SETTINGS

Scenario: 1111

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

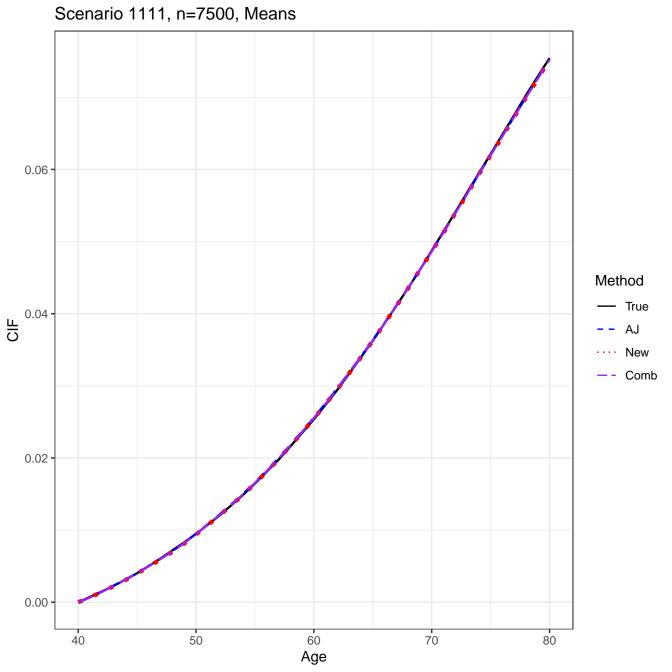
transformation: 0.5*pi - asin(sqrt(1-u))

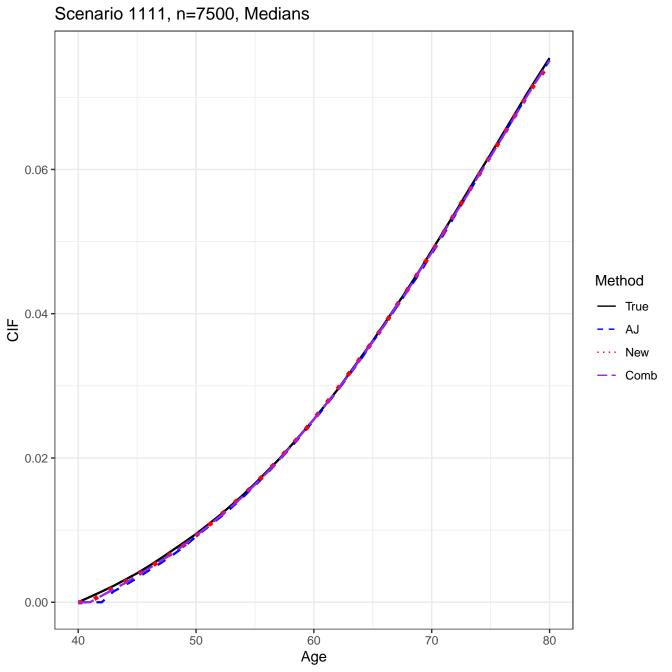
pointwise CI's done by: normal-theory

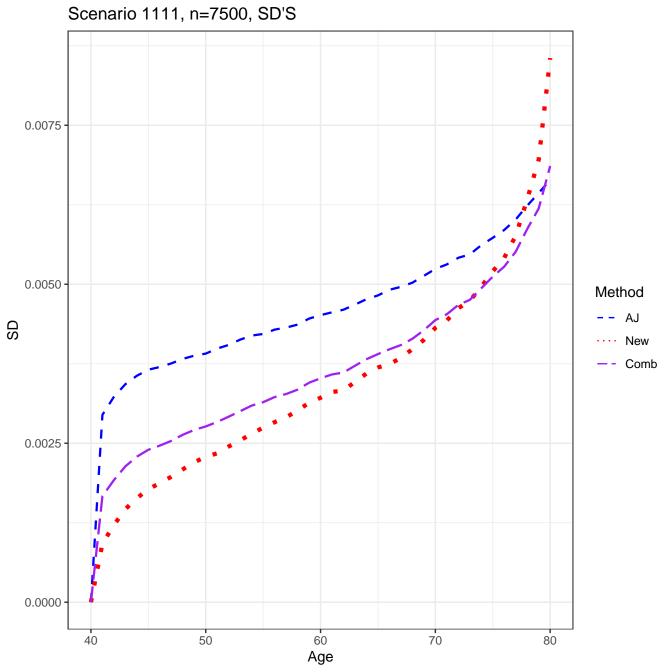
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-18 21:39:33.808045





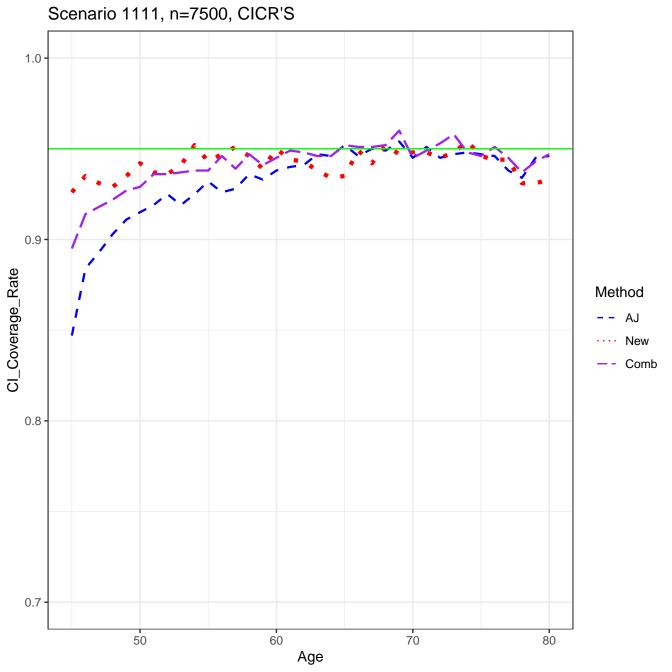


Scenario 1111, n=7500, IQR'S 0.0100 -0.0075 -Method ΑJ <u>a</u> 0.0050 -New - Comb 0.0025 0.0000 -40 50 60 70 80 Age

Scenario 1111, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.006 -0.004 Method Empirical SD Estimated Estimated-etm 0.002 -0.000 50 60 70 40 80 Age

Scenario 1111, n=7500, New Estimator, Empirical vs. Estimated SD's 0.0075 -0.0050 -Method SD **Empirical** Estimated 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1111, n=7500, 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



Scenario 1111, n=7500, CI Width 0.030 0.025 0.020 Method Cl_Width New - Comb 0.015 -0.010 -50 60 70 80 Age

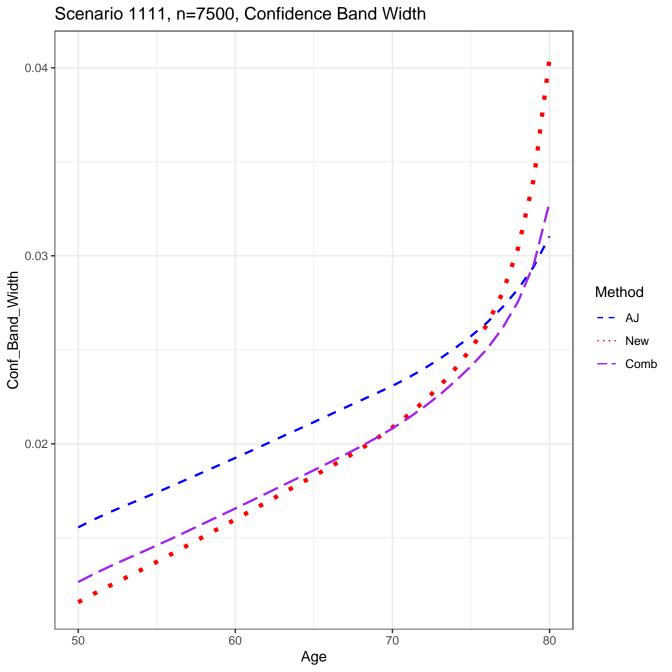
CONFIDENCE BAND COVERAGE RATES

Scenario: 1111

AJ: 0.937

new: 0.916

Combo: 0.931



SETTINGS

Scenario: 1112

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

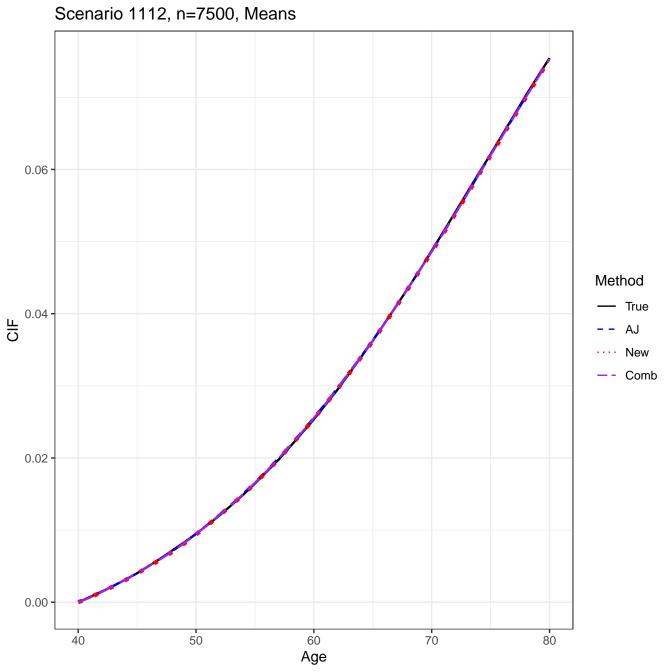
transformation: 0.5*pi – asin(sqrt(1–u))

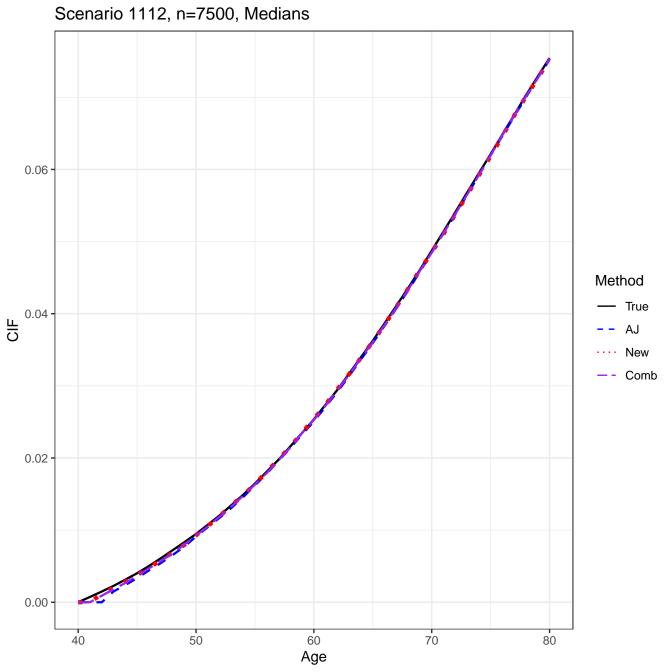
pointwise CI's done by: normal-theory

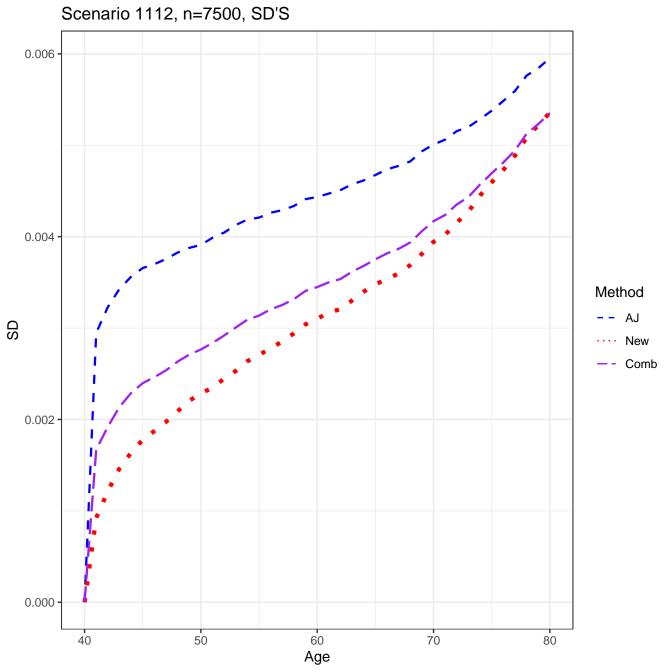
auxflg = FALSE

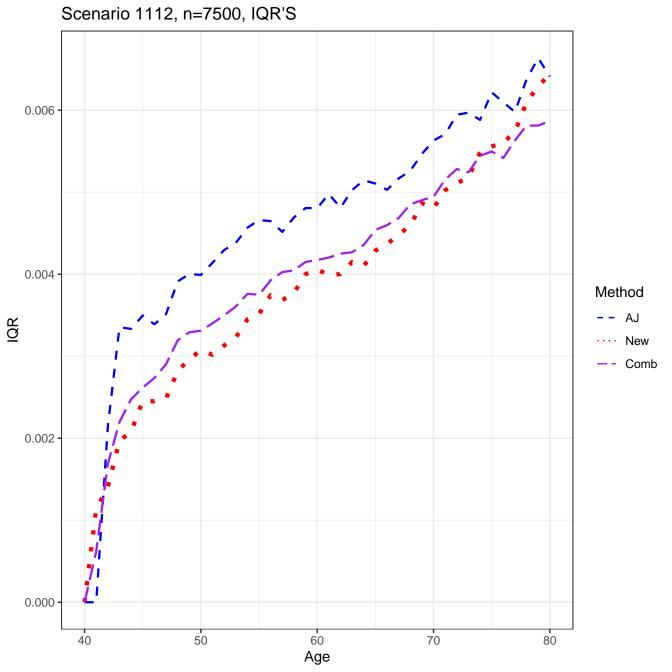
bootstrap weights: normal

Date/Time: 2024-01-18 23:54:18.418479

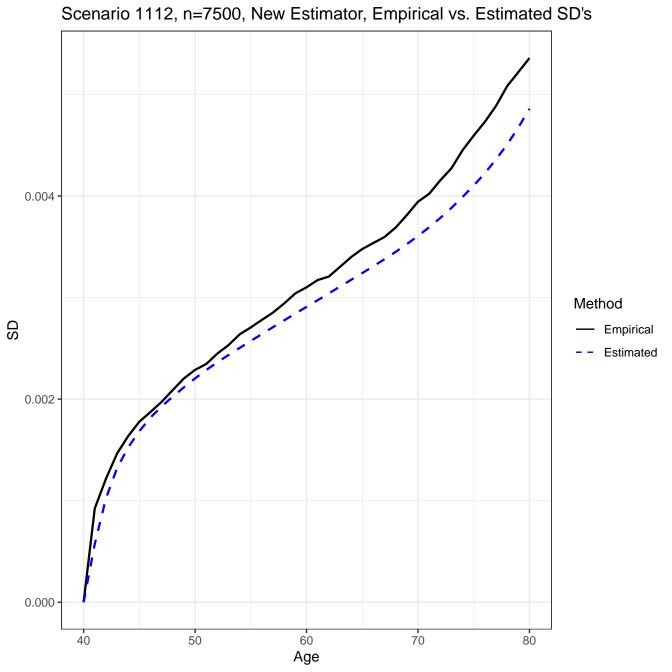


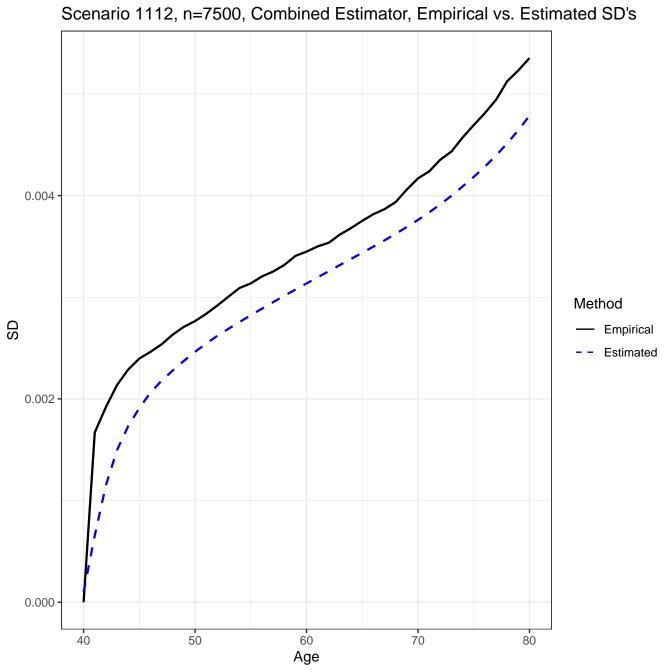


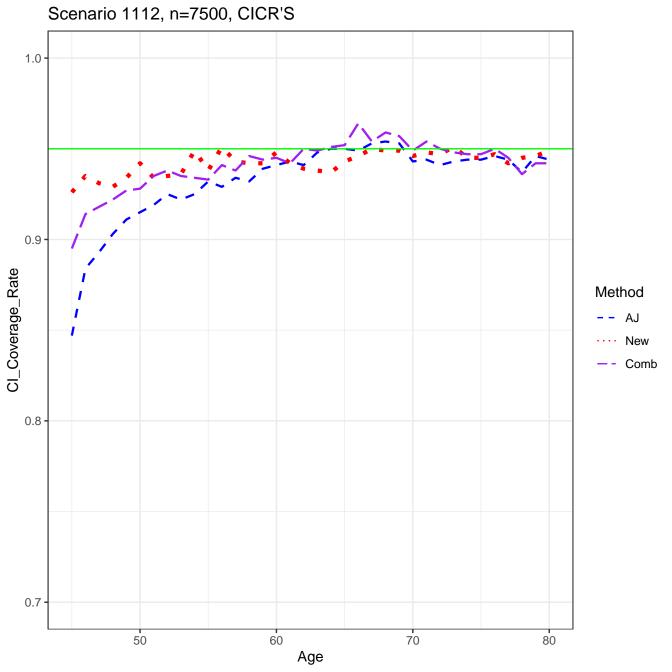


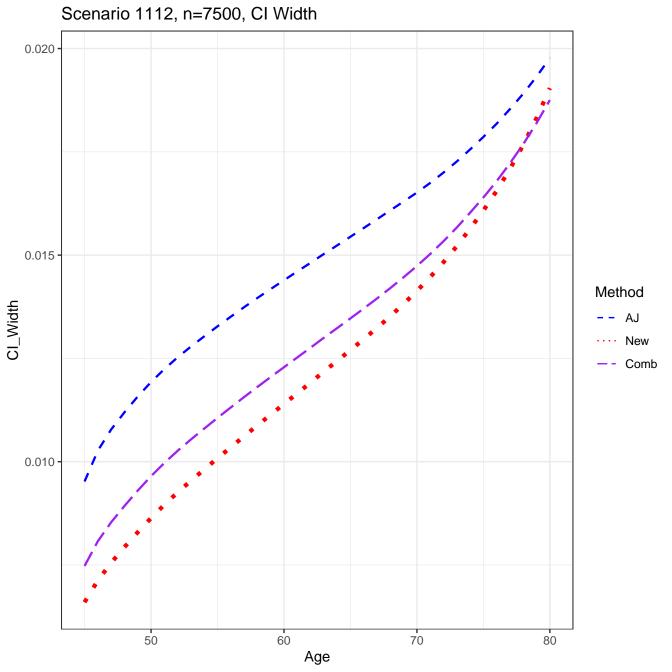


Scenario 1112, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.006 0.004 -Method Empirical Estimated Estimated-etm 0.002 0.000 50 60 70 40 80 Age









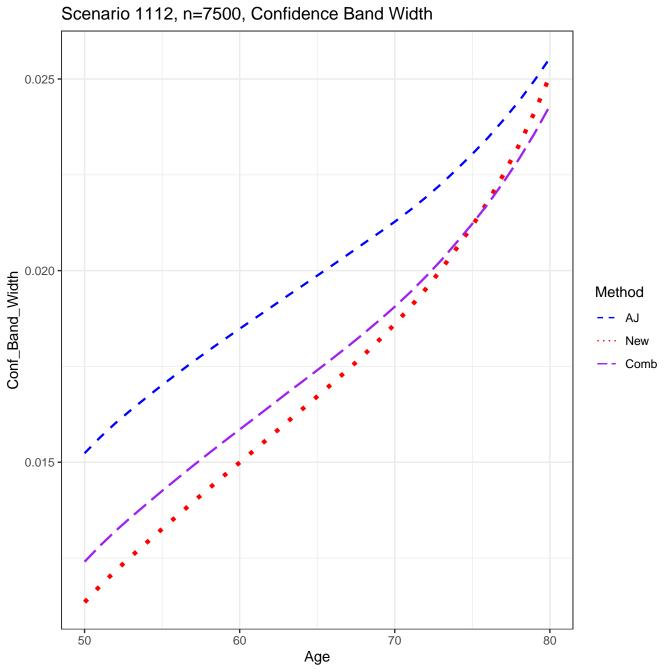
CONFIDENCE BAND COVERAGE RATES

Scenario: 1112

AJ: 0.937

new: 0.933

Combo: 0.94



SETTINGS

Scenario: 1121

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

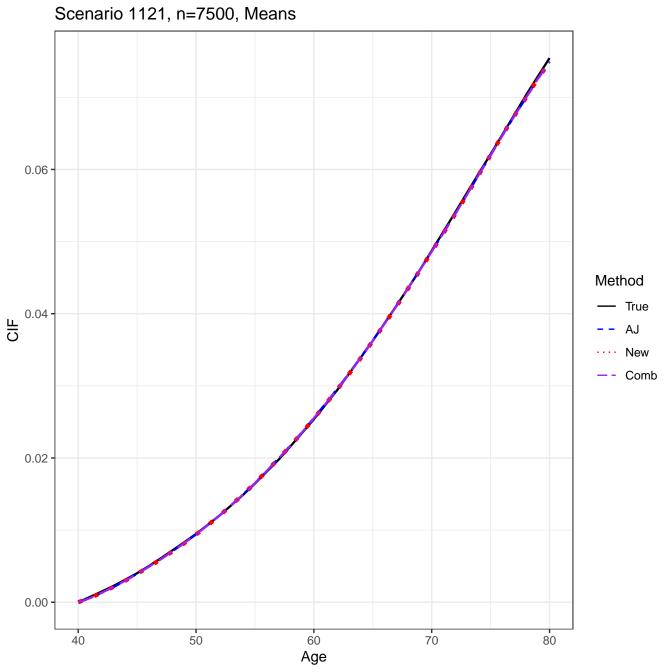
transformation: 0.5*pi – asin(sqrt(1–u))

