2500, New Estimator, Empirical vs. Estimated SD's 0.020 0.015 -Method **Empirical** Estimated 0.010 0.005 0.000 60 70 50 30 40 80 Age

Scenario 3122, n=2500, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age

Scenario 3122, n=2500, CI Width for New Estimator 0.09 -0.08 -CI Width 0.06 -0.05 -50 70 40 60 80 Age

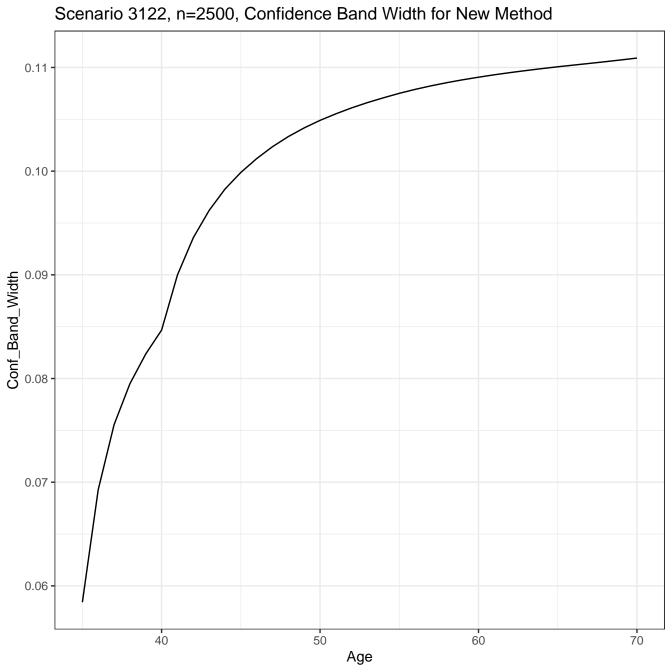
CONFIDENCE BAND COVERAGE RATES

Scenario: 3122

AJ0: 0

AJ: 0.172

New: 0.769



SETTINGS

Scenario: 3211

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

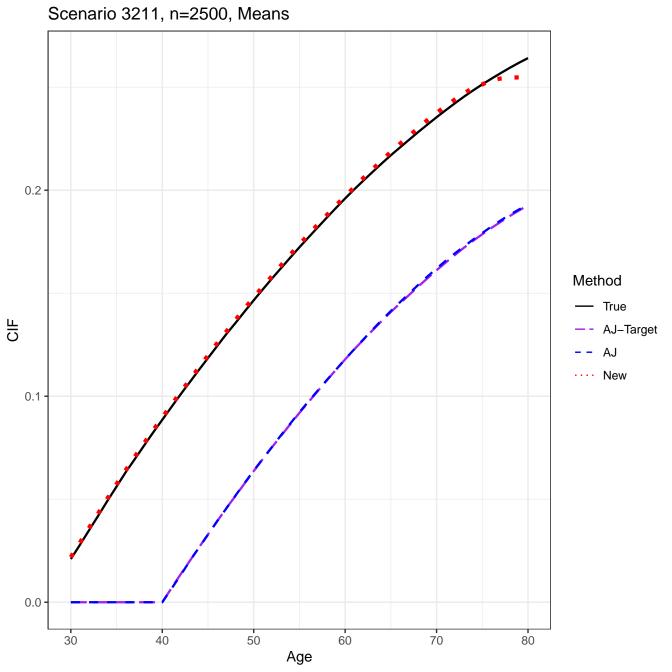
transformation: 0.5*pi – asin(sqrt(1-u))

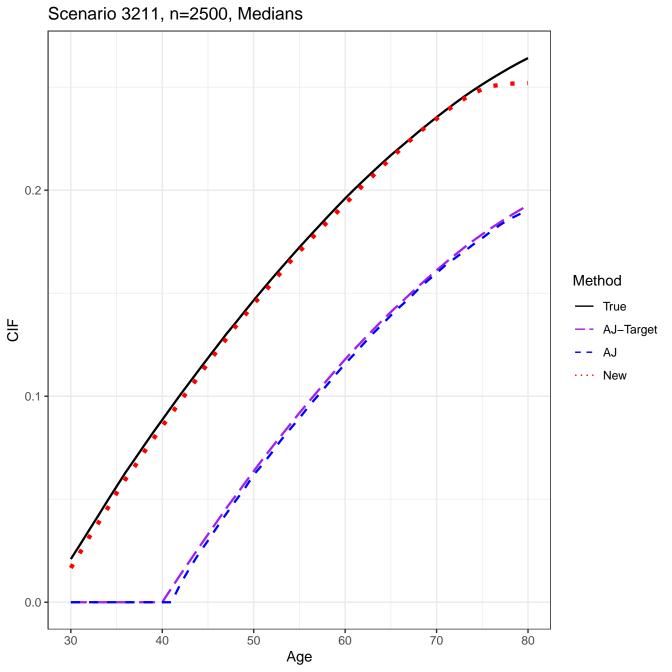
pointwise CI's done by: normal-theory

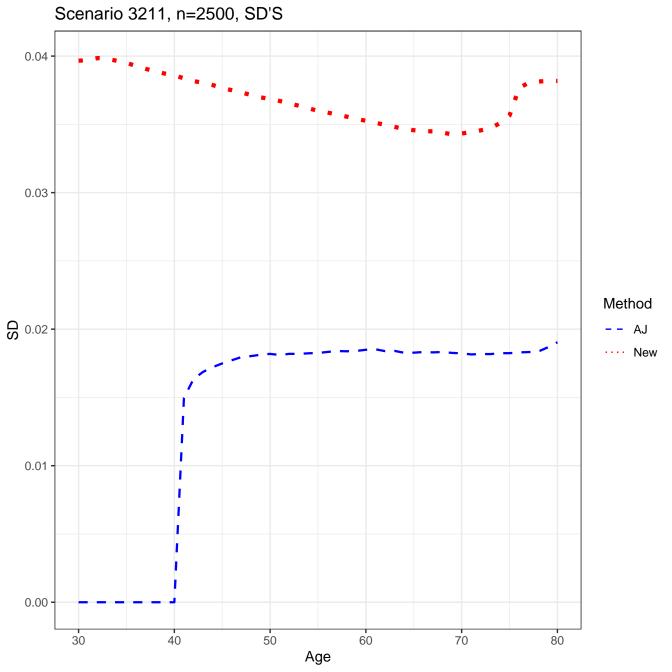
auxflg = FALSE

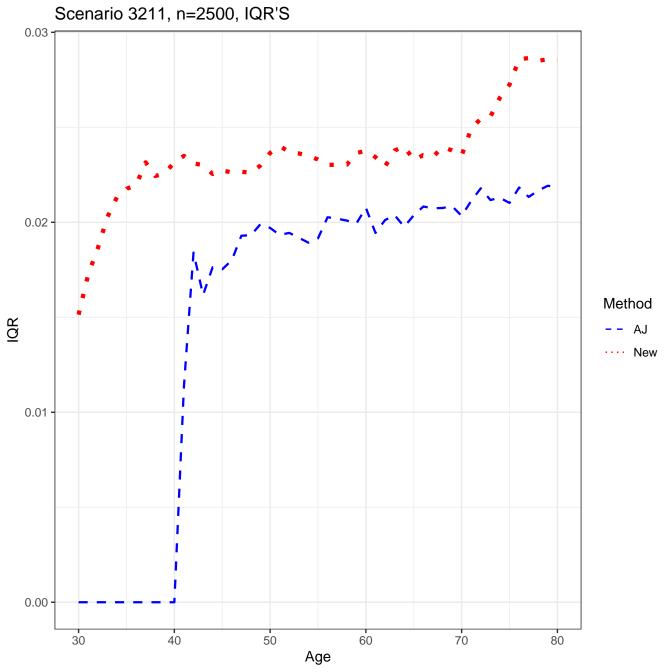
bootstrap weights: normal

Date/Time: 2024-01-14 20:05:26.317508





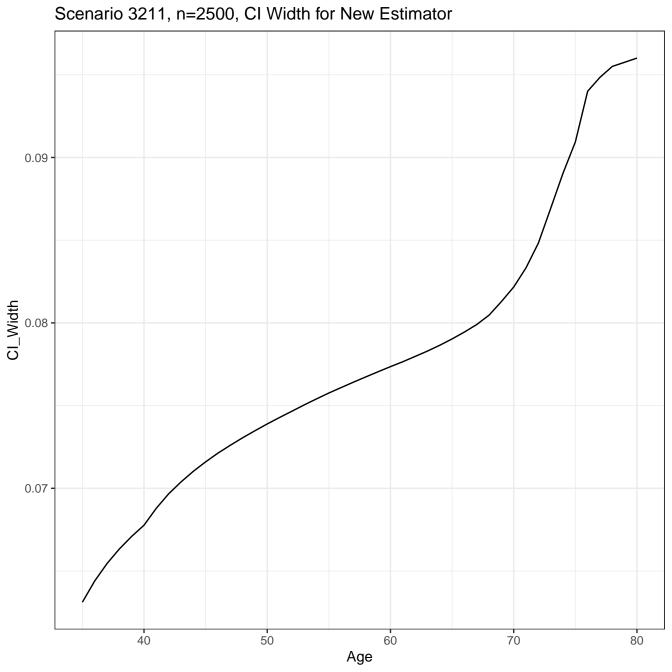




Scenario 3211, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.020 0.015 -Method Empirical 0.010 Estimated Estimated-etm 0.005 0.000 -40 50 60 70 30 80 Age