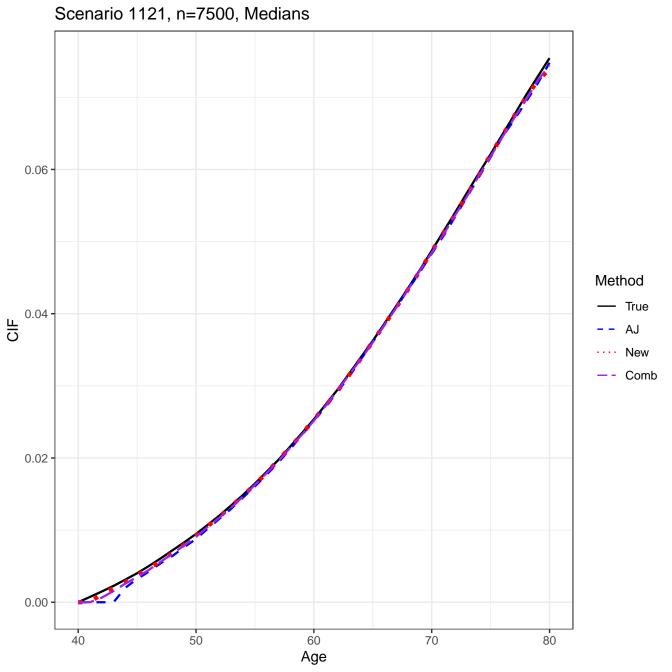
pointwise CI's done by: normal-theory

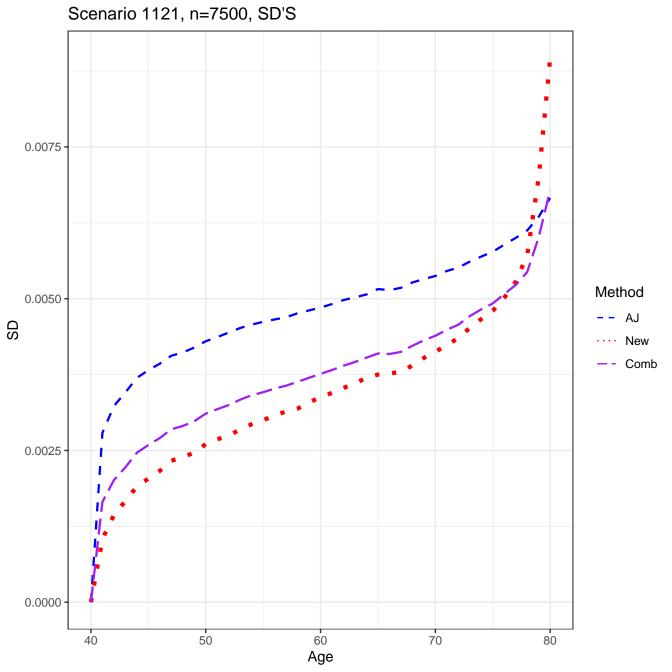
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-19 01:32:41.802869





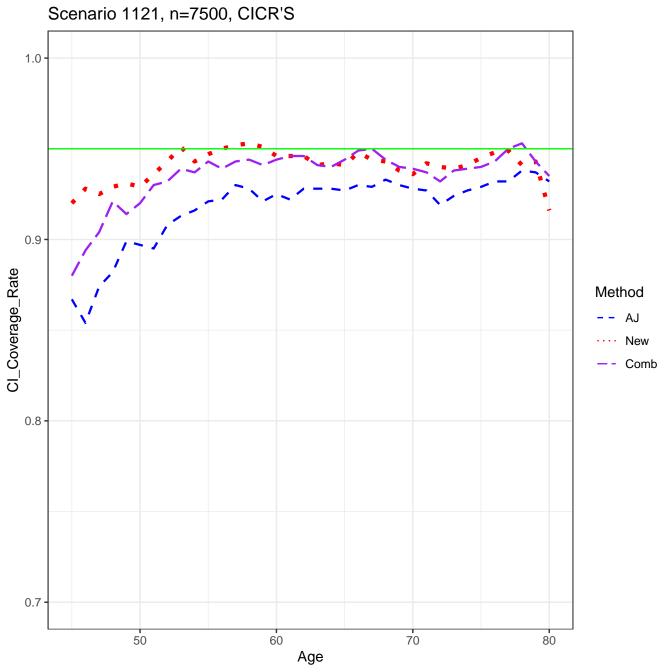


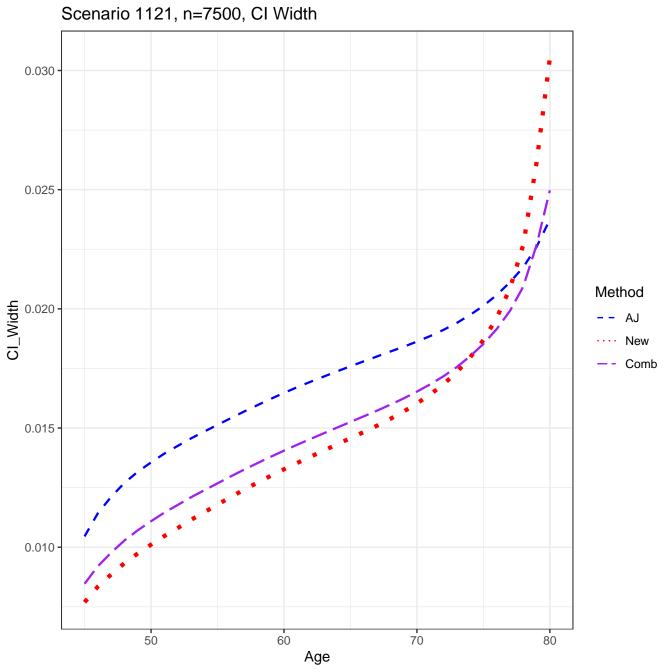
Scenario 1121, n=7500, IQR'S 0.0100 0.0075 -Method ΑJ <u>8</u> 0.0050 -New - Comb 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1121, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.006 0.004 Method Empirical Estimated Estimated-etm 0.002 -0.000 50 60 70 40 80 Age

Scenario 1121, n=7500, New Estimator, Empirical vs. Estimated SD's 0.0075 -0.0050 -Method SD **Empirical** Estimated 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 1121, n=7500, Combined Estimator, Empirical vs. Estimated SD's 0.006 0.004 -Method **Empirical** Estimated 0.002 0.000 -50 60 70 40 80 Age





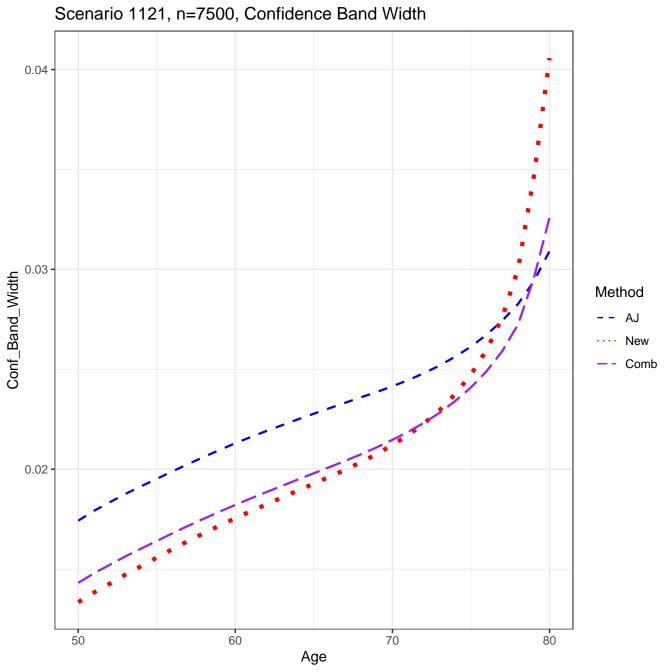
CONFIDENCE BAND COVERAGE RATES

Scenario: 1121

AJ: 0.909

new: 0.925

Combo: 0.913



SETTINGS

Scenario: 1122

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

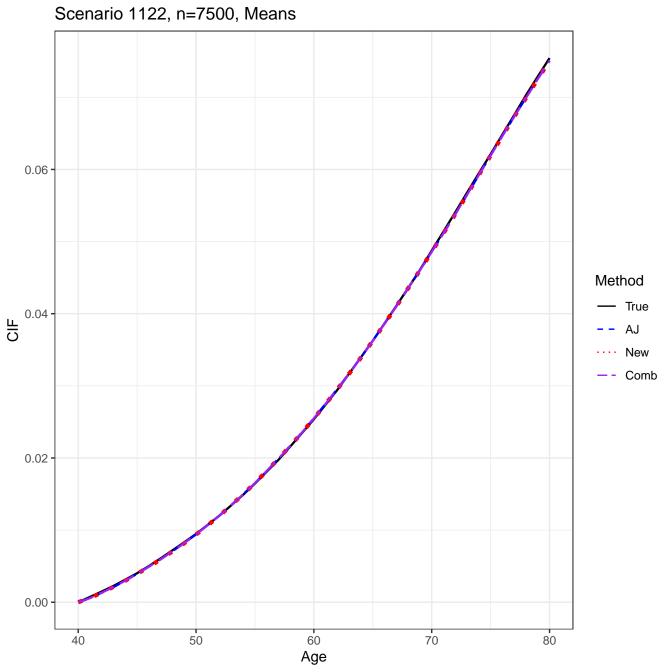
transformation: 0.5*pi - asin(sqrt(1-u))

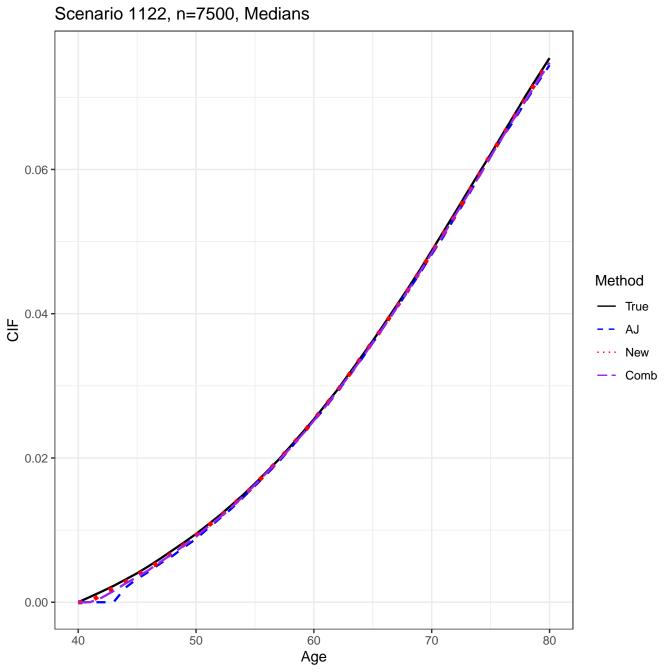
pointwise CI's done by: normal-theory

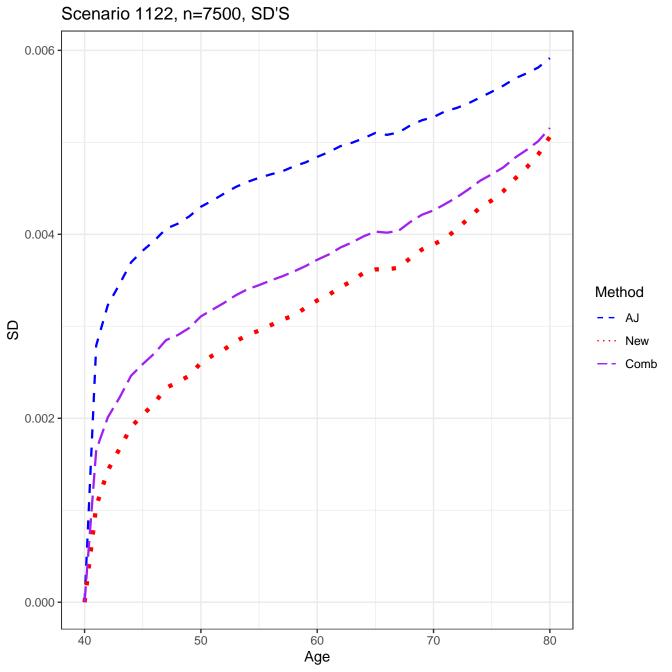
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-19 12:00:52.496487





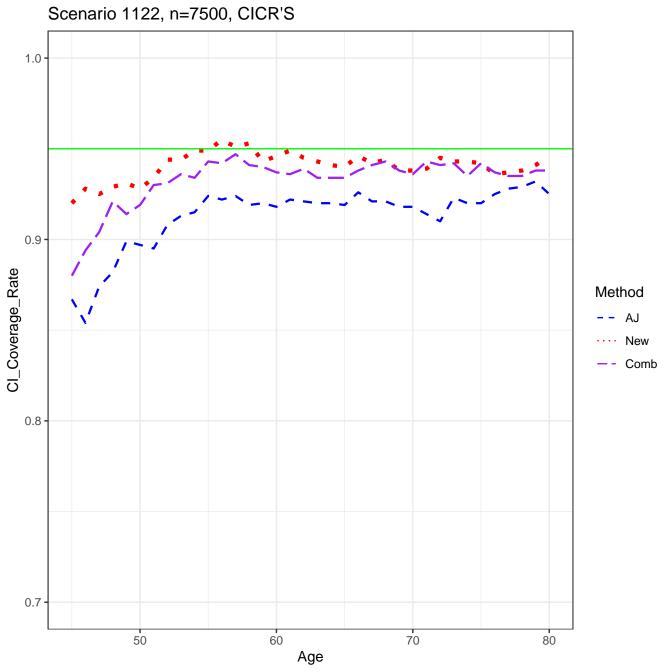


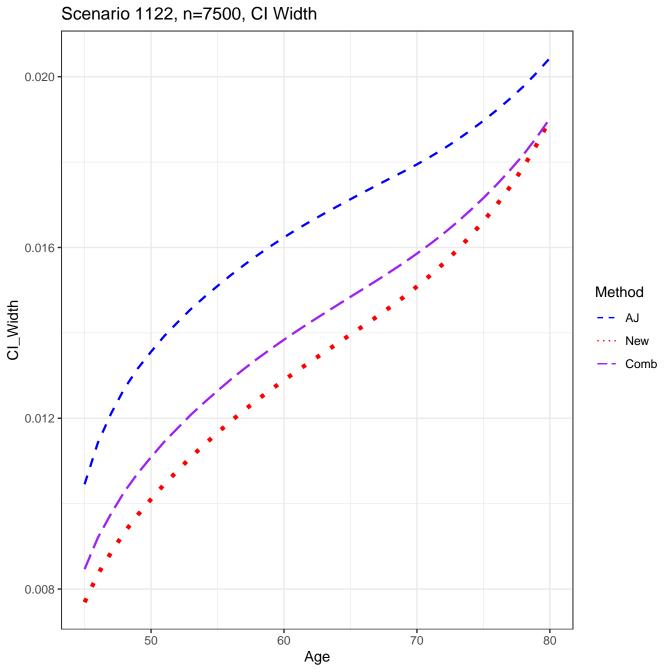
Scenario 1122, n=7500, IQR'S 0.008 -0.006 -Method AJ <u>~</u> 0.004 -New Comb 0.002 0.000 40 50 60 70 80 Age

Scenario 1122, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.006 0.004 -Method Empirical Estimated Estimated-etm 0.002 0.000 50 60 70 40 80 Age

Scenario 1122, n=7500, New Estimator, Empirical vs. Estimated SD's 0.005 -0.004 -0.003 -Method **Empirical** Estimated 0.002 -0.001 0.000 50 60 70 40 80 Age

Scenario 1122, n=7500, Combined Estimator, Empirical vs. Estimated SD's 0.005 -0.004 0.003 -Method SD **Empirical** Estimated 0.002 0.001 0.000 -50 60 70 40 80 Age





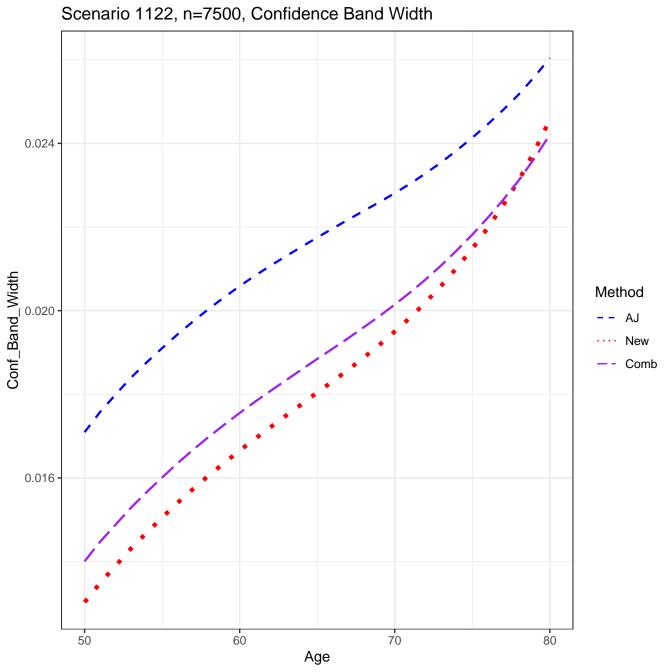
CONFIDENCE BAND COVERAGE RATES

Scenario: 1122

AJ: 0.902

new: 0.919

Combo: 0.914



SETTINGS

Scenario: 1211

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

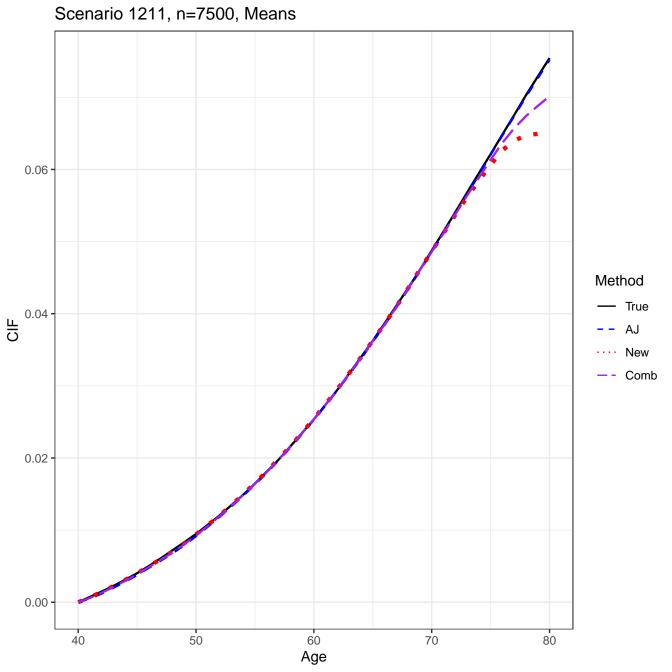
transformation: 0.5*pi - asin(sqrt(1-u))

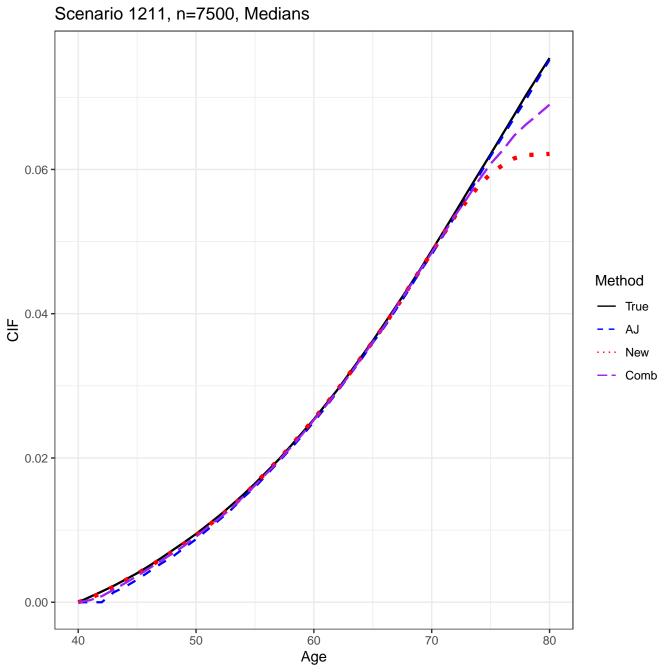
pointwise CI's done by: normal-theory

auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-19 13:47:27.923788





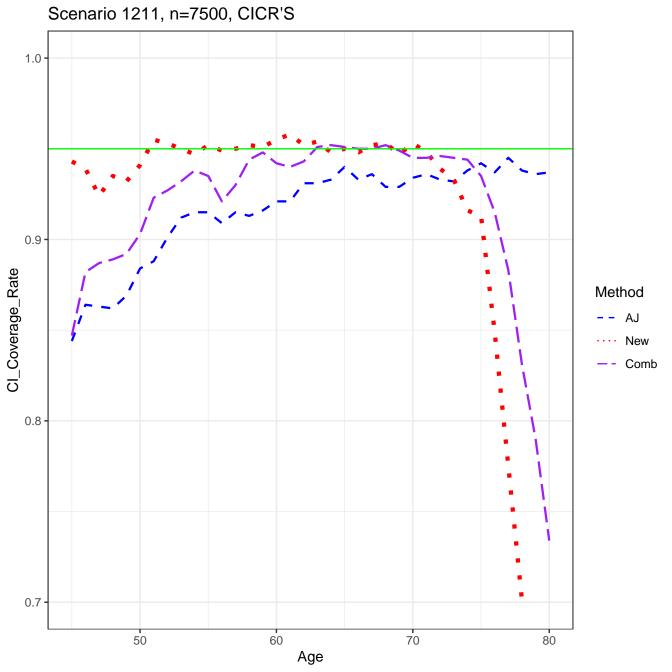
Scenario 1211, n=7500, SD'S 0.015 -0.010 -Method ΑJ SD New Comb 0.005 0.000 -40 50 60 70 80 Age

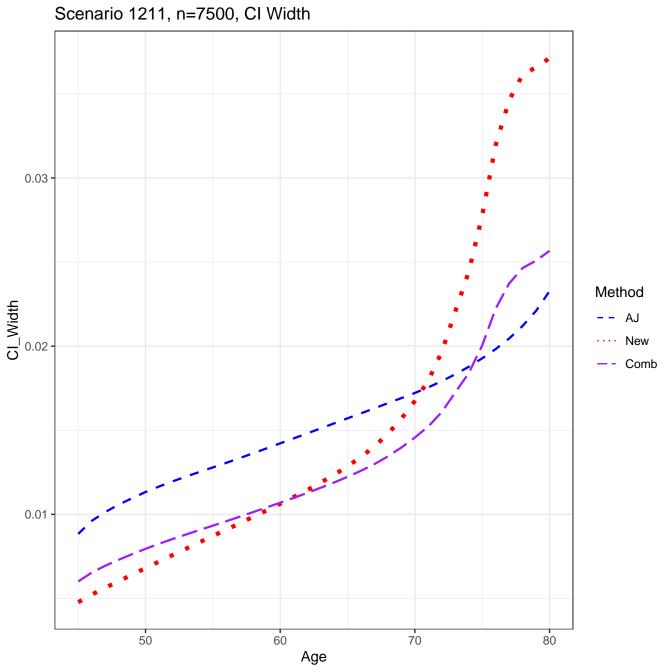
Scenario 1211, n=7500, IQR'S 0.012 -0.009 -Method <u>영</u> 0.006 -New Comb 0.003 -0.000 -40 50 70 60 80 Age

Scenario 1211, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.006 0.004 Method **Empirical** Estimated Estimated-etm 0.002 -0.000 70 60 40 50 80 Age

Scenario 1211, n=7500, 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 1211, n=7500, Combined Estimator, Empirical vs. Estimated SD's 0.0075 -Method 0.0050 -SD **Empirical** Estimated 0.0025 -0.0000 -50 70 60 40 80 Age





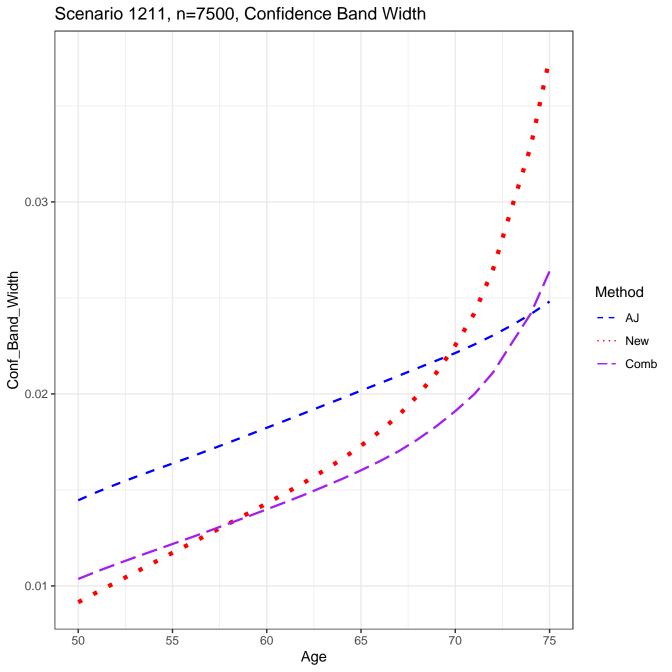
CONFIDENCE BAND COVERAGE RATES

Scenario: 1211

AJ: 0.897

new: 0.905

Combo: 0.92



SETTINGS

Scenario: 1212

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

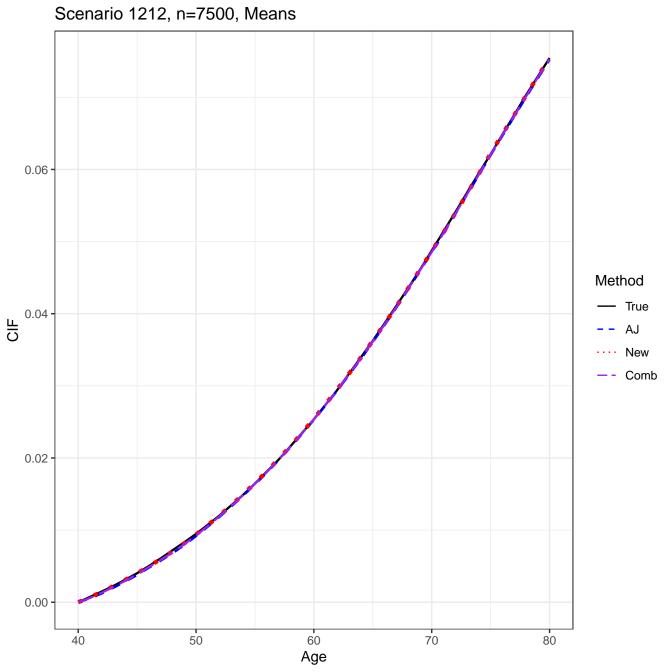
transformation: 0.5*pi – asin(sqrt(1-u))

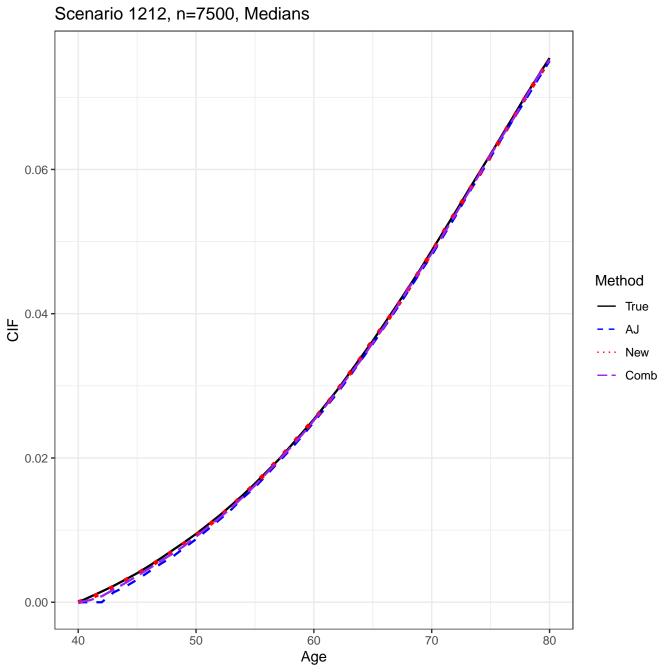
pointwise CI's done by: normal-theory

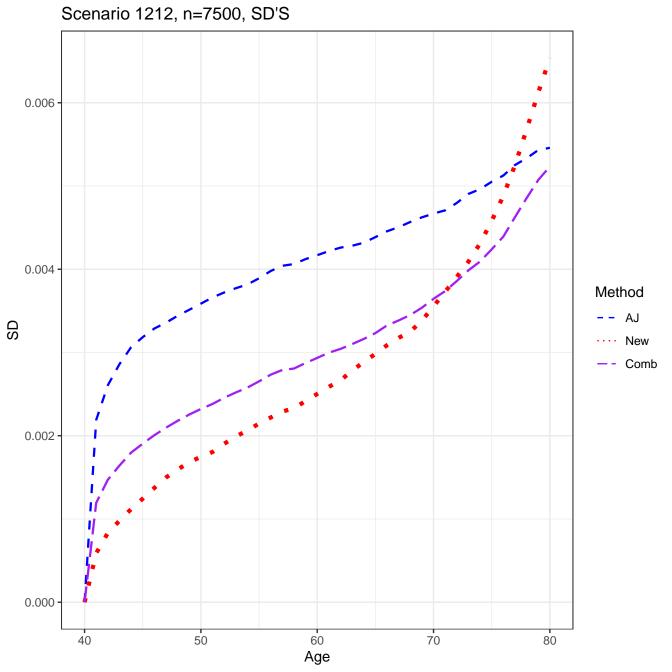
auxflg = FALSE

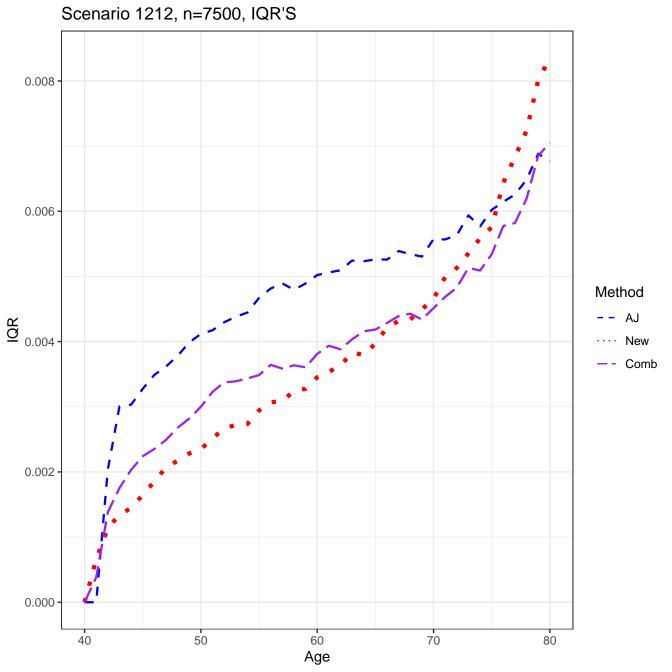
bootstrap weights: normal

Date/Time: 2024-01-19 16:22:44.593502





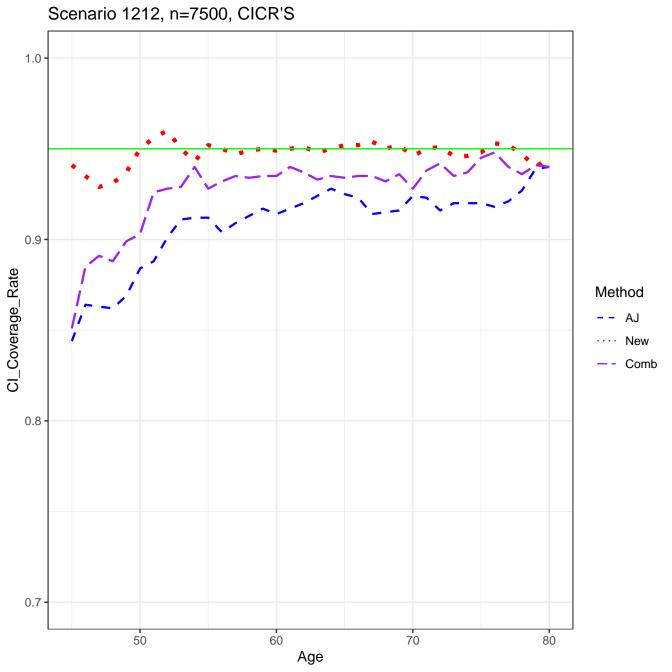




Scenario 1212, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.004 Method Empirical Estimated Estimated-etm 0.002 -0.000 50 60 70 40 80 Age

Scenario 1212, n=7500, 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 1212, n=7500, Combined Estimator, Empirical vs. Estimated SD's 0.005 -0.004 0.003 -Method SD **Empirical** Estimated 0.002 0.001 0.000 -50 60 70 40 80 Age



Scenario 1212, n=7500, CI Width 0.025 0.020 -Method CI Width New Comb 0.010 -0.005 -50 60 70 80 Age

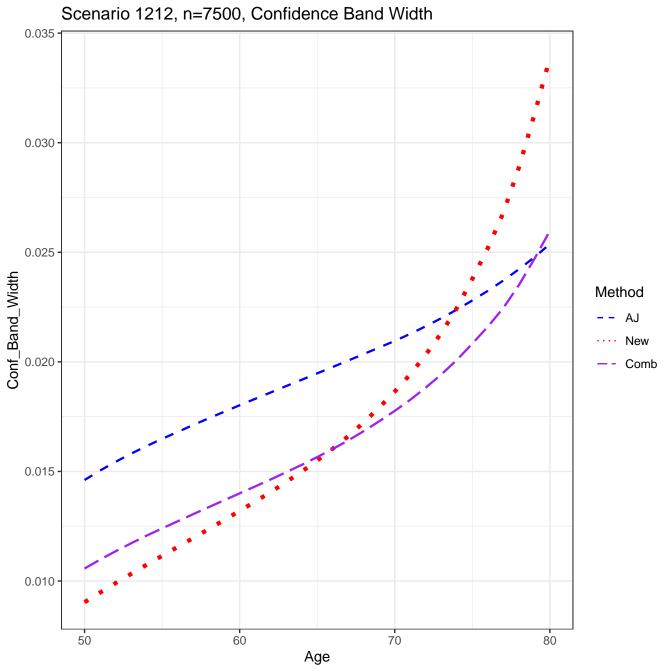
CONFIDENCE BAND COVERAGE RATES

Scenario: 1212

AJ: 0.895

new: 0.941

Combo: 0.927



SETTINGS

Scenario: 1221

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

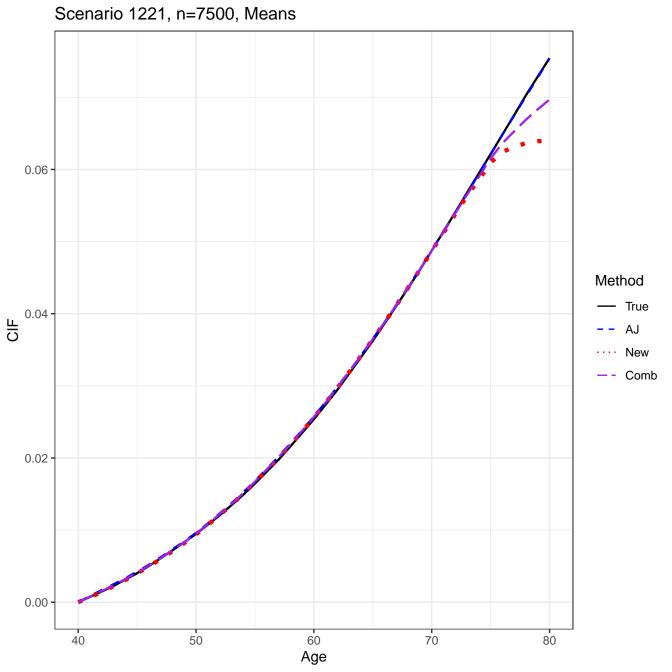
transformation: 0.5*pi – asin(sqrt(1–u))

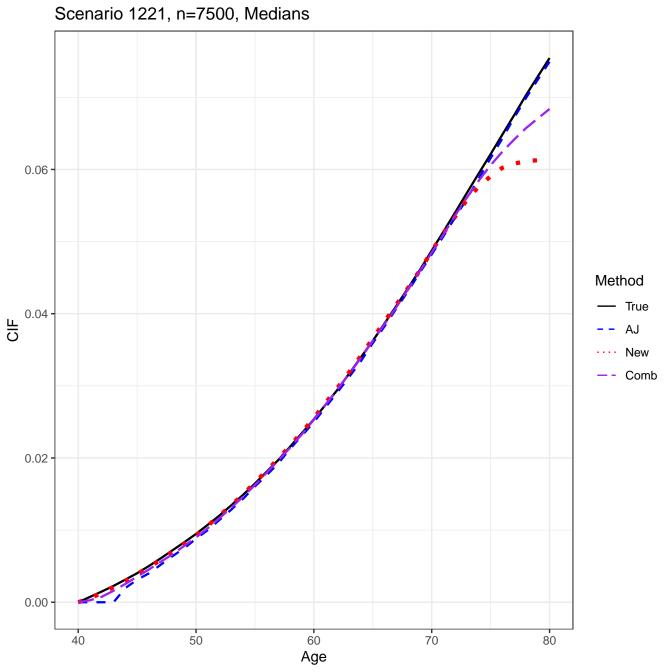
pointwise CI's done by: normal-theory

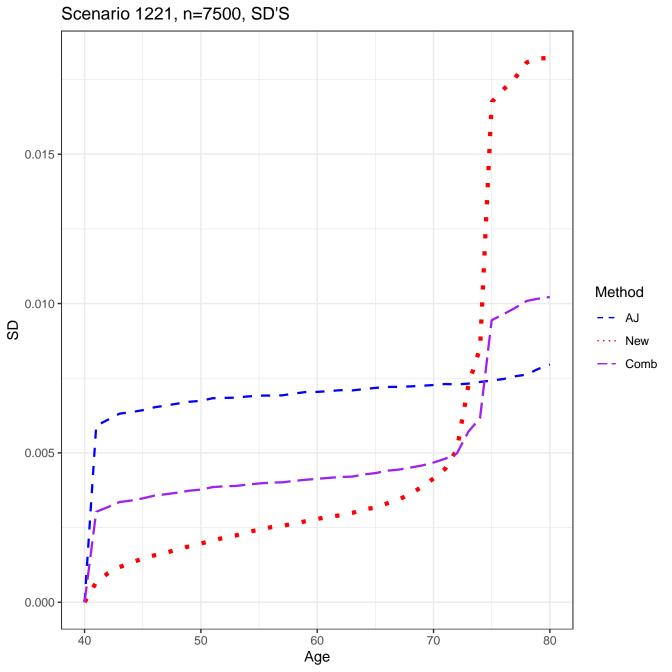
auxflg = FALSE

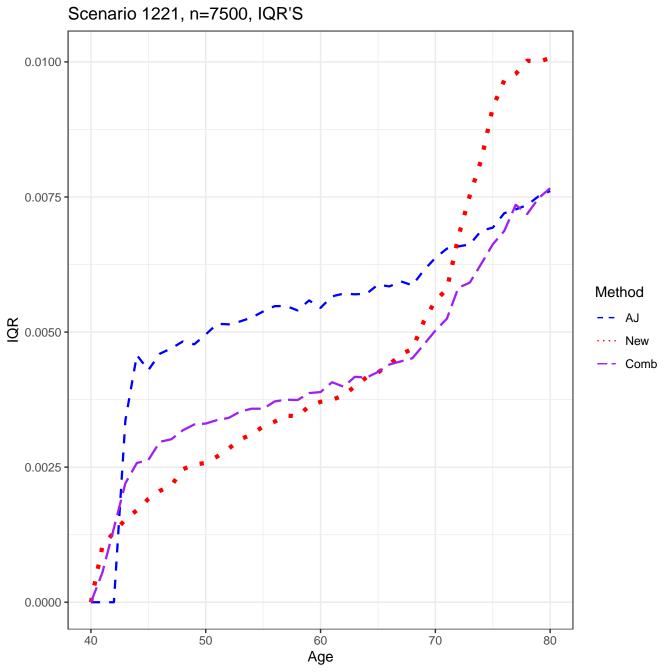
bootstrap weights: normal

Date/Time: 2024-01-21 00:02:32.244163





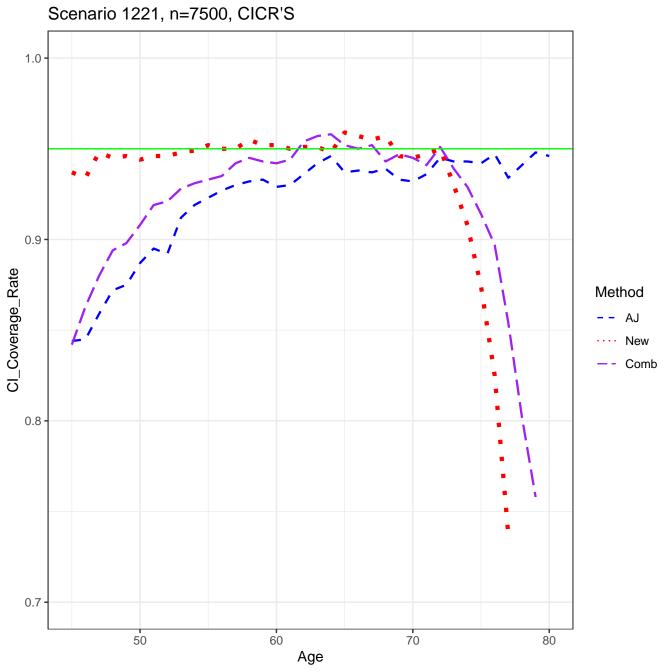


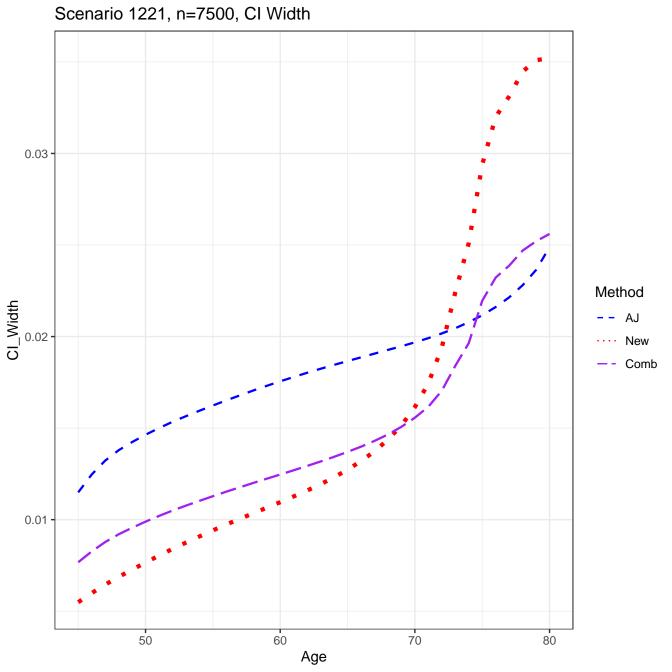


Scenario 1221, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method Empirical 0.004 Estimated Estimated-etm 0.002 0.000 50 70 60 40 80 Age

Scenario 1221, n=7500, New Estimator, Empirical vs. Estimated SD's 0.015 -Method 0.010 -SD **Empirical** Estimated 0.005 0.000 -50 60 70 40 80 Age

Scenario 1221, n=7500, Combined 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





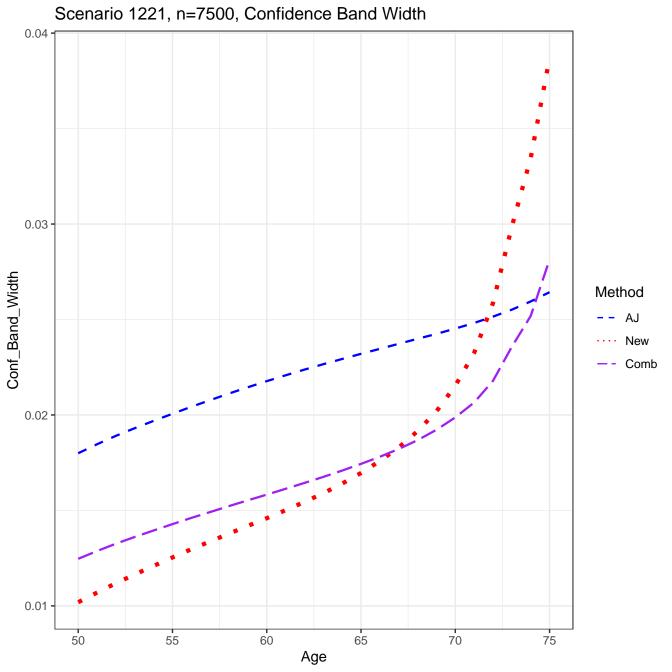
CONFIDENCE BAND COVERAGE RATES

Scenario: 1221

AJ: 0.908

new: 0.908

Combo: 0.918



SETTINGS

Scenario: 1222

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

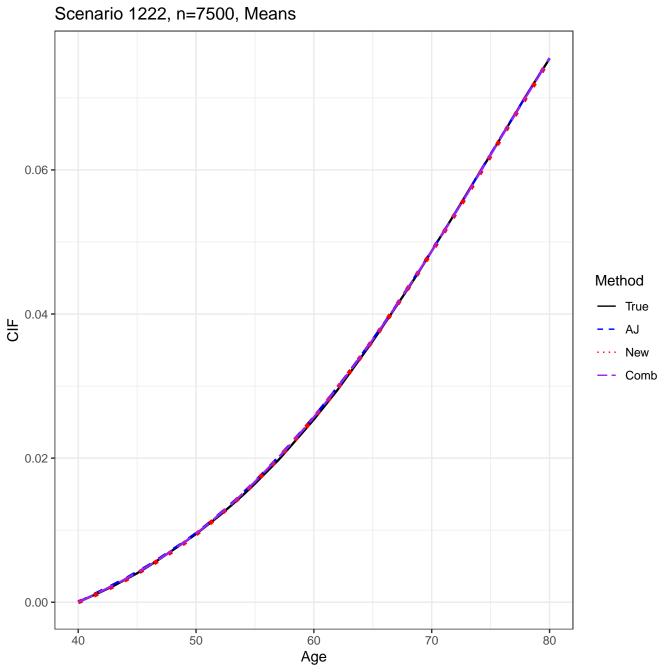
transformation: 0.5*pi - asin(sqrt(1-u))