Scenario 3211, n=2500, New Estimator, Empirical vs. Estimated SD's 0.04 -0.03 -Method **Empirical** Estimated 0.02 -30 60 70 40 50 80 Age

Scenario 3211, n=2500, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age



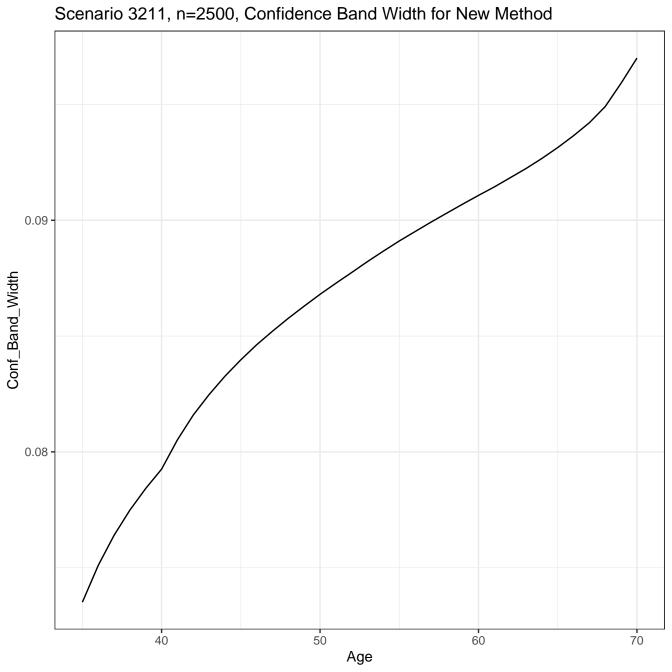
CONFIDENCE BAND COVERAGE RATES

Scenario: 3211

AJ0: 0

AJ: 0.289

New: 0.923



SETTINGS

Scenario: 3212

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

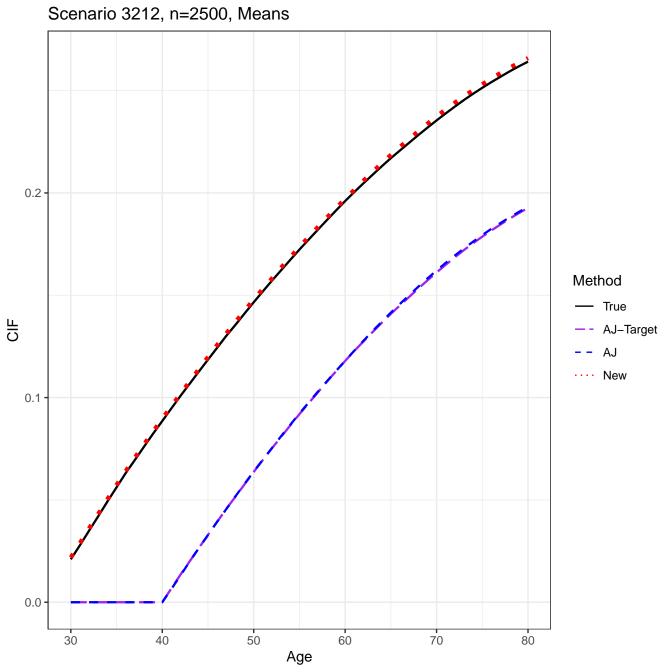
transformation: 0.5*pi – asin(sqrt(1–u))