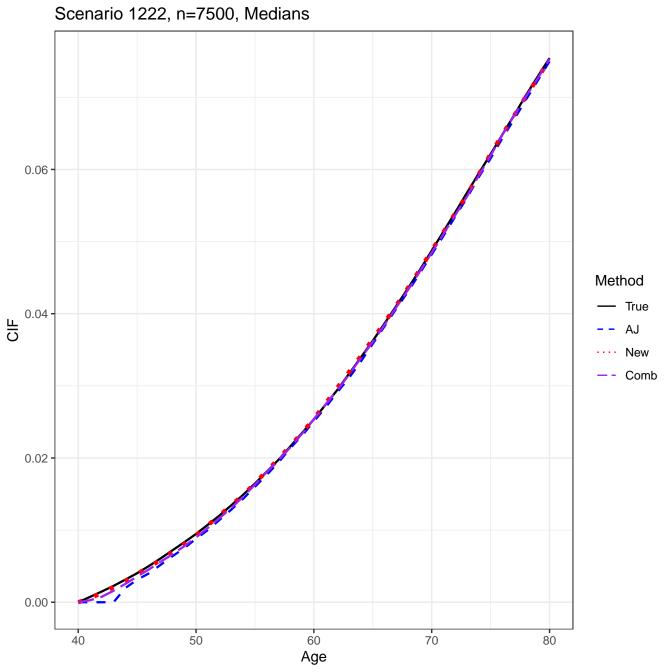
pointwise CI's done by: normal-theory

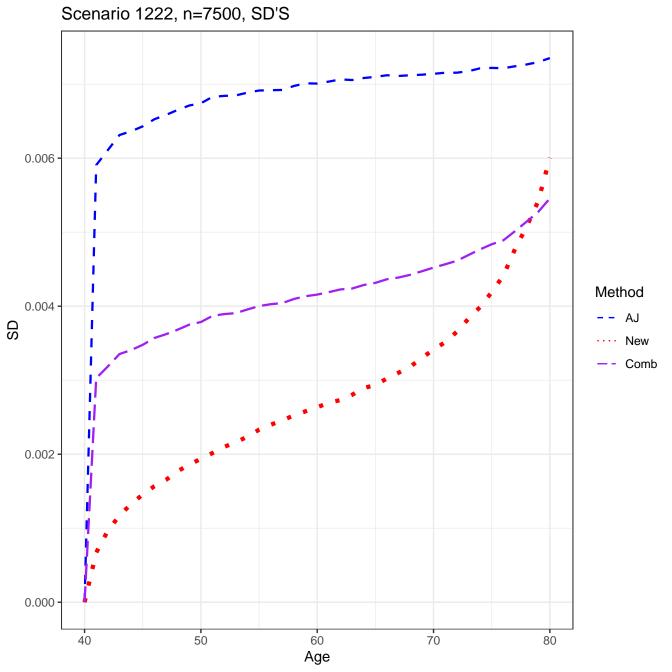
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-21 02:20:37.975101





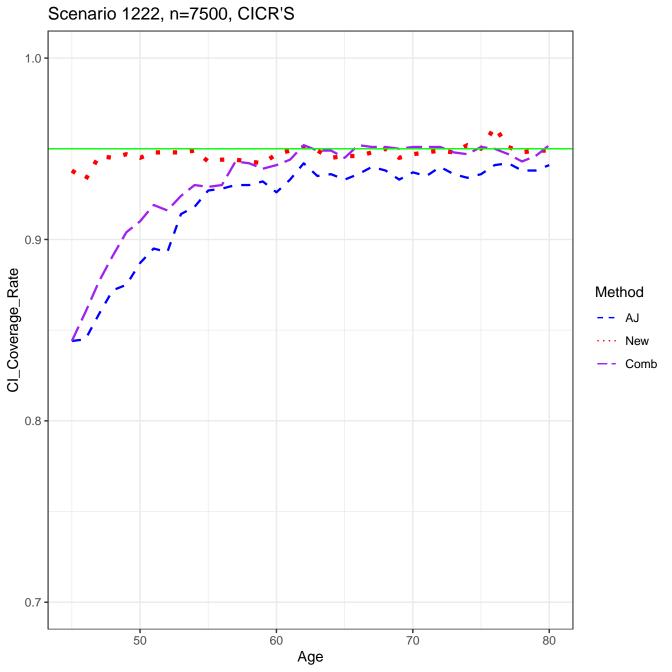


Scenario 1222, n=7500, IQR'S 0.008 -0.006 -Method <u>~</u> 0.004 · New Comb 0.002 0.000 40 50 60 70 80 Age

Scenario 1222, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.006 Method 0.004 -Empirical SD Estimated Estimated-etm 0.002 0.000 50 70 60 40 80 Age

Scenario 1222, n=7500, New Estimator, Empirical vs. Estimated SD's 0.006 0.004 -Method **Empirical** Estimated 0.002 0.000 -60 50 70 40 80 Age

Scenario 1222, n=7500, Combined Estimator, Empirical vs. Estimated SD's 0.004 Method **Empirical** Estimated 0.002 -0.000 -50 60 70 40 80 Age



Scenario 1222, n=7500, CI Width 0.025 -0.020 -Method CI_Width ΑJ New Comb 0.010 -0.005 50 60 70 80 Age

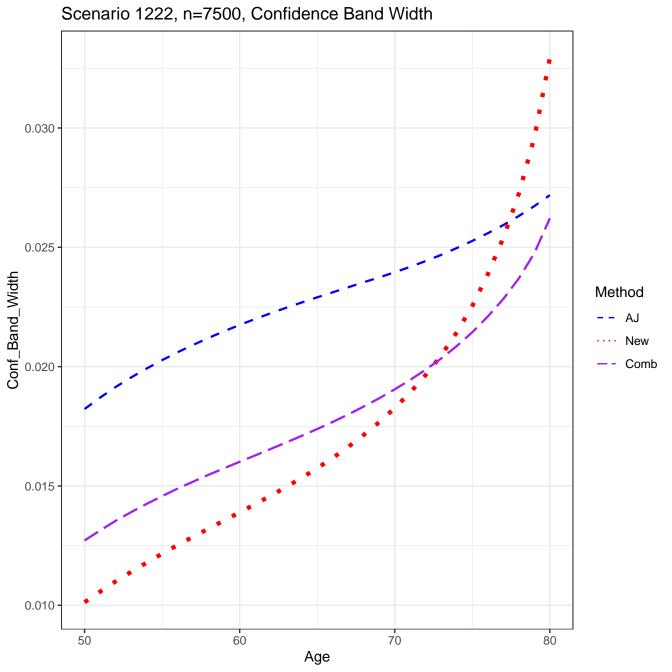
CONFIDENCE BAND COVERAGE RATES

Scenario: 1222

AJ: 0.912

new: 0.939

Combo: 0.925



SETTINGS

Scenario: 2111

sample size = 7500

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

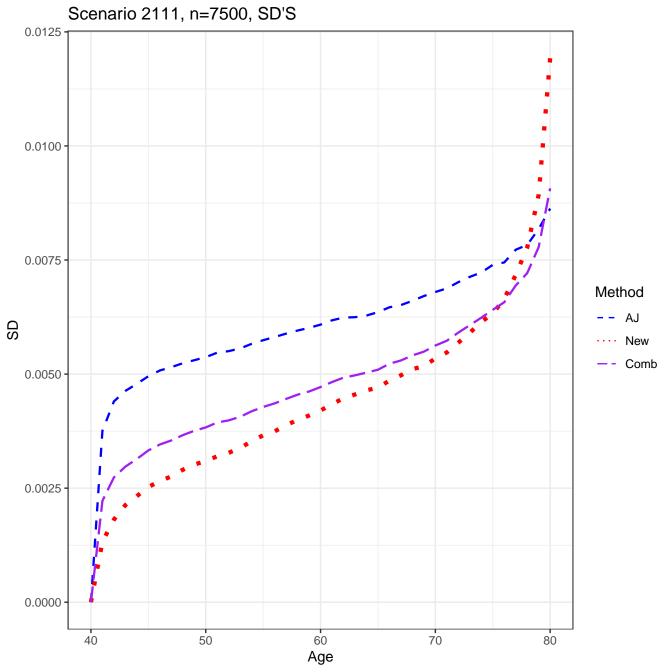
auxflg = FALSE

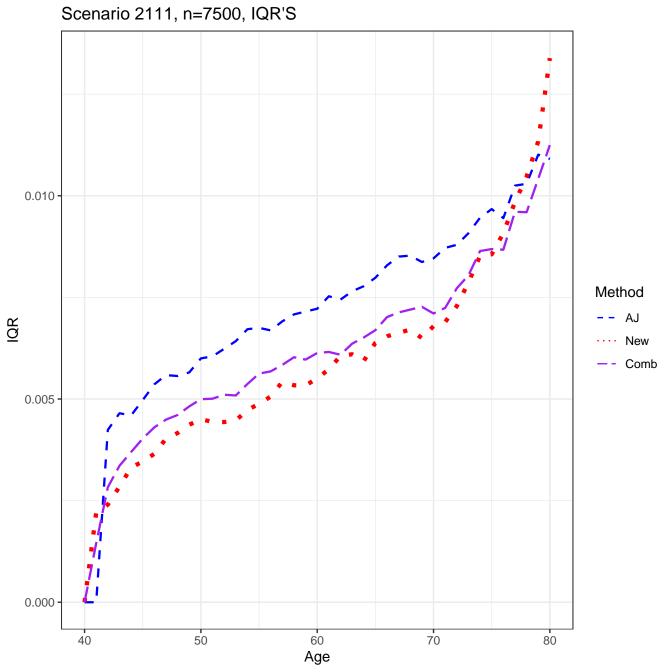
bootstrap weights: normal

Date/Time: 2024-01-21 13:57:30.086148

Scenario 2111, n=7500, Means 0.15 0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2111, n=7500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

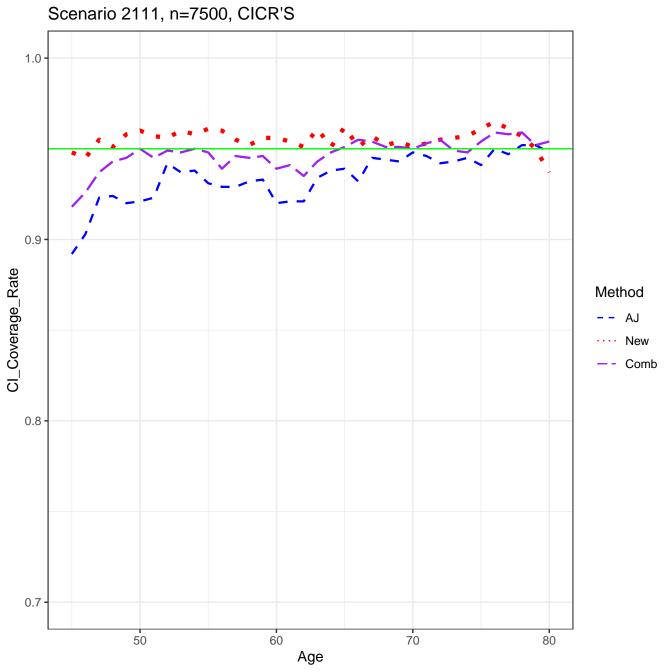


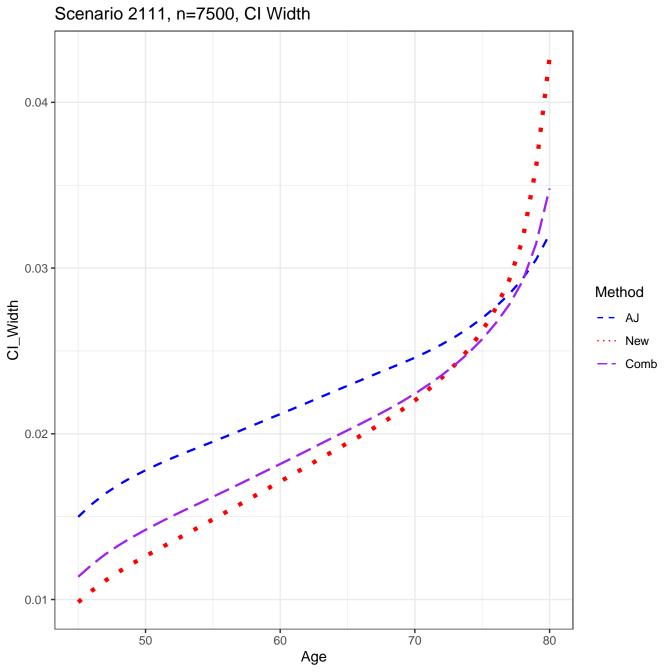


Scenario 2111, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.0075 -0.0050 -Method Empirical SD Estimated Estimated-etm 0.0025 0.0000 -60 50 70 40 80 Age

Scenario 2111, n=7500, New 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 2111, n=7500, Combined Estimator, Empirical vs. Estimated SD's 0.0075 -0.0050 Method SD **Empirical** Estimated 0.0025 -0.0000 -50 70 60 40 80 Age





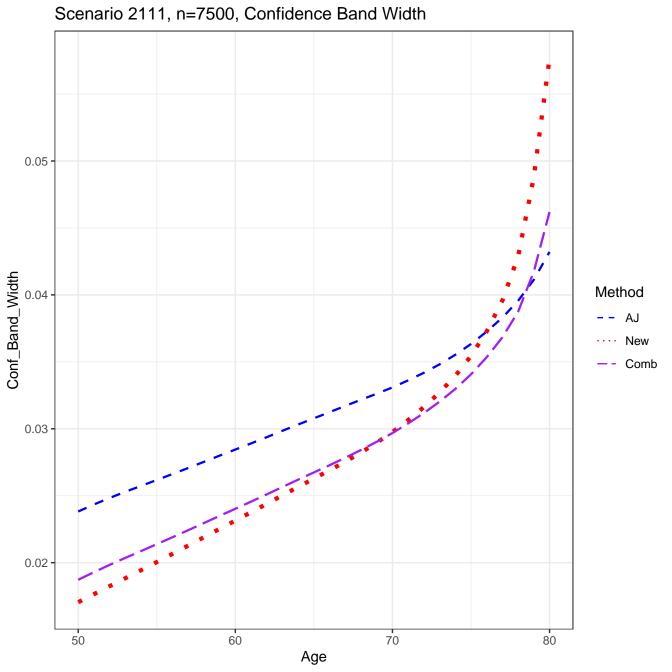
CONFIDENCE BAND COVERAGE RATES

Scenario: 2111

AJ: 0.934

new: 0.947

Combo: 0.934



SETTINGS

Scenario: 2112

sample size = 7500

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

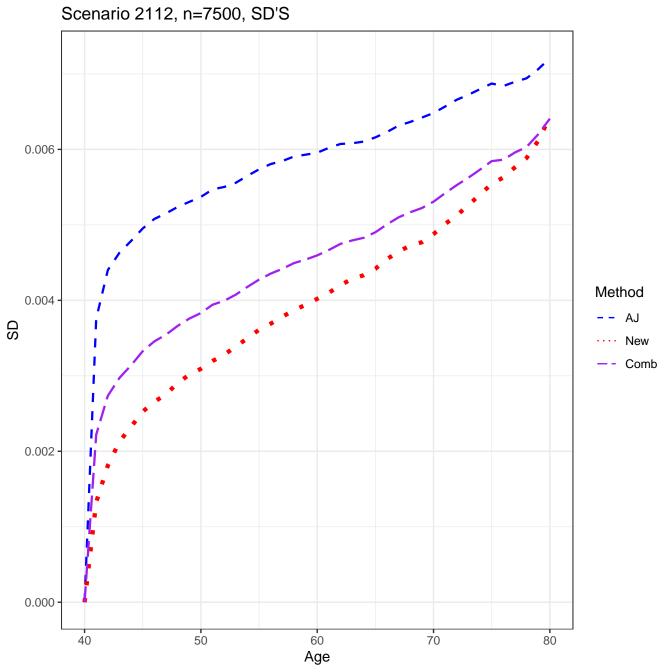
auxflg = FALSE

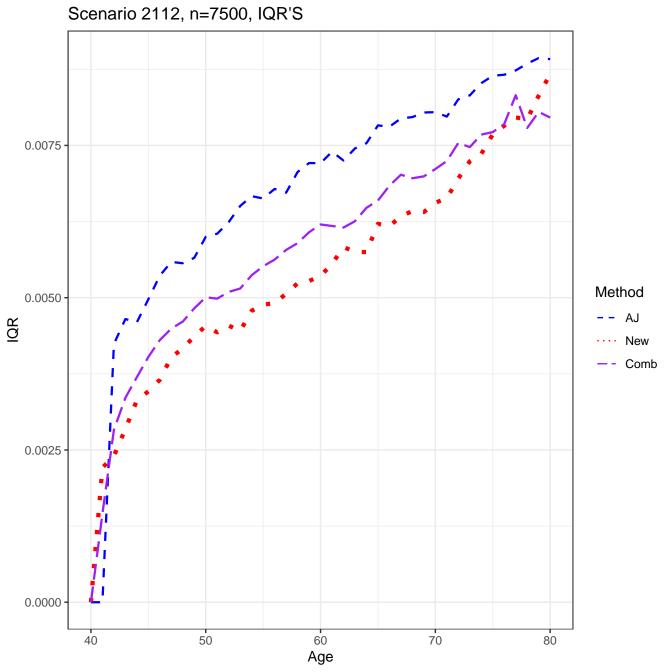
bootstrap weights: normal

Date/Time: 2024-01-21 16:38:01.480144

Scenario 2112, n=7500, Means 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2112, n=7500, Medians 0.15 -0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

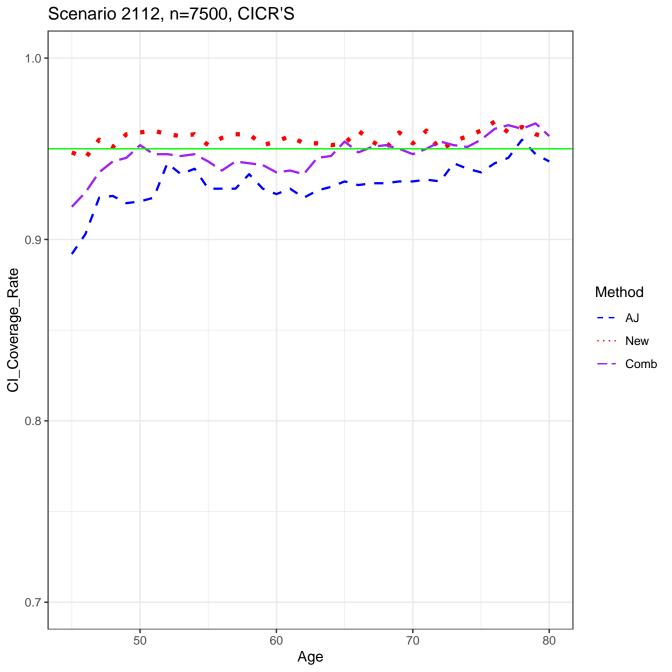


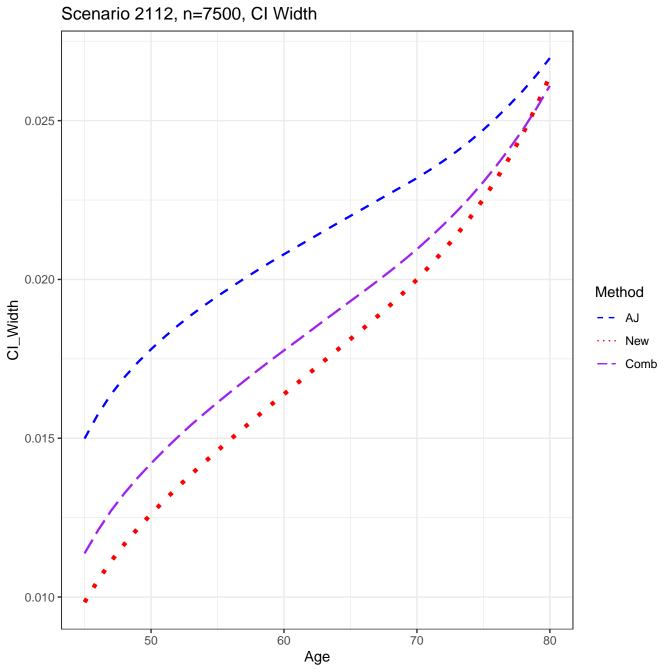


Scenario 2112, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.006 Method 0.004 -Empirical SD Estimated Estimated-etm 0.002 0.000 50 70 60 40 80 Age

Scenario 2112, n=7500, 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 2112, n=7500, 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





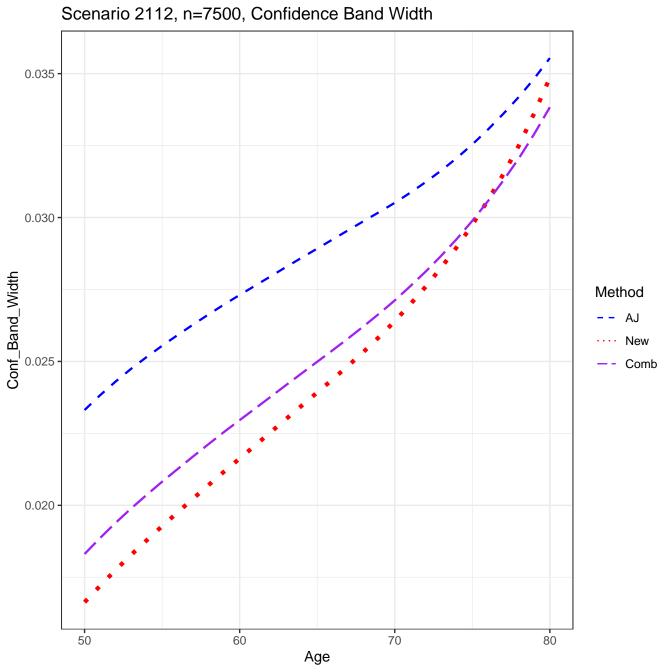
CONFIDENCE BAND COVERAGE RATES

Scenario: 2112

AJ: 0.929

new: 0.951

Combo: 0.946



SETTINGS

Scenario: 2121

sample size = 7500

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

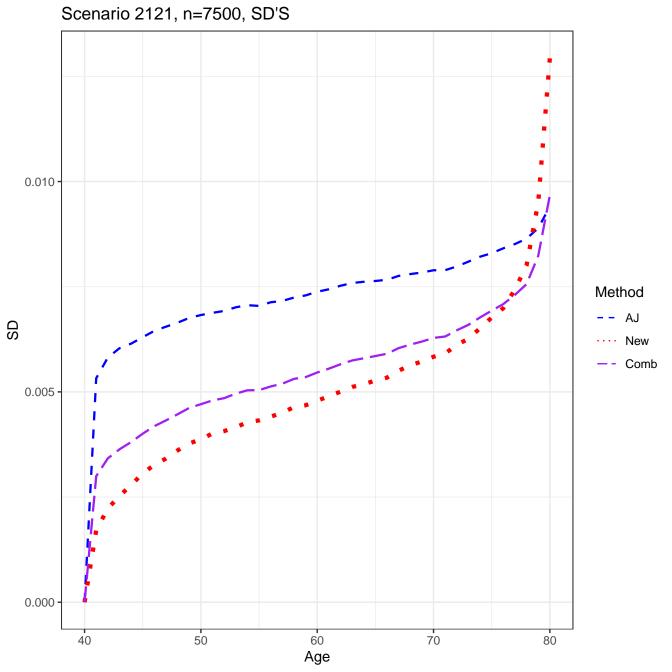
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-21 20:14:03.503396

Scenario 2121, n=7500, Means 0.15 0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2121, n=7500, Medians 0.15 0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

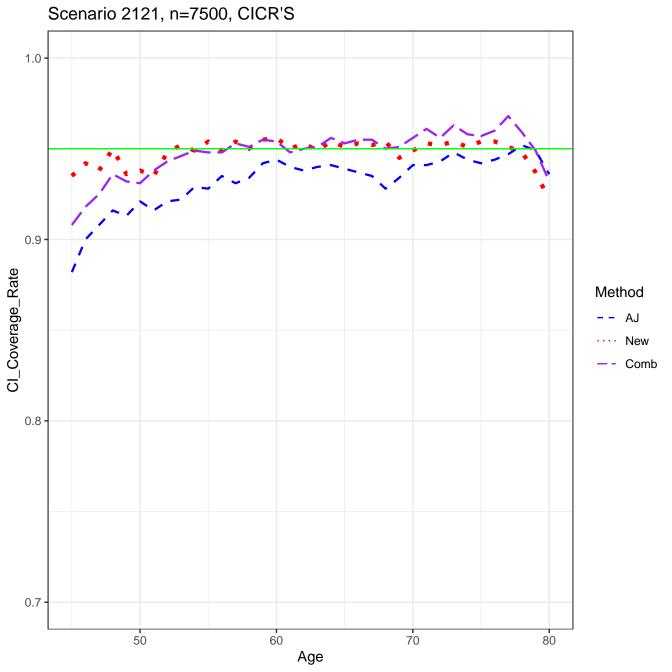


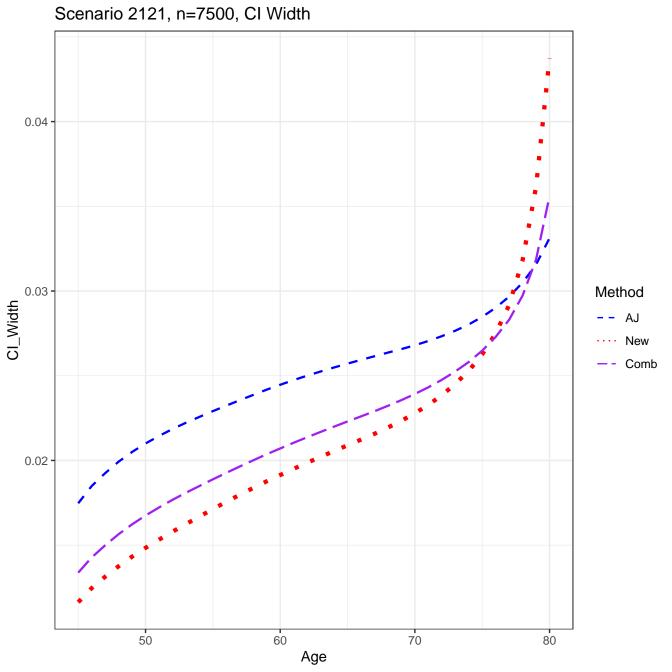
Scenario 2121, n=7500, IQR'S 0.015 -0.010 Method New Comb 0.005 -0.000 -40 50 60 70 80 Age

Scenario 2121, n=7500, 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 2121, n=7500, New Estimator, Empirical vs. Estimated SD's 0.010 Method Empirical Estimated 0.005 0.000 -60 50 70 40 80 Age

Scenario 2121, n=7500, Combined Estimator, Empirical vs. Estimated SD's 0.0100 0.0075 -Method **G** 0.0050 **Empirical** Estimated 0.0025 -0.0000 -50 60 70 40 80 Age





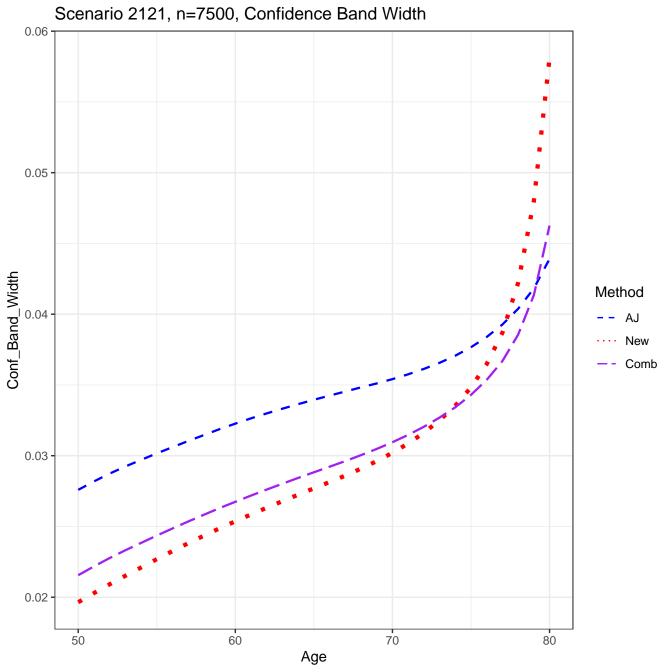
CONFIDENCE BAND COVERAGE RATES

Scenario: 2121

AJ: 0.932

new: 0.916

Combo: 0.937



SETTINGS

Scenario: 2122

sample size = 7500

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

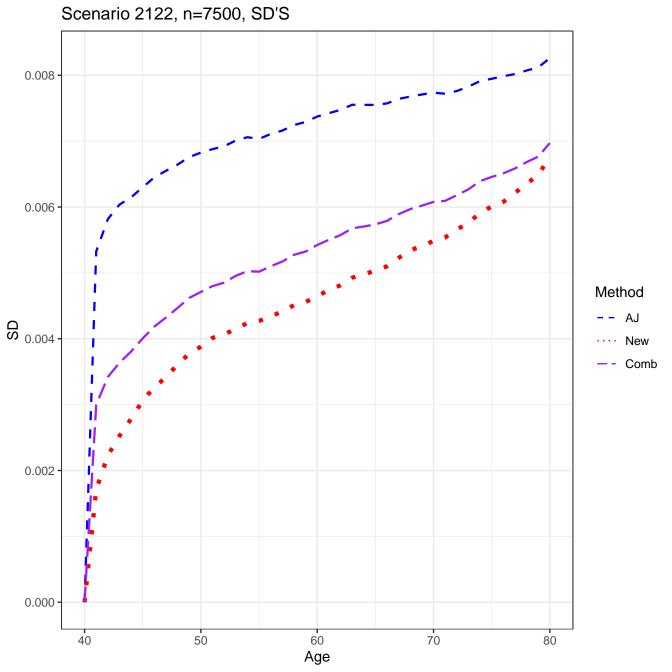
auxflg = FALSE

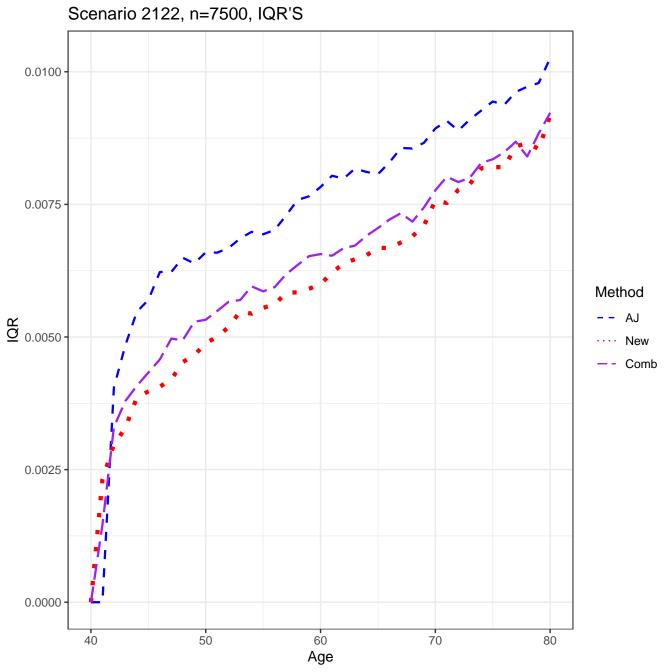
bootstrap weights: normal

Date/Time: 2024-01-21 23:17:19.677967

Scenario 2122, n=7500, Means 0.15 0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2122, n=7500, Medians 0.15 0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

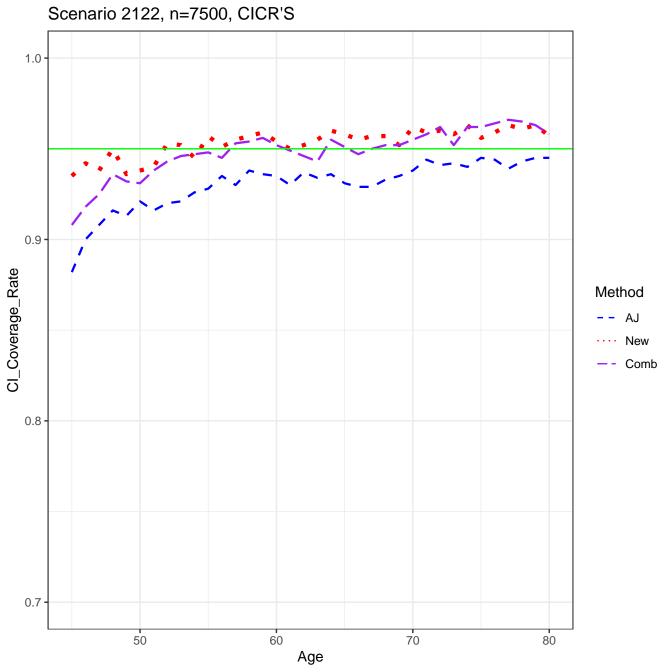


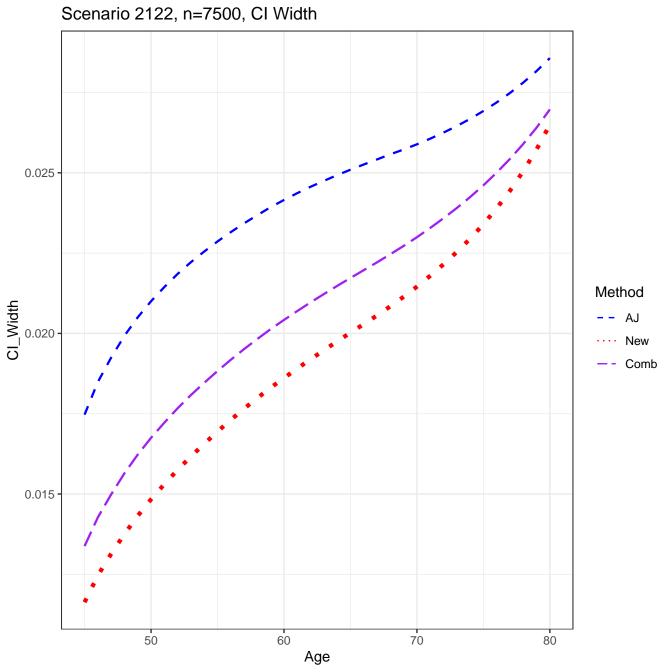


Scenario 2122, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method Empirical Estimated Estimated-etm 0.002 0.000 50 60 70 40 80 Age

Scenario 2122, n=7500, 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 2122, n=7500, 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





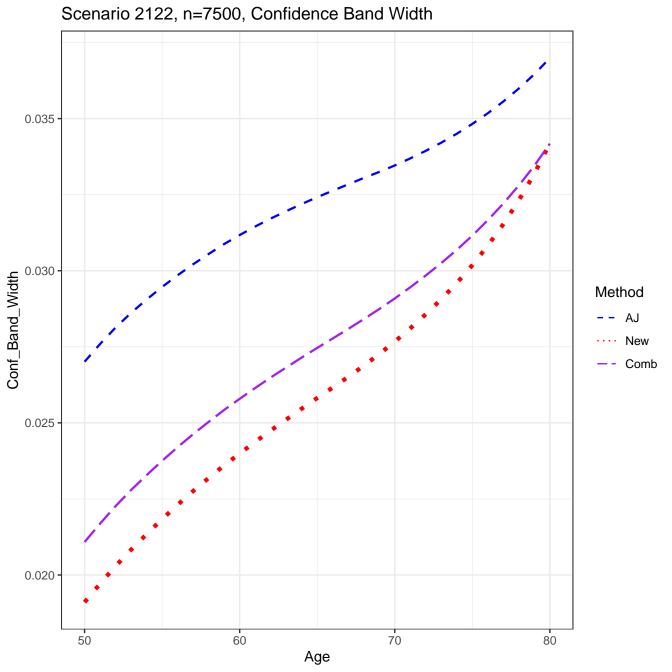
CONFIDENCE BAND COVERAGE RATES

Scenario: 2122

AJ: 0.934

new: 0.948

Combo: 0.942



SETTINGS

Scenario: 2211

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

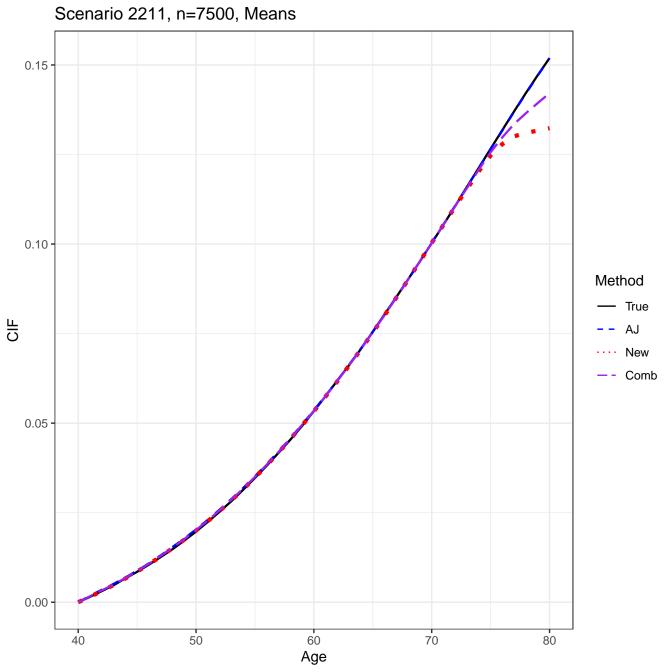
transformation: 0.5*pi – asin(sqrt(1-u))

pointwise CI's done by: normal-theory

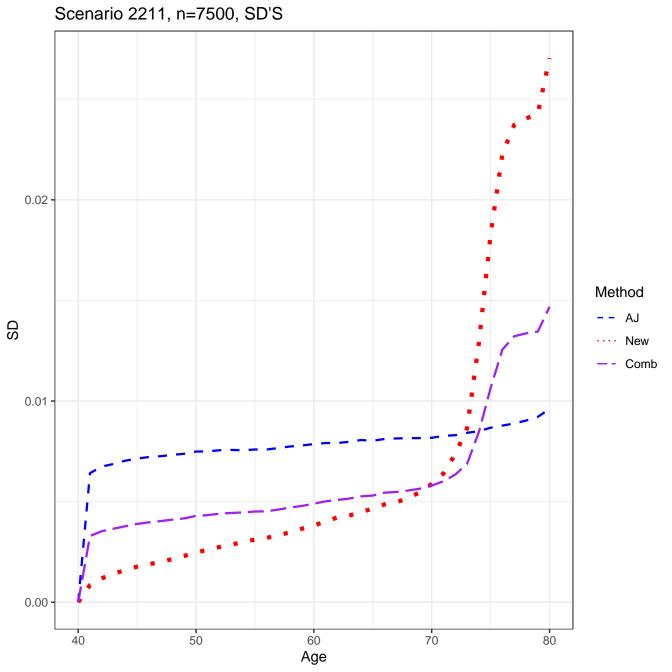
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-22 12:00:09.532255



Scenario 2211, n=7500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

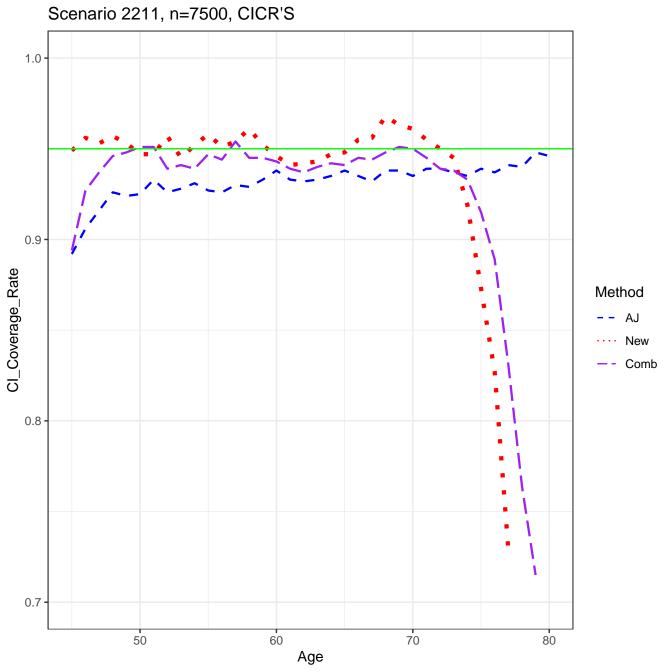


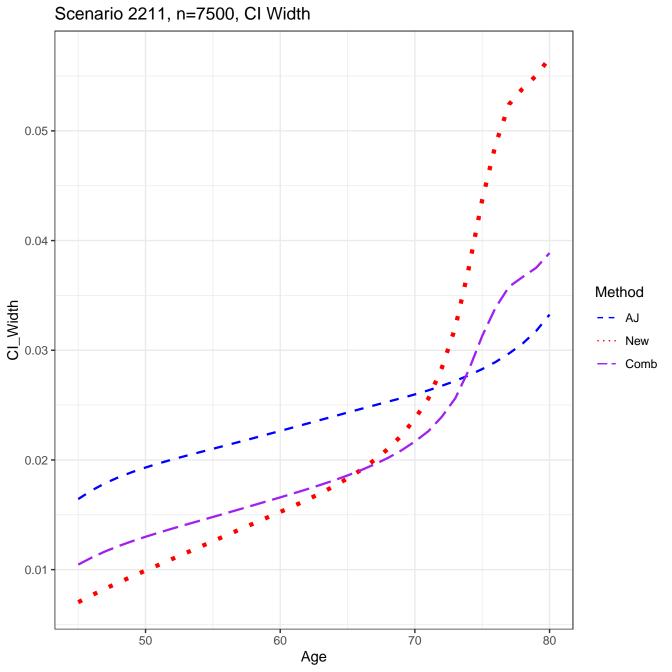
Scenario 2211, n=7500, IQR'S 0.015 -0.010 -Method New Comb 0.005 -0.000 -40 50 70 60 80 Age

Scenario 2211, n=7500, 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 2211, n=7500, 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=7500, 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: 0.93

new: 0.91

Combo: 0.922

Scenario 2211, n=7500, Confidence Band Width 0.06 -0.05 -Conf_Band_Width 0.04 -Method New Comb 0.03 -0.02 -55 60 70 50 65 75 Age

SETTINGS

Scenario: 2212

sample size = 7500

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

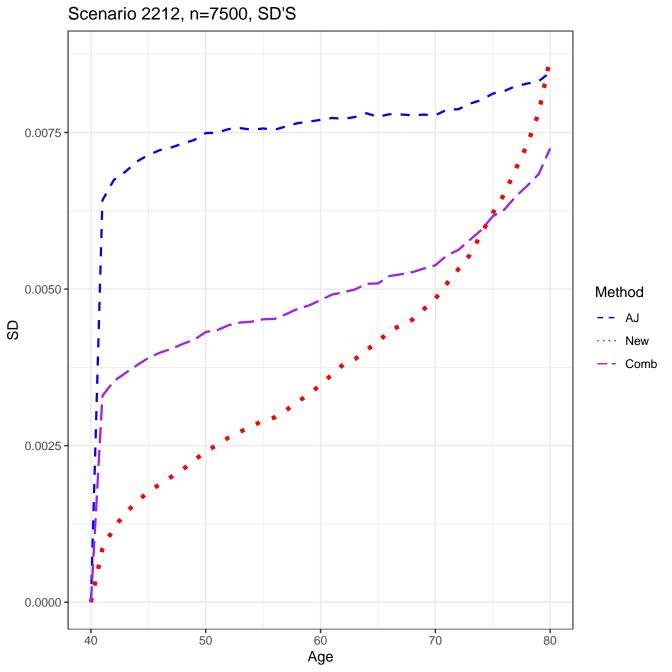
auxflg = FALSE

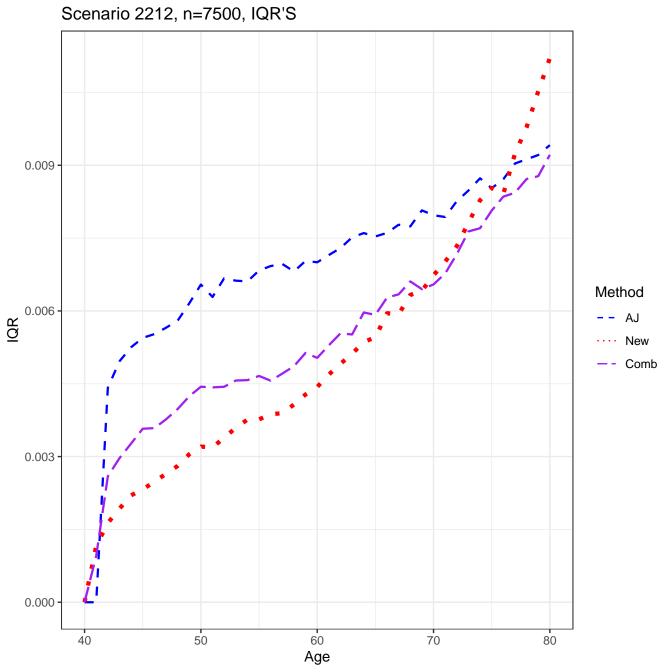
bootstrap weights: normal

Date/Time: 2024-01-22 14:35:31.949163

Scenario 2212, n=7500, Means 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2212, n=7500, Medians 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

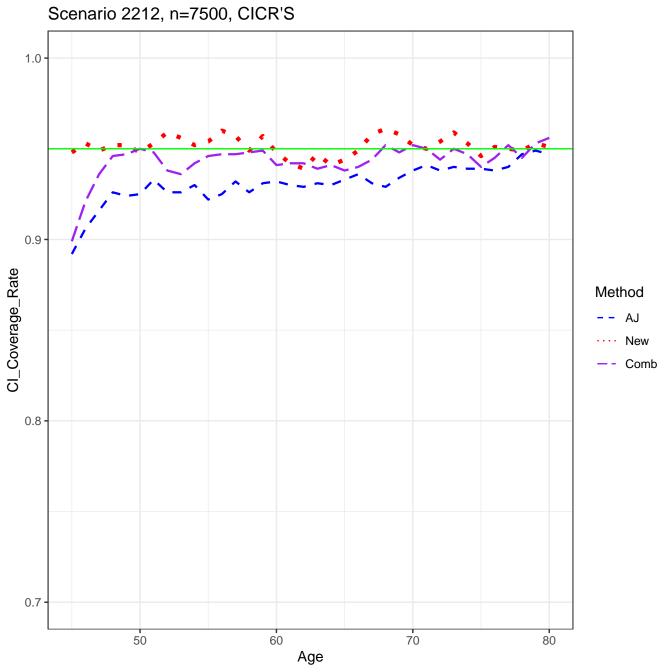


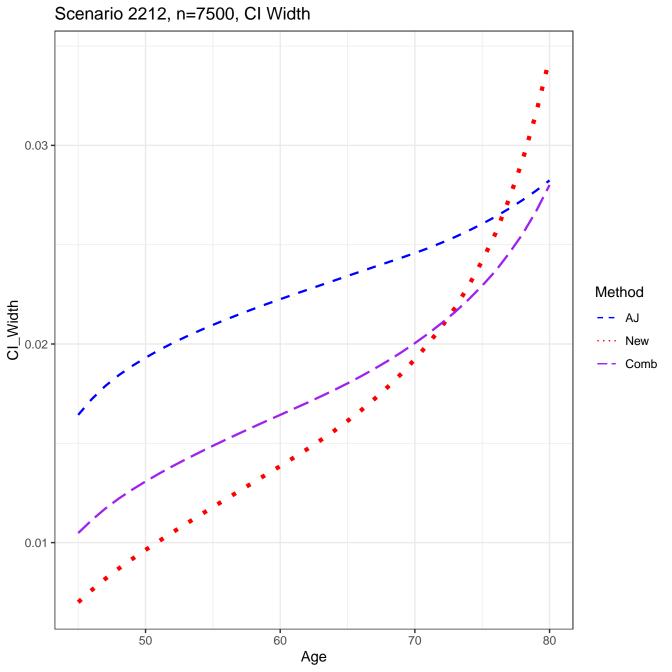


Scenario 2212, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method Empirical Estimated 0.004 Estimated-etm 0.002 0.000 50 60 70 40 80 Age