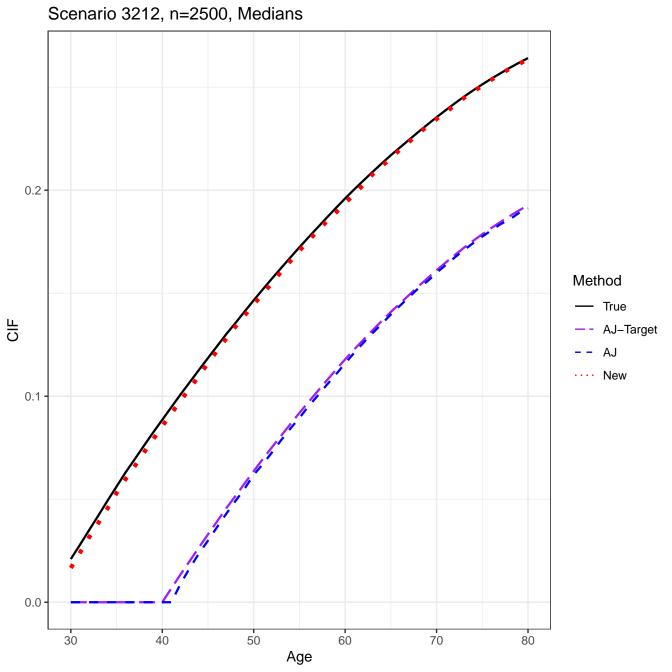
pointwise CI's done by: normal-theory

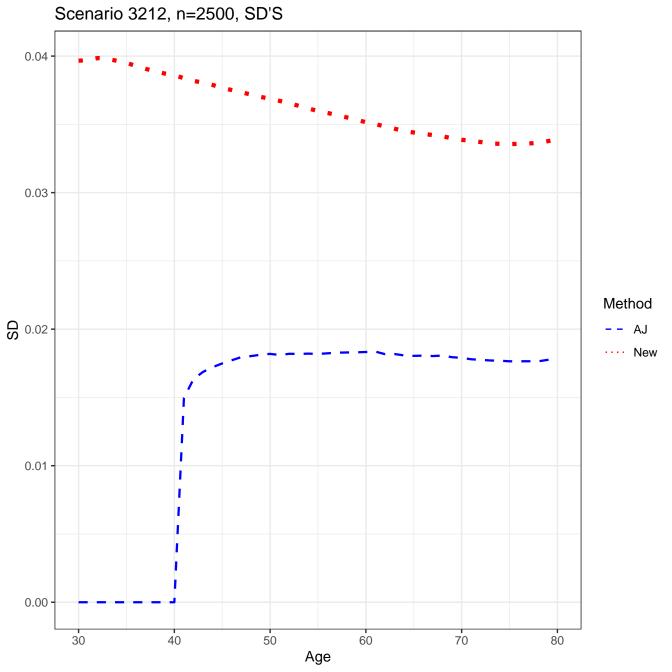
auxflg = FALSE

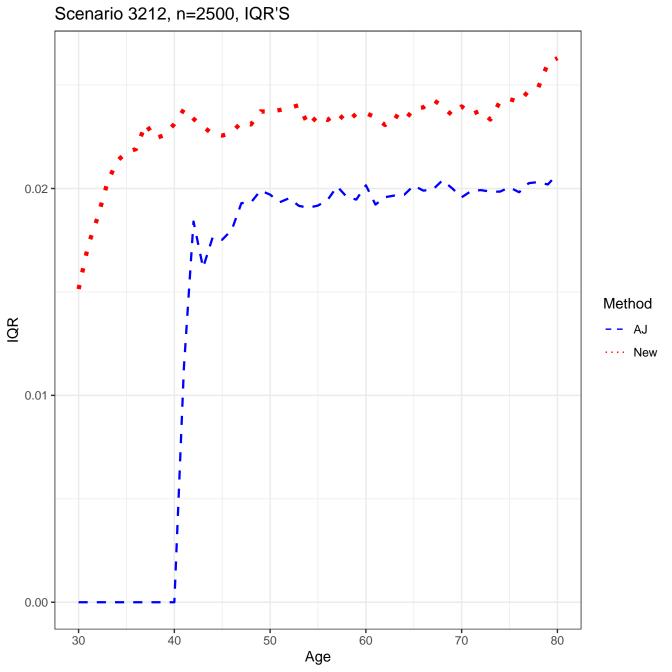
bootstrap weights: normal

Date/Time: 2024-01-14 20:38:02.060127





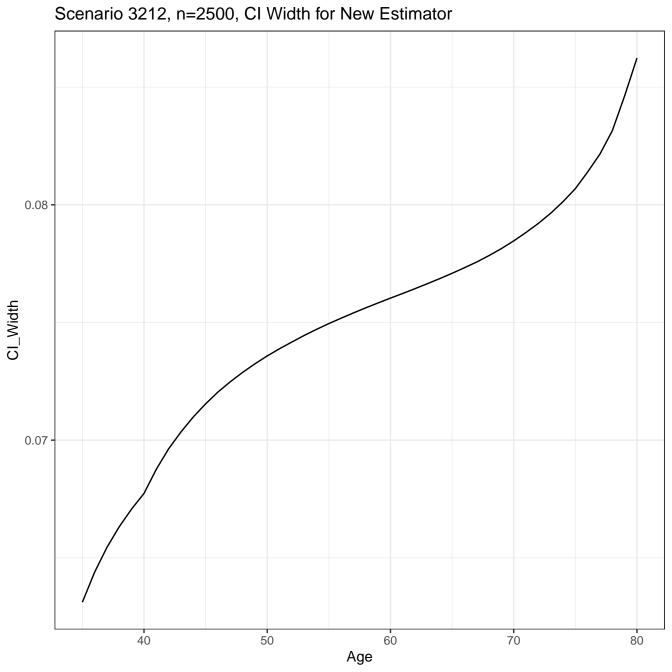




Scenario 3212, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.015 -Method 0.010 Empirical SD Estimated Estimated-etm 0.005 -0.000 -40 50 60 30 70 80 Age