Scenario 2212, n=7500, New Estimator, Empirical vs. Estimated SD's 0.0075 -0.0050 -Method SD **Empirical** Estimated 0.0025 -0.0000 -50 60 70 40 80 Age

Scenario 2212, n=7500, 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





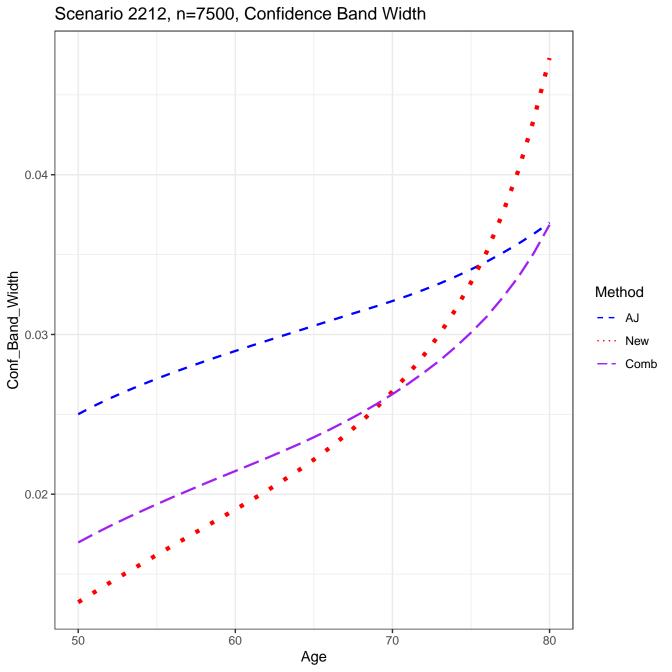
CONFIDENCE BAND COVERAGE RATES

Scenario: 2212

AJ: 0.934

new: 0.944

Combo: 0.94



SETTINGS

Scenario: 2221

sample size = 7500

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

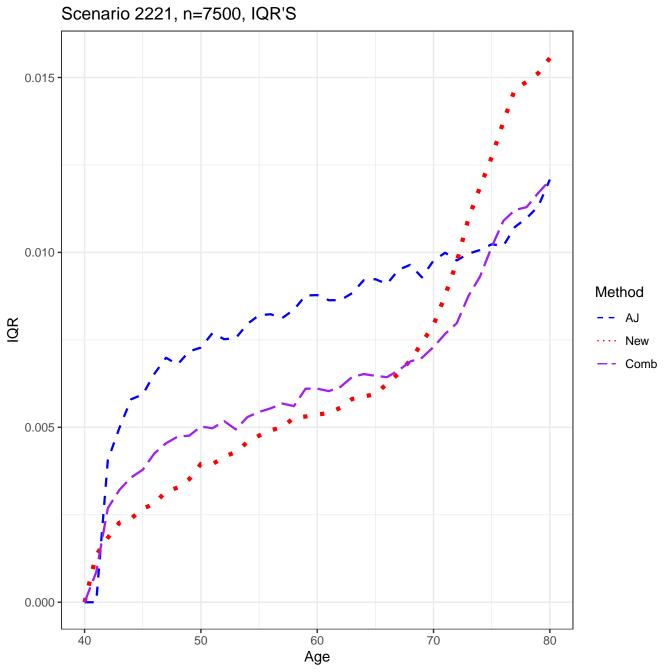
bootstrap weights: normal

Date/Time: 2024-01-22 17:40:21.810766

Scenario 2221, n=7500, Means 0.15 0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2221, n=7500, Medians 0.15 0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

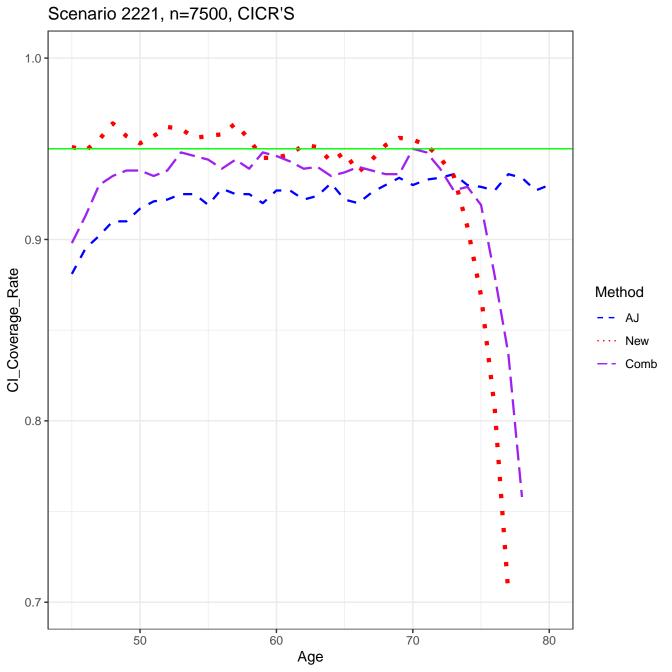
Scenario 2221, n=7500, SD'S 0.025 0.020 0.015 -Method ΑJ New - Comb 0.010 0.005 -0.000 40 50 60 70 80 Age

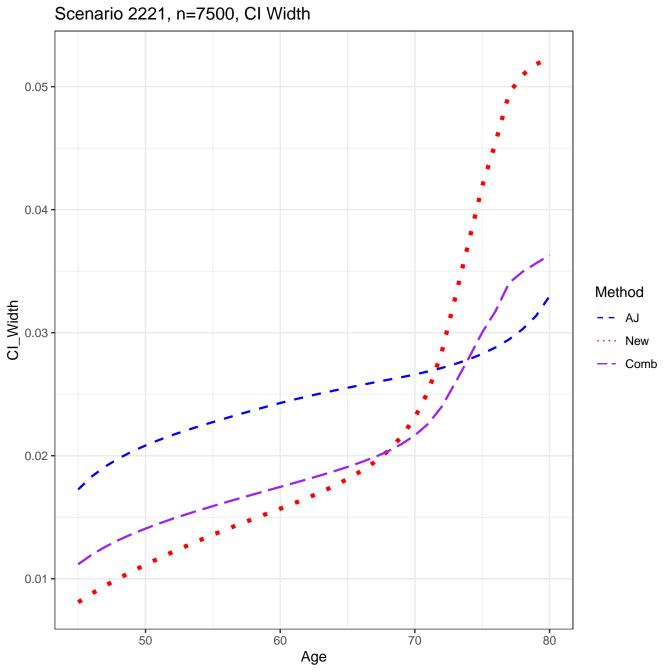


Scenario 2221, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.0075 -Method 0.0050 -Empirical SD Estimated Estimated-etm 0.0025 -0.0000 -60 50 70 40 80 Age

Scenario 2221, n=7500, 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=7500, Combined Estimator, Empirical vs. Estimated SD's 0.010 Method **Empirical** Estimated 0.005 -0.000 -50 60 70 40 80 Age





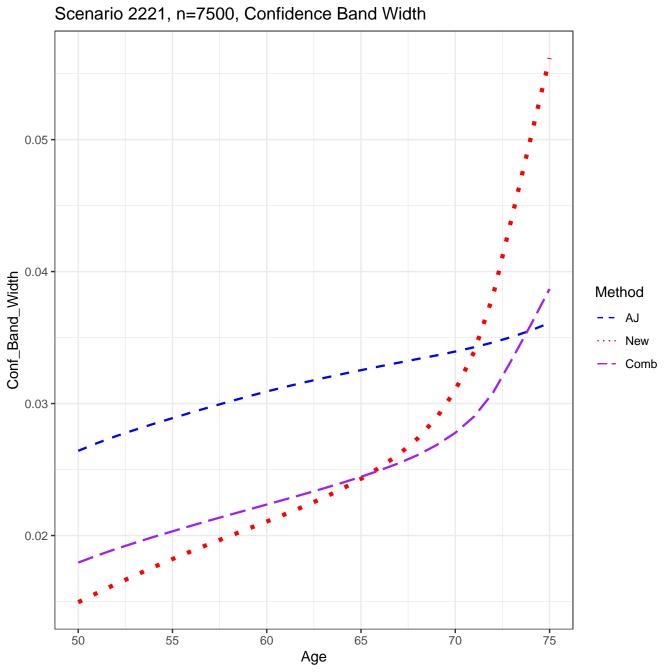
CONFIDENCE BAND COVERAGE RATES

Scenario: 2221

AJ: 0.916

new: 0.901

Combo: 0.921



SETTINGS

Scenario: 2222

sample size = 7500

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

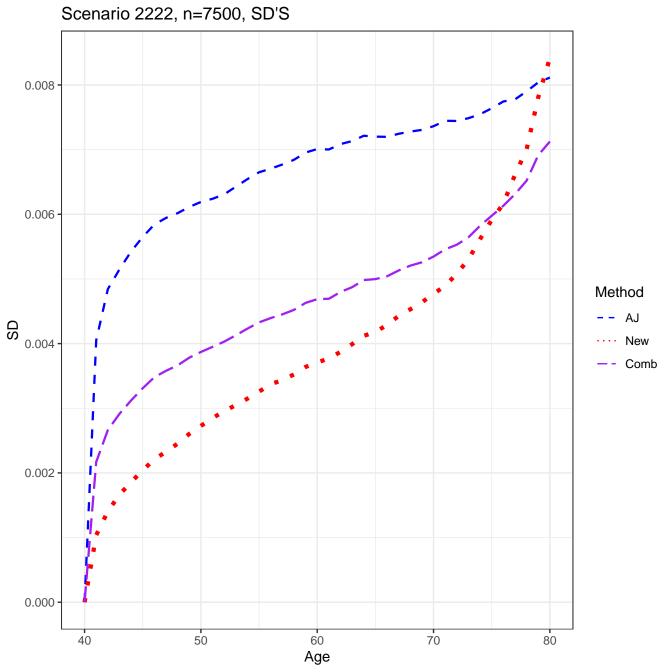
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-22 19:54:32.498765

Scenario 2222, n=7500, Means 0.15 -0.10 -Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

Scenario 2222, n=7500, Medians 0.15 0.10 Method True ΑJ New Comb 0.05 -0.00 50 60 70 40 80 Age

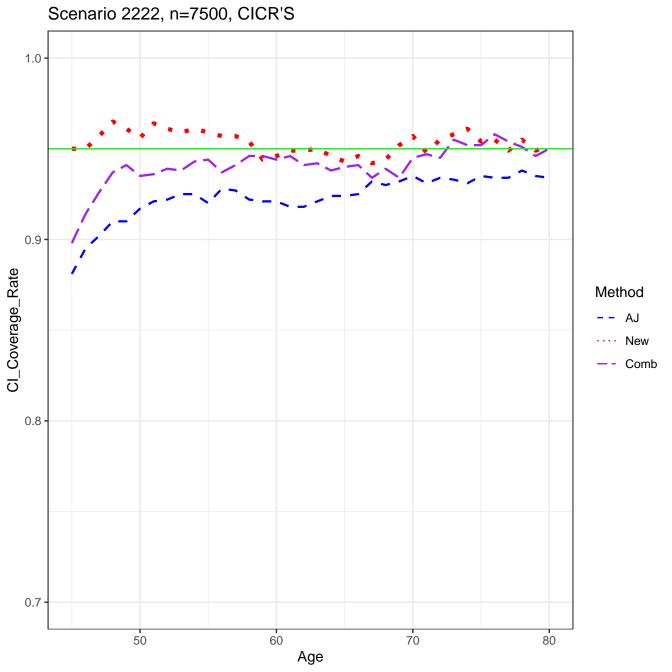


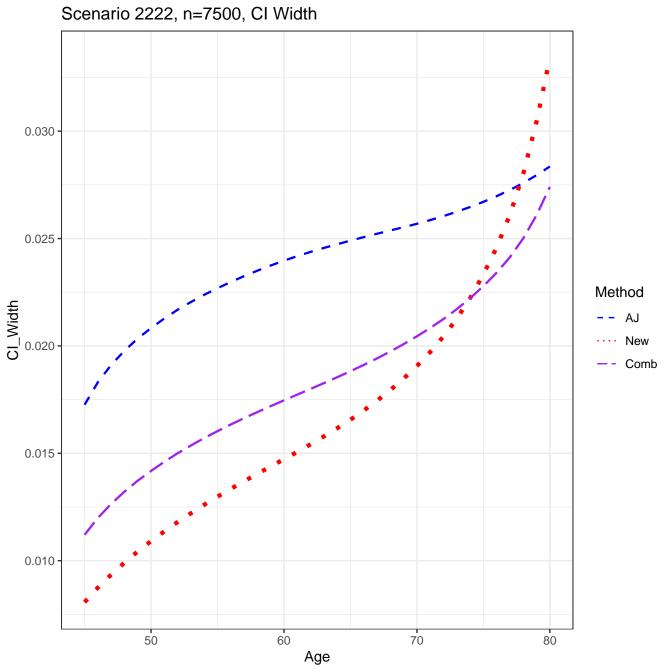
Scenario 2222, n=7500, IQR'S 0.012 0.009 -Method AJ <u>8</u> 0.006 -New Comb 0.003 0.000 40 50 60 70 80 Age

Scenario 2222, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method Empirical 0.004 -Estimated Estimated-etm 0.002 0.000 60 70 50 40 80 Age

Scenario 2222, n=7500, New Estimator, Empirical vs. Estimated SD's 0.008 0.006 Method **Empirical** 0.004 Estimated 0.002 0.000 60 50 70 40 80 Age

Scenario 2222, n=7500, 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





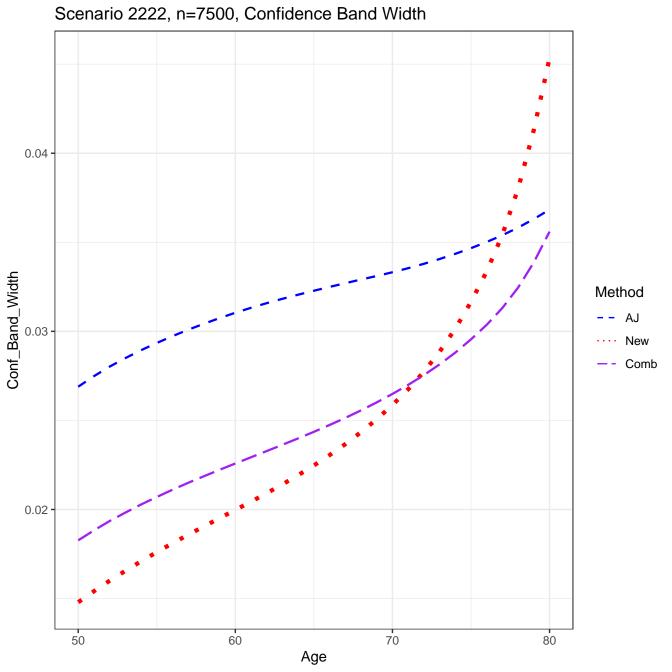
CONFIDENCE BAND COVERAGE RATES

Scenario: 2222

AJ: 0.927

new: 0.948

Combo: 0.928



SETTINGS

Scenario: 3111

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

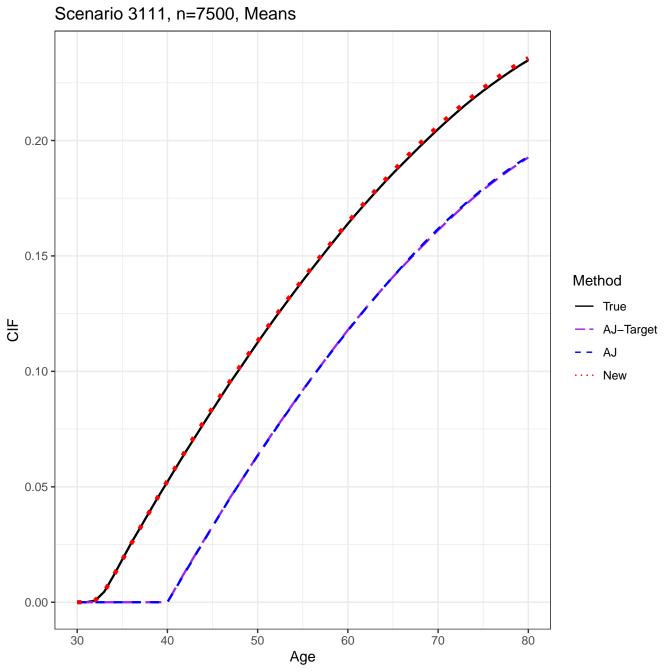
transformation: 0.5*pi – asin(sqrt(1-u))

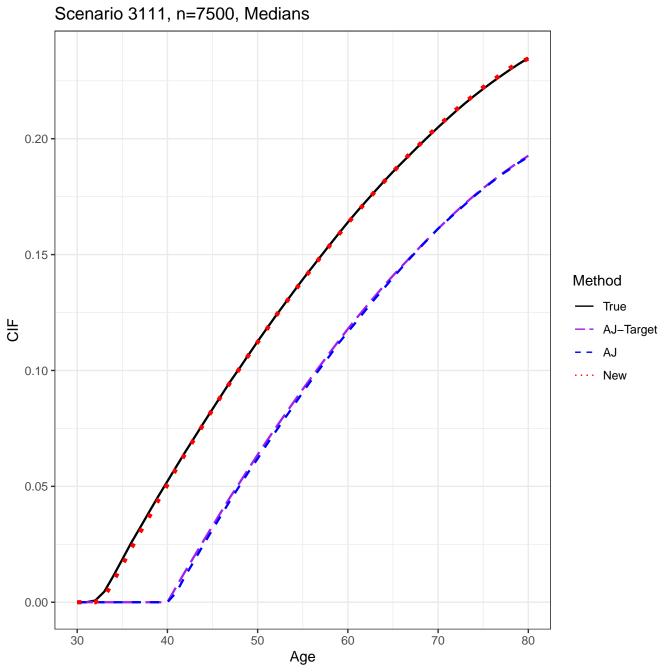
pointwise CI's done by: normal-theory

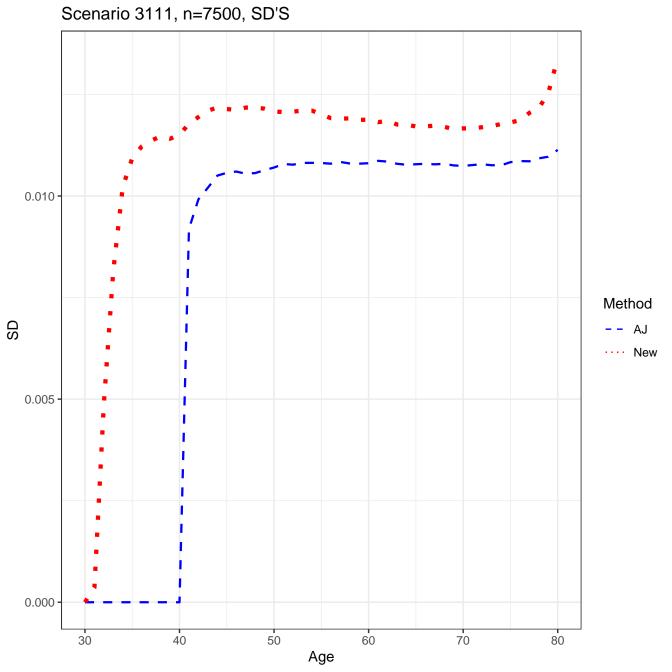
auxflg = FALSE

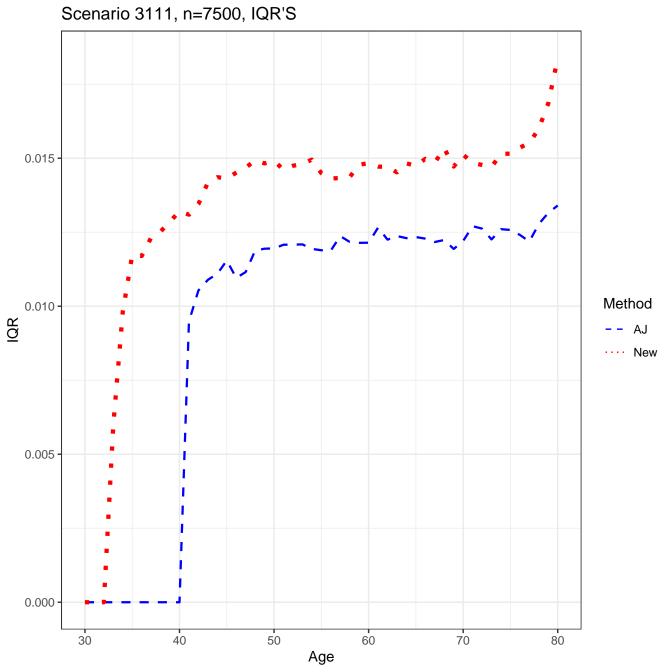
bootstrap weights: normal

Date/Time: 2024-01-22 21:43:48.88647









Scenario 3111, n=7500, 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 30 80 Age

Scenario 3111, n=7500, New Estimator, Empirical vs. Estimated SD's 0.010 Method **Empirical** Estimated 0.005 0.000 -50 60 70 30 40 80 Age

Scenario 3111, n=7500, 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=7500, CI Width for New Estimator 0.055 -0.050 CI_Width 0.040 0.035 50 40 60 70 80 Age