Scenario 3212, n=2500, New Estimator, Empirical vs. Estimated SD's 0.04 -0.03 -Method **Empirical** Estimated 0.02 30 60 70 40 50 80 Age

Scenario 3212, n=2500, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age



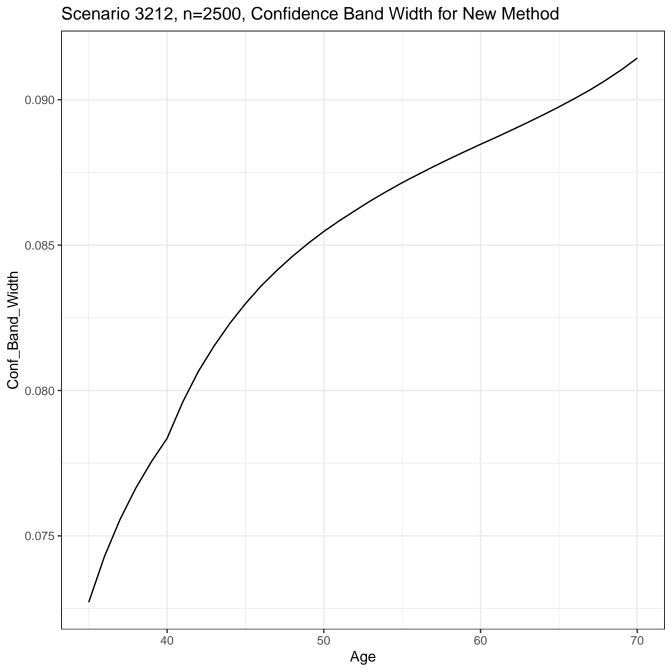
CONFIDENCE BAND COVERAGE RATES

Scenario: 3212

AJ0: 0

AJ: 0.288

New: 0.921



SETTINGS

Scenario: 3221

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

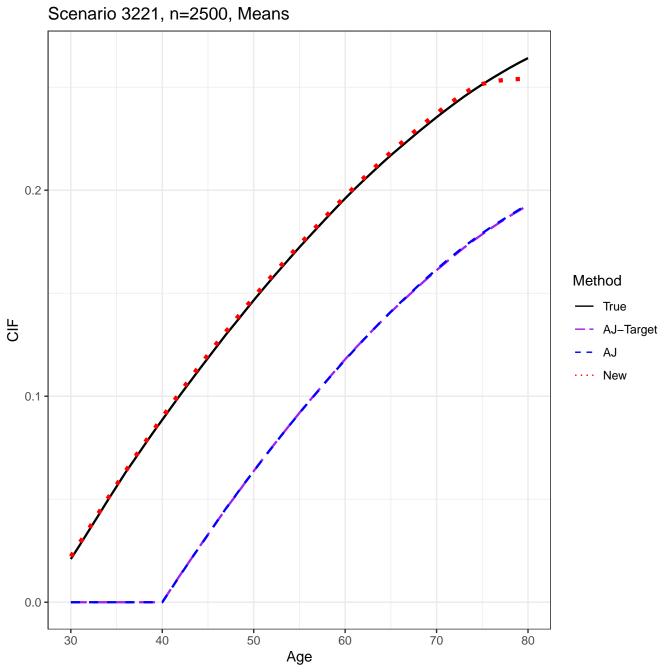
transformation: 0.5*pi – asin(sqrt(1-u))