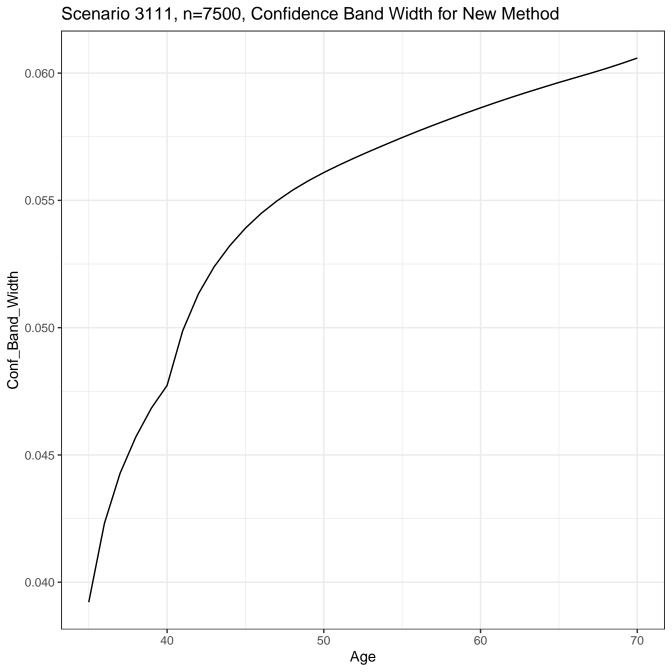
CONFIDENCE BAND COVERAGE RATES

Scenario: 3111

AJ0: 0

AJ: 0.624

New: 0.904



SETTINGS

Scenario: 3112

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

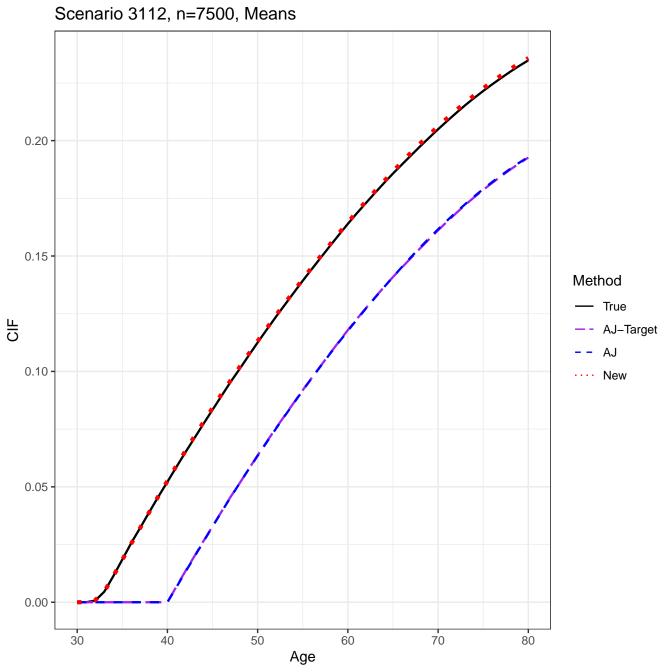
transformation: 0.5*pi - asin(sqrt(1-u))

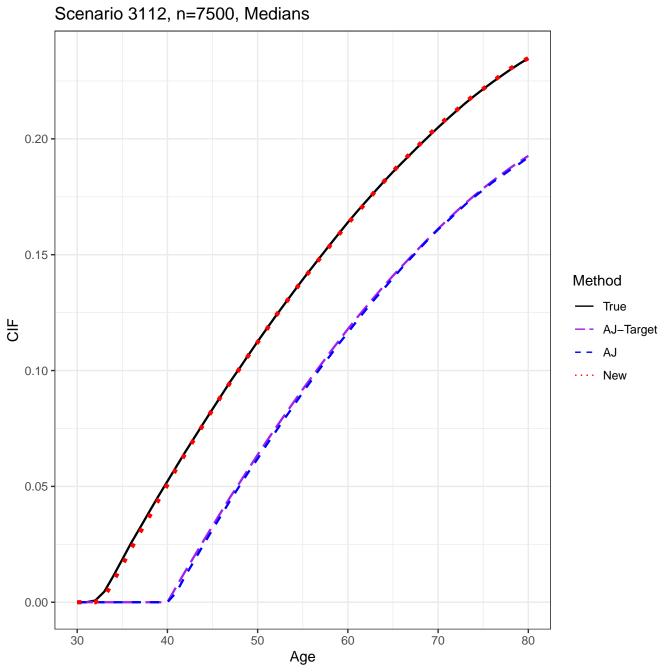
pointwise CI's done by: normal-theory

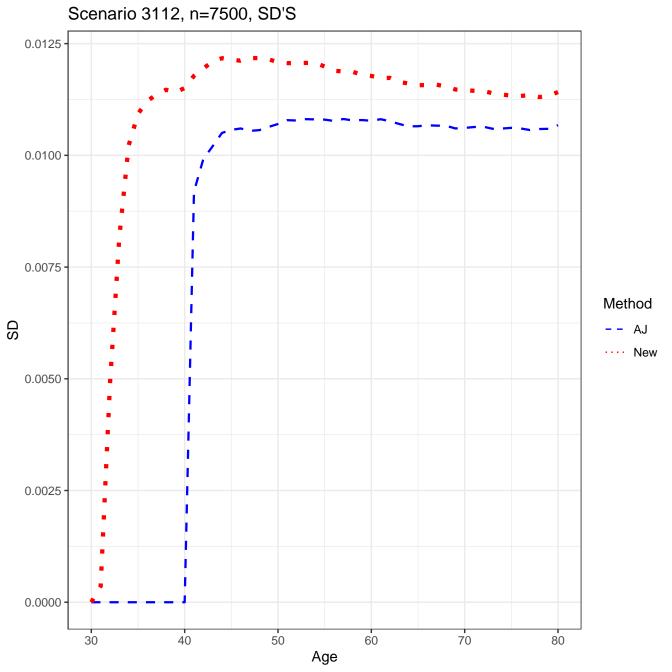
auxflg = FALSE

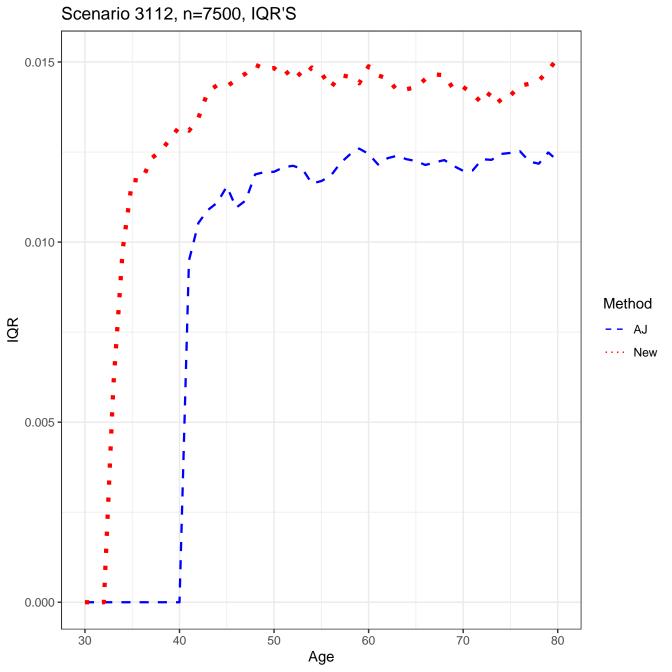
bootstrap weights: normal

Date/Time: 2024-01-23 03:12:06.457809









Scenario 3112, n=7500, 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 30 80 Age

Scenario 3112, n=7500, New Estimator, Empirical vs. Estimated SD's 0.010 Method **Empirical** Estimated 0.005 -0.000 -50 60 70 30 40 80 Age

Scenario 3112, n=7500, 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=7500, CI Width for New Estimator 0.050 0.045 ر Width ا سام 0.035 40 50 60 70 80 Age

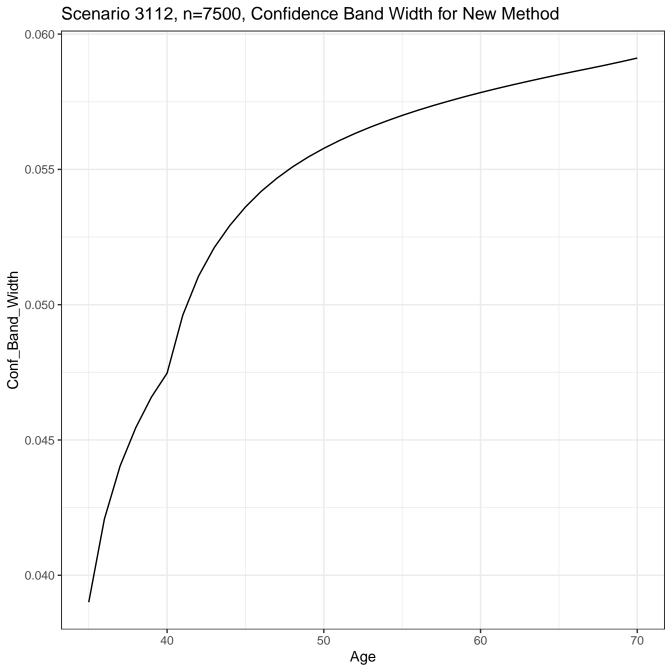
CONFIDENCE BAND COVERAGE RATES

Scenario: 3112

AJ0: 0

AJ: 0.625

New: 0.902



SETTINGS

Scenario: 3121

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

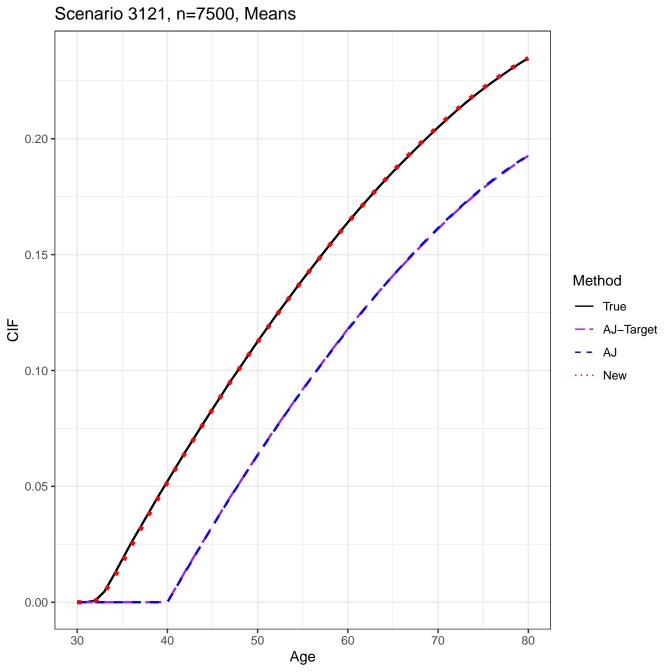
transformation: 0.5*pi – asin(sqrt(1-u))

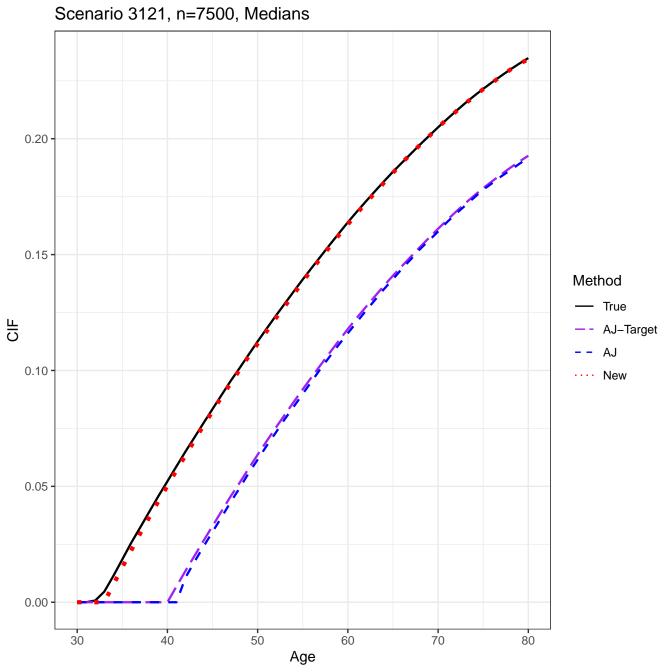
pointwise CI's done by: normal-theory

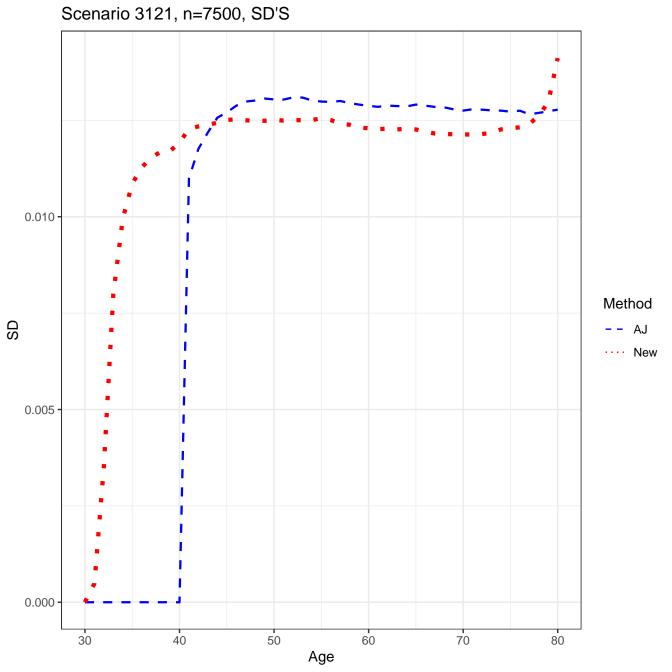
auxflg = FALSE

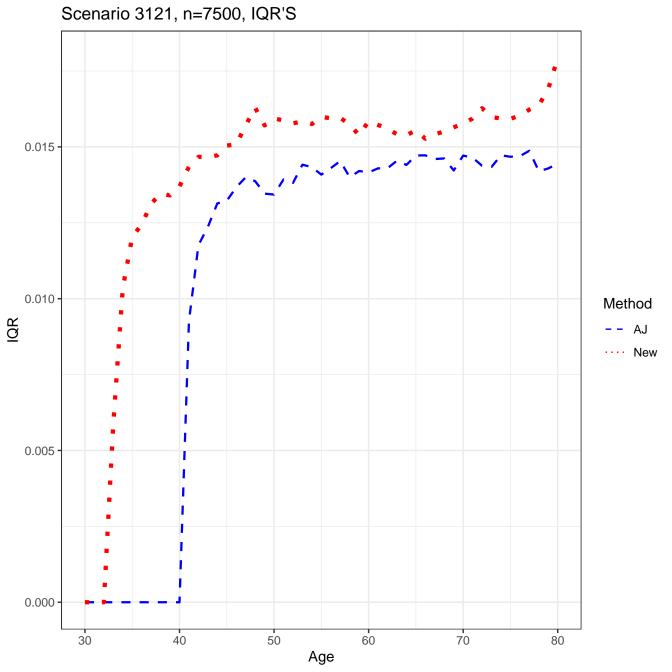
bootstrap weights: normal

Date/Time: 2024-01-23 13:53:40.762295





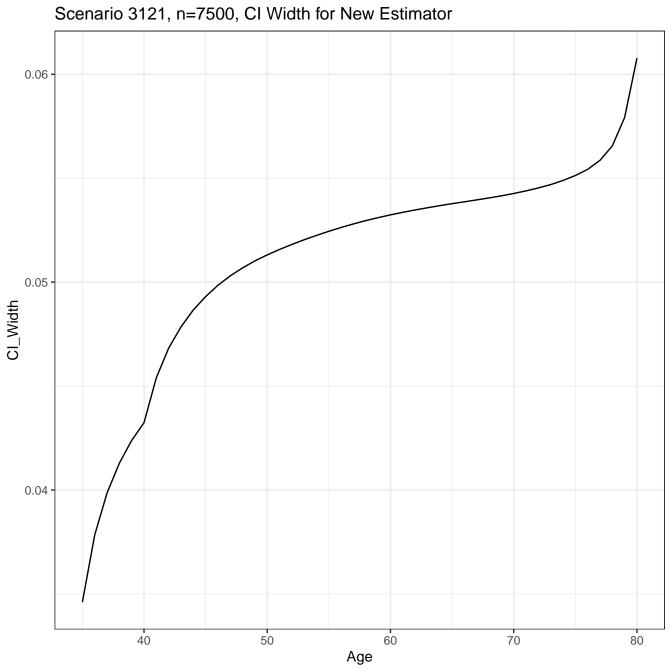




Scenario 3121, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.010 Method Empirical Estimated Estimated-etm 0.005 0.000 -40 50 60 70 30 80 Age

Scenario 3121, n=7500, 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 3121, n=7500, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age



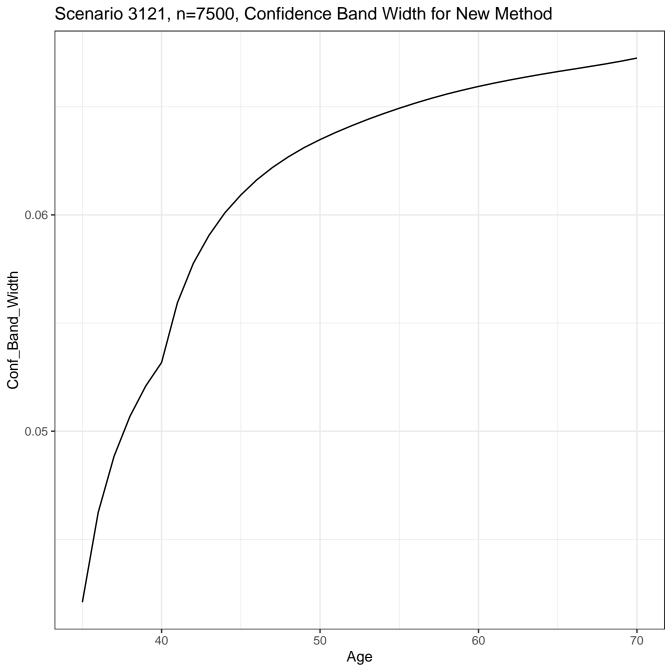
CONFIDENCE BAND COVERAGE RATES

Scenario: 3121

AJ0: 0

AJ: 0.477

New: 0.894



SETTINGS

Scenario: 3122

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

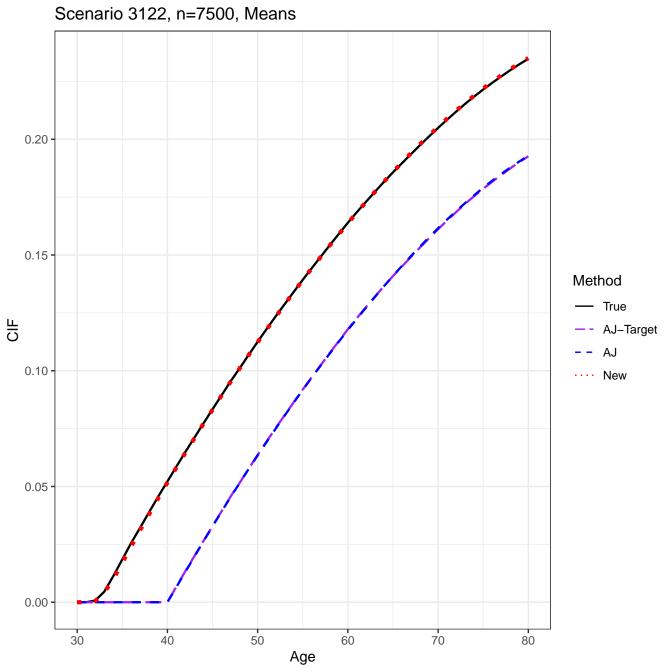
transformation: 0.5*pi – asin(sqrt(1–u))

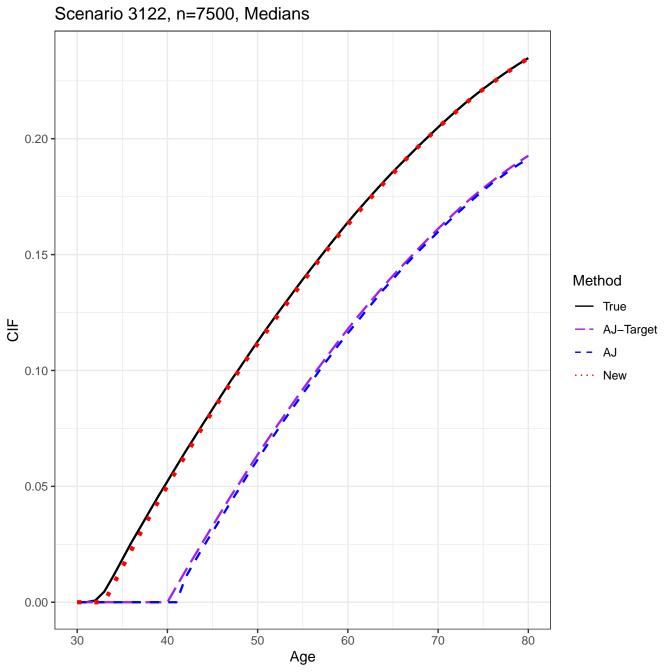
pointwise CI's done by: normal-theory

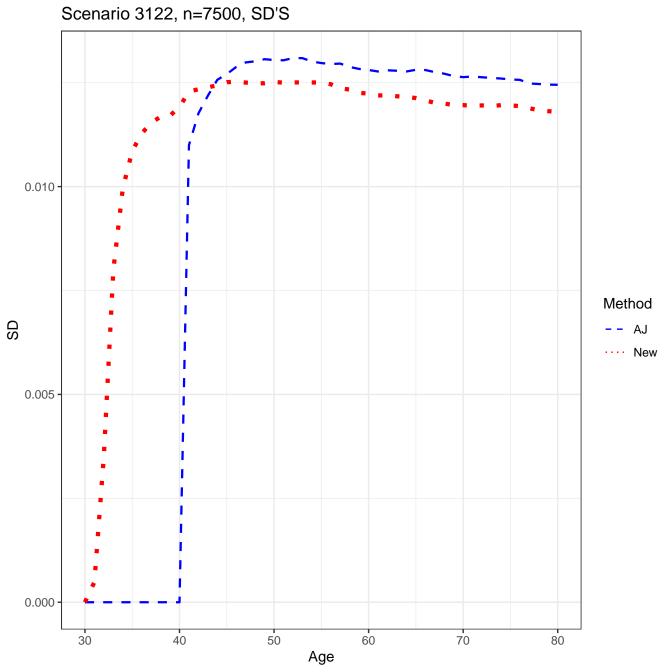
auxflg = FALSE

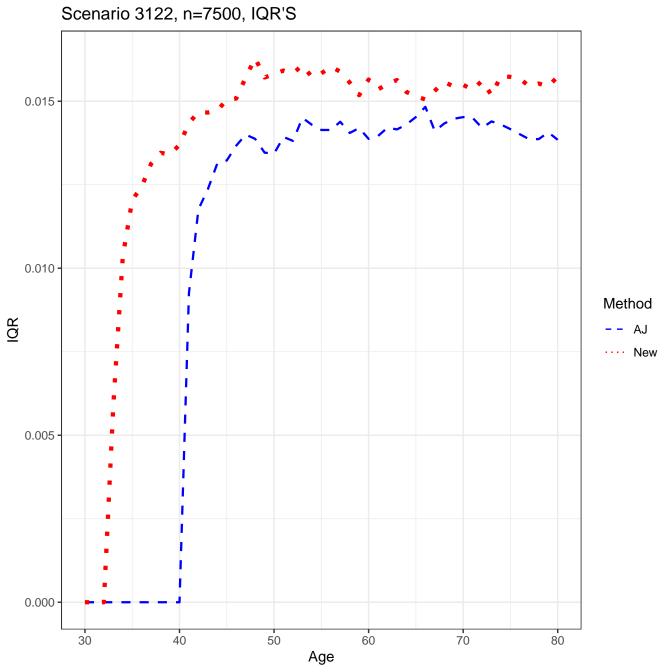
bootstrap weights: normal

Date/Time: 2024-01-23 17:24:06.062547









Scenario 3122, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.010 Method Empirical Estimated Estimated-etm 0.005 0.000 -50 60 30 40 70 80 Age