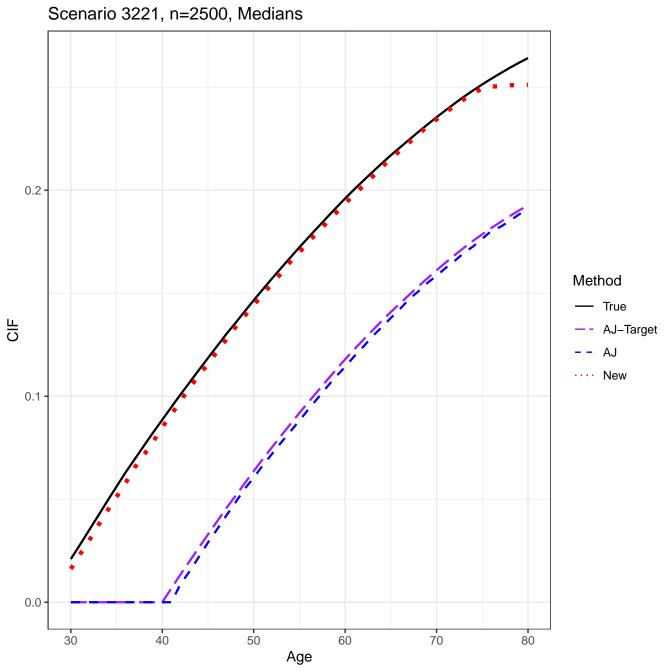
pointwise CI's done by: normal-theory

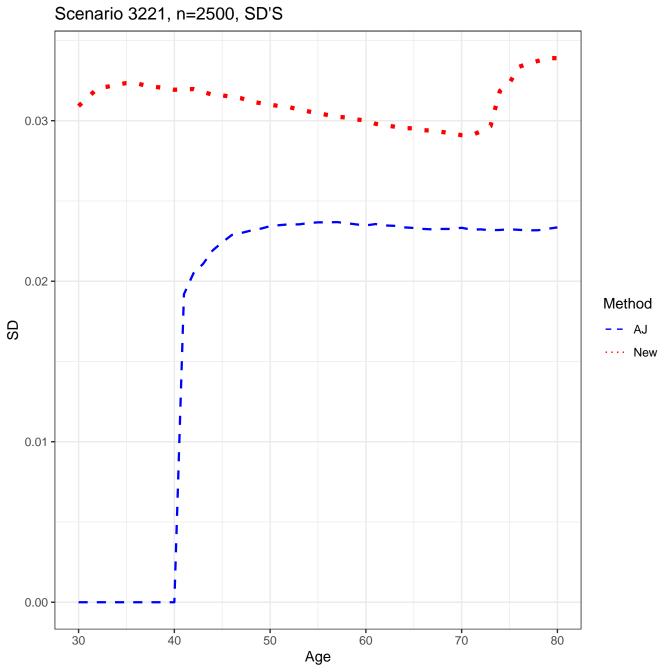
auxflg = FALSE

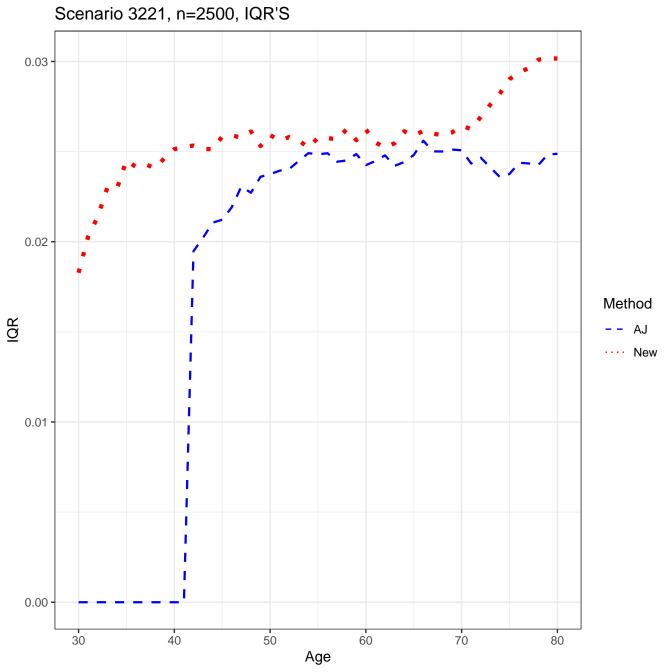
bootstrap weights: normal

Date/Time: 2024-01-14 22:32:04.301019









Scenario 3221, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.020 0.015 Method Empirical Estimated Estimated-etm 0.010 0.005 -0.000 -50 60 30 40 70 80 Age

Scenario 3221, n=2500, New Estimator, Empirical vs. Estimated SD's 0.030 -Method 0.025 -SD **Empirical** Estimated 0.020 -0.015 -30 60 70 40 50 80 Age

Scenario 3221, n=2500, 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=2500, CI Width for New Estimator 0.11 0.10 -CI_Width 0.09 -0.08 -50 70 40 60 80 Age

CONFIDENCE BAND COVERAGE RATES

Scenario: 3221

AJ0: 0

AJ: 0.19

New: 0.91

Scenario 3221, n=2500, Confidence Band Width for New Method 0.110 0.105 Conf_Band_Width 0.095 0.090 50 40 60 70 Age

SETTINGS

Scenario: 3222

sample size = 2500

number of simulation replications = 1000

number of bootstrap replications = 250

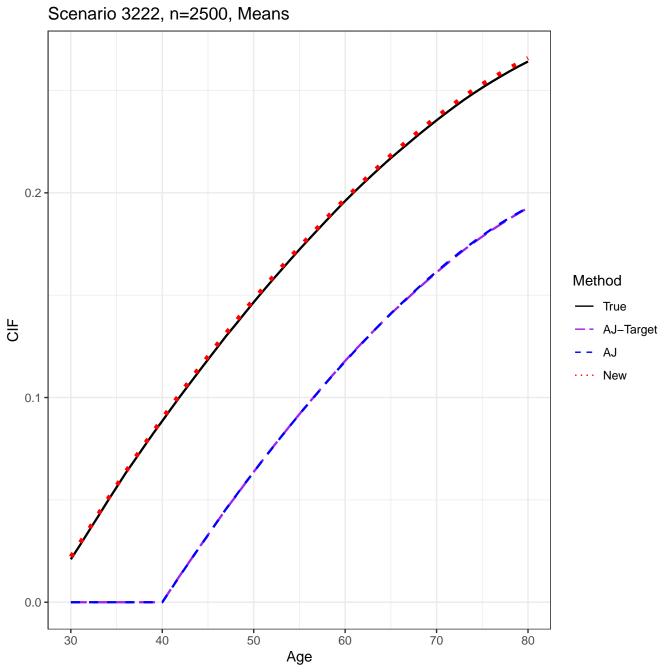
transformation: 0.5*pi - asin(sqrt(1-u))

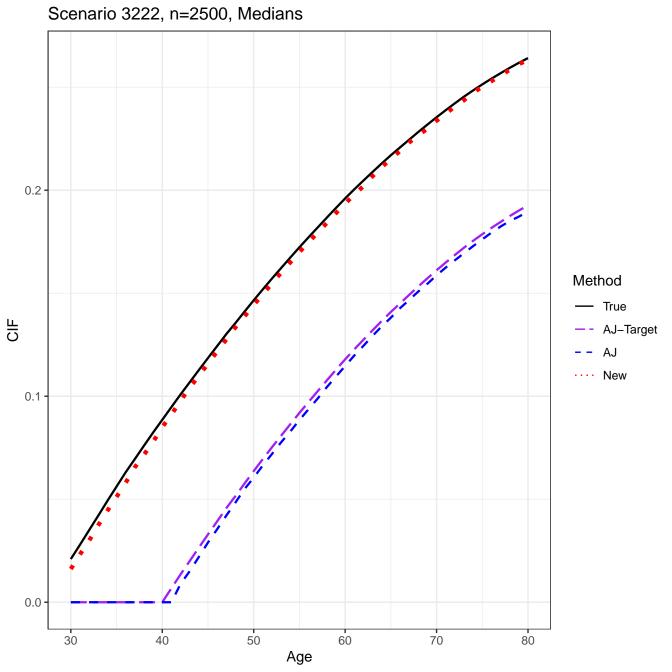
pointwise CI's done by: normal-theory

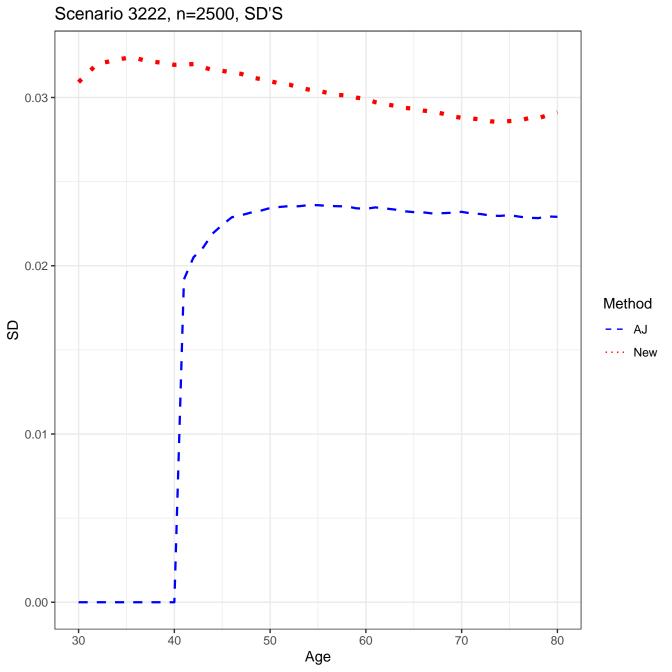
auxflg = FALSE

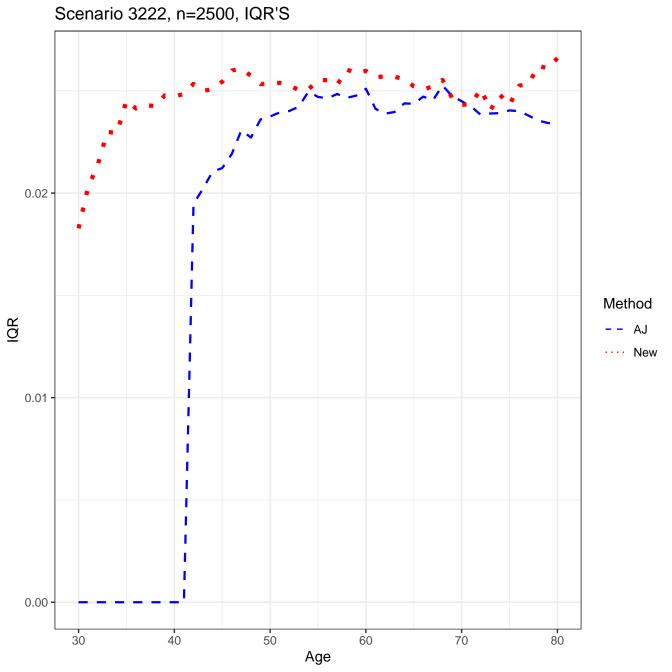
bootstrap weights: normal

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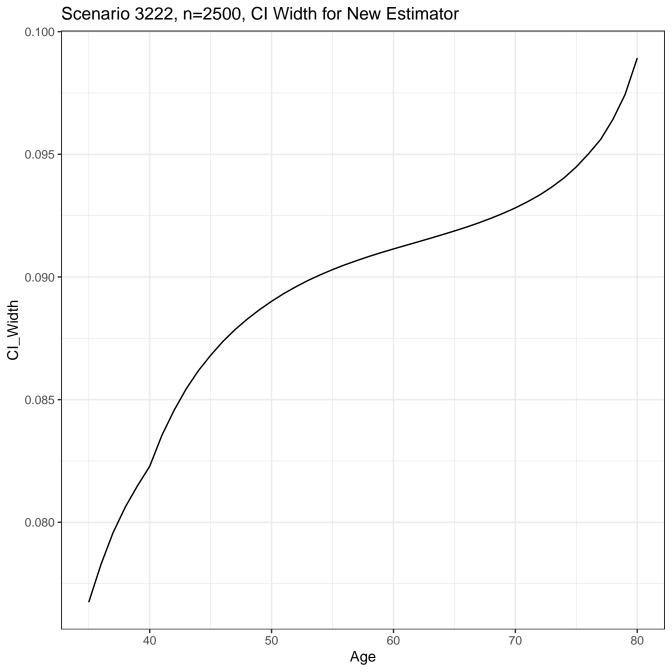




Scenario 3222, n=2500, AJ Estimator, Empirical vs. Estimated SD's 0.020 0.015 Method Empirical Estimated Estimated-etm 0.010 0.005 -0.000 -50 60 30 40 70 80 Age

Scenario 3222, n=2500, New Estimator, Empirical vs. Estimated SD's 0.030 0.025 -Method **Empirical** Estimated 0.020 0.015 -30 60 70 40 50 80 Age

Scenario 3222, n=2500, 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: 0.19

New: 0.911