Scenario 3122, n=7500, New Estimator, Empirical vs. Estimated SD's 0.010 Method **Empirical** Estimated 0.005 -0.000 -60 70 30 40 50 80 Age

Scenario 3122, n=7500, 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=7500, CI Width for New Estimator 0.055 0.050 CI_Width 0.040 0.035 40 50 70 60 80 Age

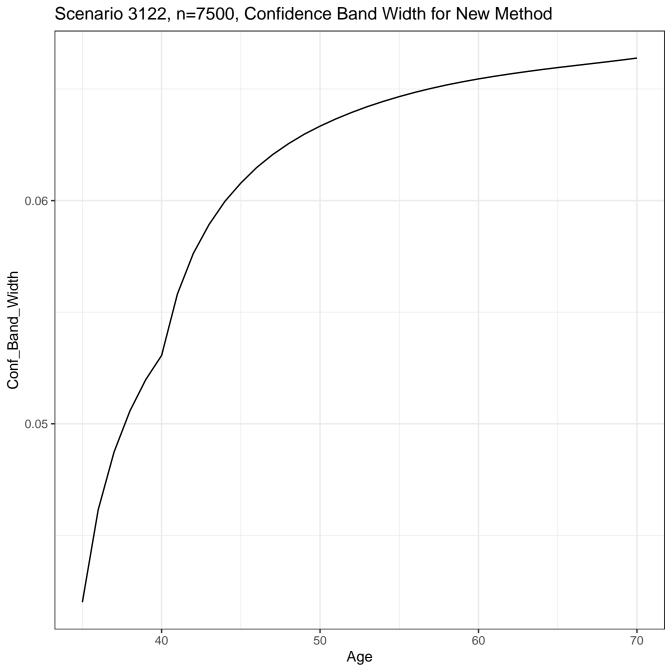
CONFIDENCE BAND COVERAGE RATES

Scenario: 3122

AJ0: 0

AJ: 0.477

New: 0.892



SETTINGS

Scenario: 3211

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

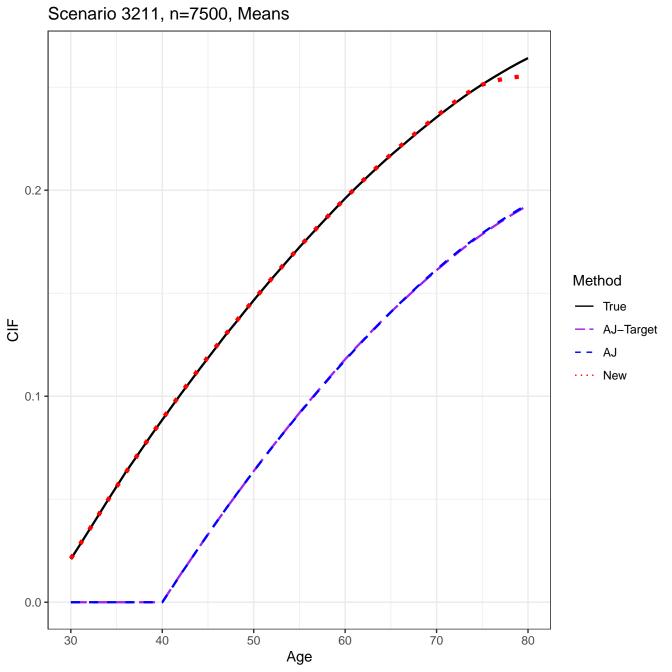
transformation: 0.5*pi – asin(sqrt(1–u))

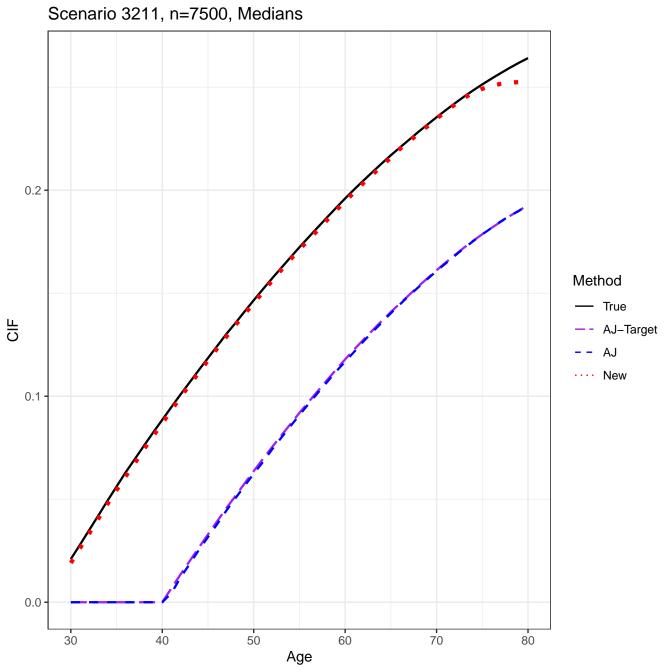
pointwise CI's done by: normal-theory

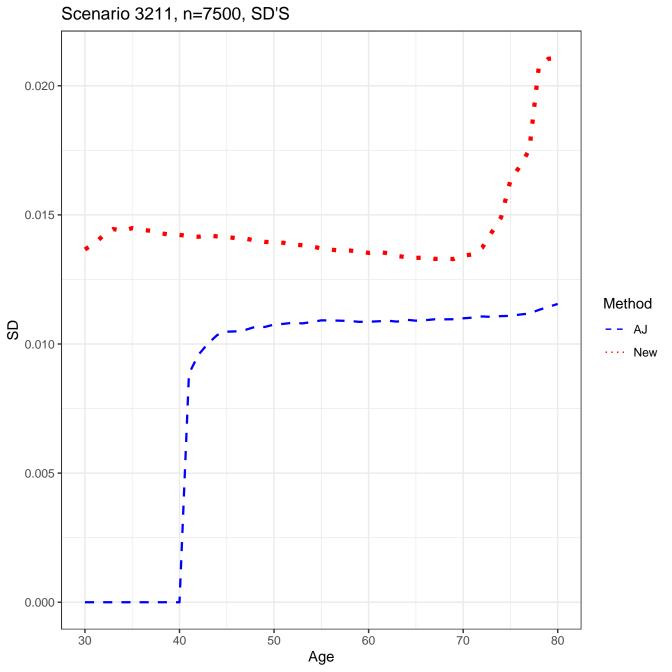
auxflg = FALSE

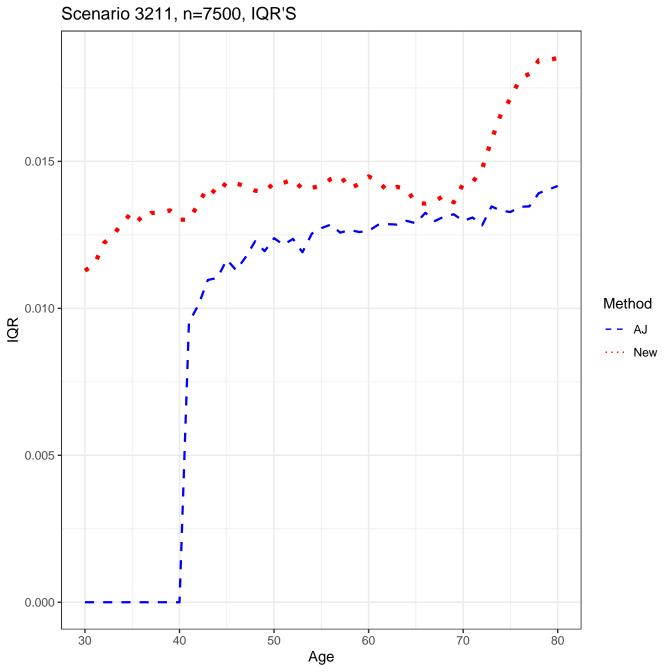
bootstrap weights: normal

Date/Time: 2024-01-23 19:14:19.093212









Scenario 3211, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.0125 -0.0100 -0.0075 -Method Empirical Estimated Estimated-etm 0.0050 0.0025 -0.0000 -40 60 50 30 70 80 Age

Scenario 3211, n=7500, New Estimator, Empirical vs. Estimated SD's 0.020 0.016 -Method **Empirical** Estimated 0.012 0.008 -60 70 30 50 40 80 Age

Scenario 3211, n=7500, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age

Scenario 3211, n=7500, CI Width for New Estimator 0.065 -0.060 0.055 -Cl_Width 0.050 0.045 0.040 40 50 70 60 80 Age

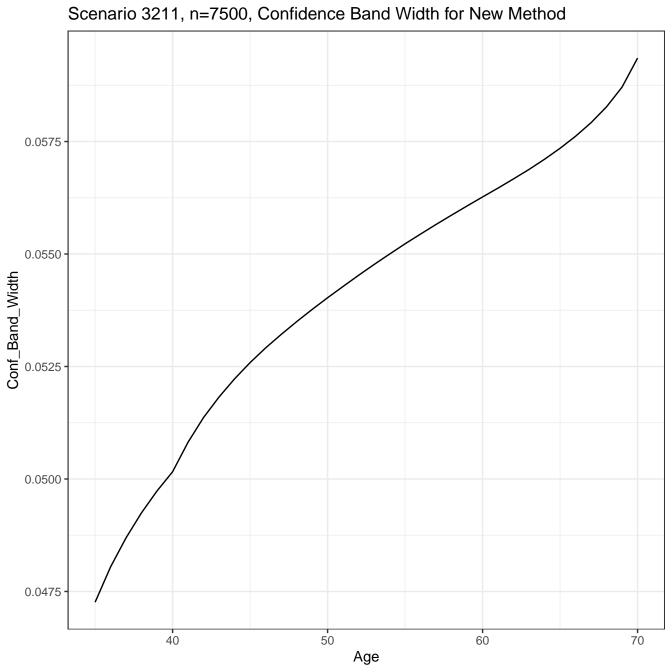
CONFIDENCE BAND COVERAGE RATES

Scenario: 3211

AJ0: 0

AJ: 0.617

New: 0.936



SETTINGS

Scenario: 3212

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

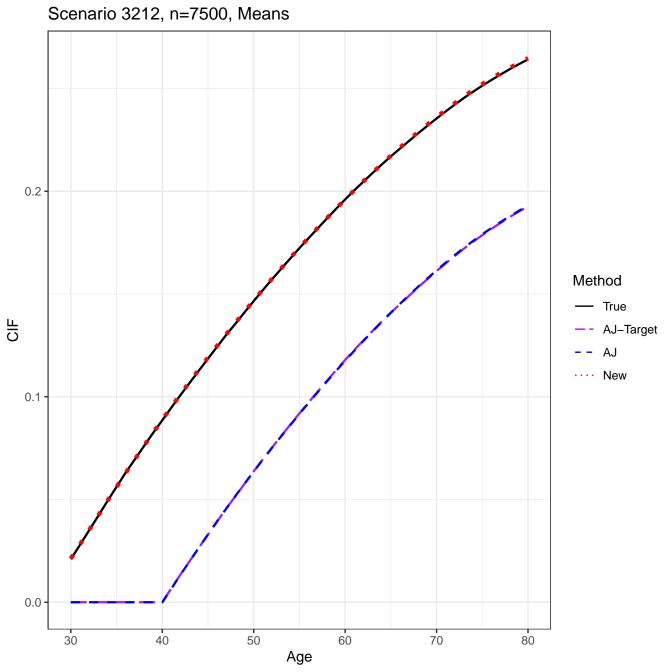
transformation: 0.5*pi – asin(sqrt(1–u))

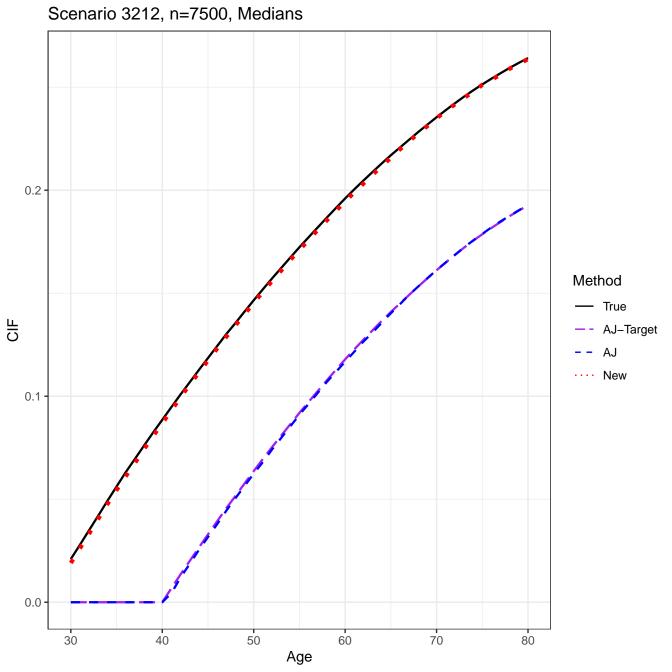
pointwise CI's done by: normal-theory

auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-23 21:24:06.777912





Scenario 3212, n=7500, SD'S 0.015 -0.010 -Method · New 0.005 -0.000 -60 70 80 30 40 50 Age

Scenario 3212, n=7500, IQR'S 0.015 -0.010 -Method New 0.005 -0.000 -60 70 80 30 40 50 Age

Scenario 3212, n=7500, 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 30 80 Age

Scenario 3212, n=7500, New Estimator, Empirical vs. Estimated SD's 0.014 -0.012 Method **Empirical** Estimated 0.010 0.008 -30 60 70 40 50 80 Age

Scenario 3212, n=7500, 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=7500, CI Width for New Estimator 0.0525 -0.0500 -0.0475 -Cl_Width 0.0450 -0.0425 -0.0400 40 50 60 70 80 Age

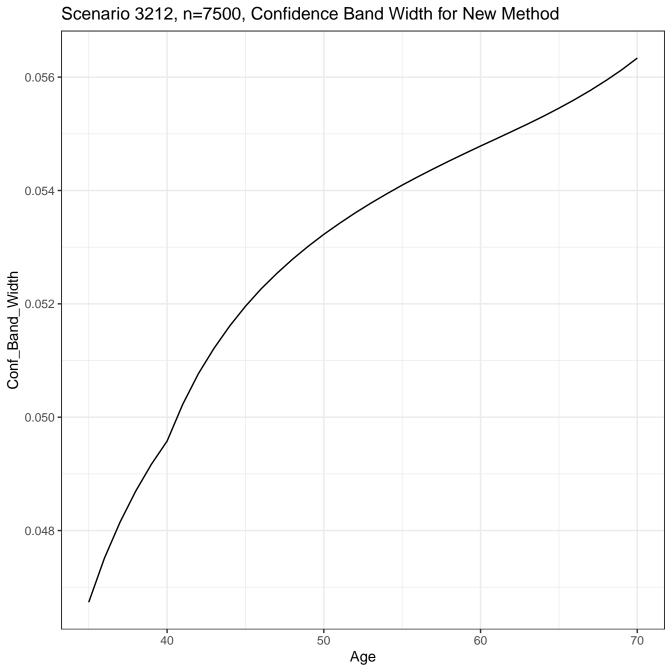
CONFIDENCE BAND COVERAGE RATES

Scenario: 3212

AJ0: 0

AJ: 0.618

New: 0.936



SETTINGS

Scenario: 3221

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

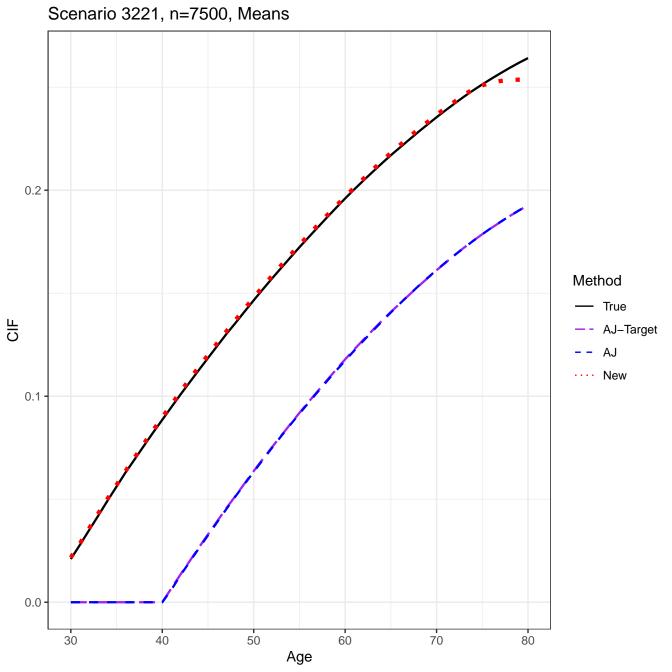
transformation: 0.5*pi – asin(sqrt(1–u))

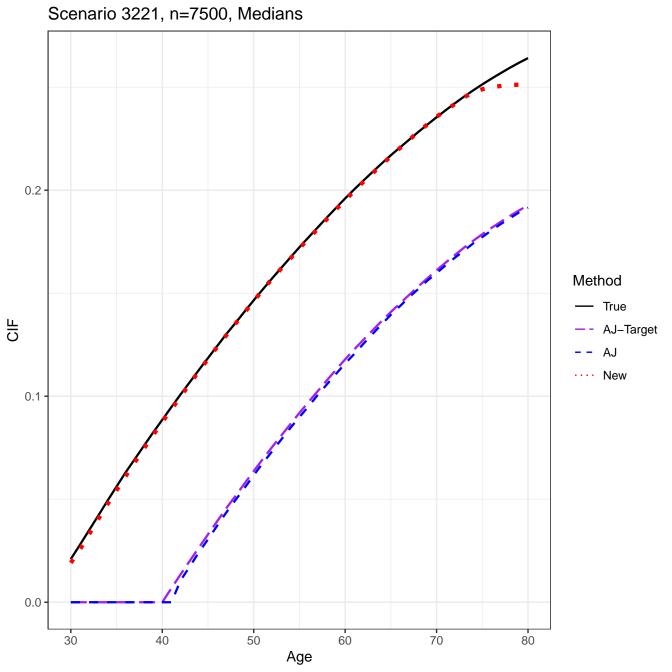
pointwise CI's done by: normal-theory

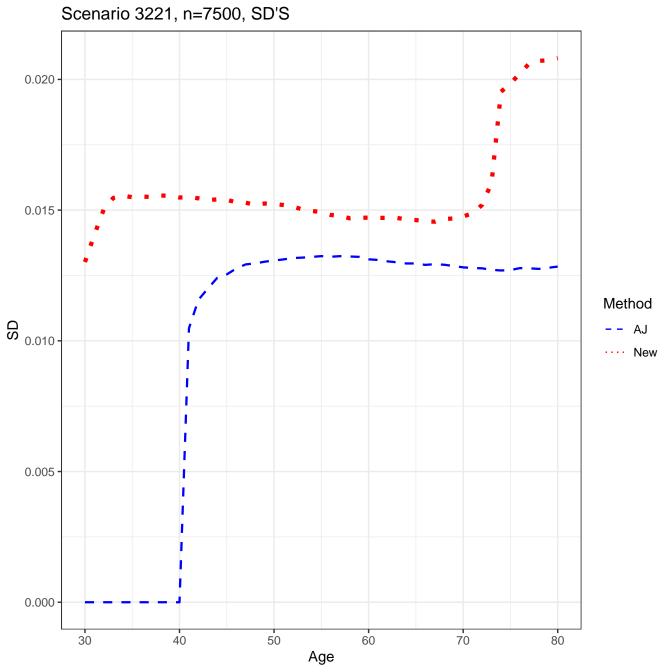
auxflg = FALSE

bootstrap weights: normal

Date/Time: 2024-01-23 22:47:45.067384





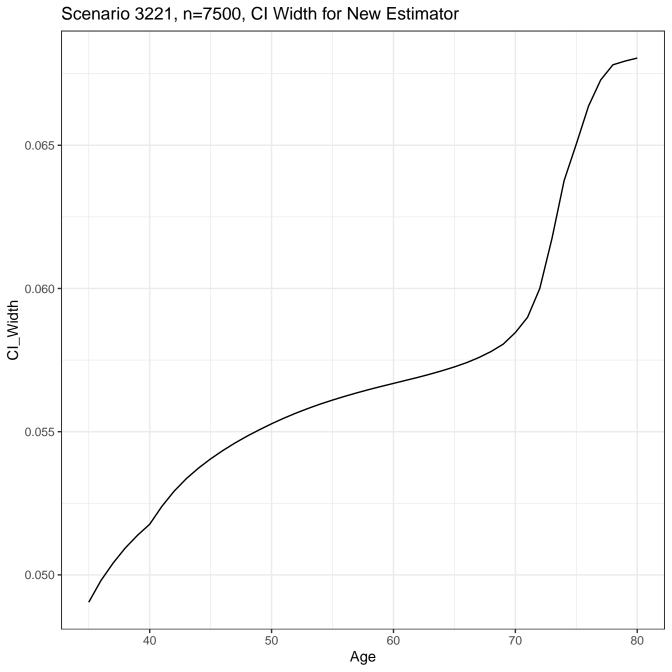


Scenario 3221, n=7500, IQR'S 0.020 0.015 -Method <u>~</u> 0.010 -· · New 0.005 -0.000 60 70 30 40 50 80 Age

Scenario 3221, n=7500, 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 3221, n=7500, New Estimator, Empirical vs. Estimated SD's 0.021 0.018 Method S _{0.015}] Empirical Estimated 0.012 30 40 50 60 70 80 Age

Scenario 3221, n=7500, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age



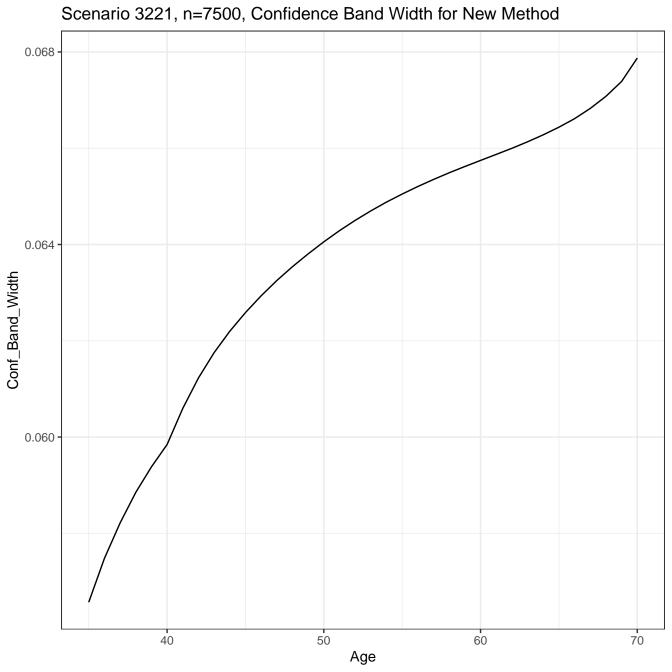
CONFIDENCE BAND COVERAGE RATES

Scenario: 3221

AJ0: 0

AJ: 0.442

New: 0.93



SETTINGS

Scenario: 3222

sample size = 7500

number of simulation replications = 1000

number of bootstrap replications = 250

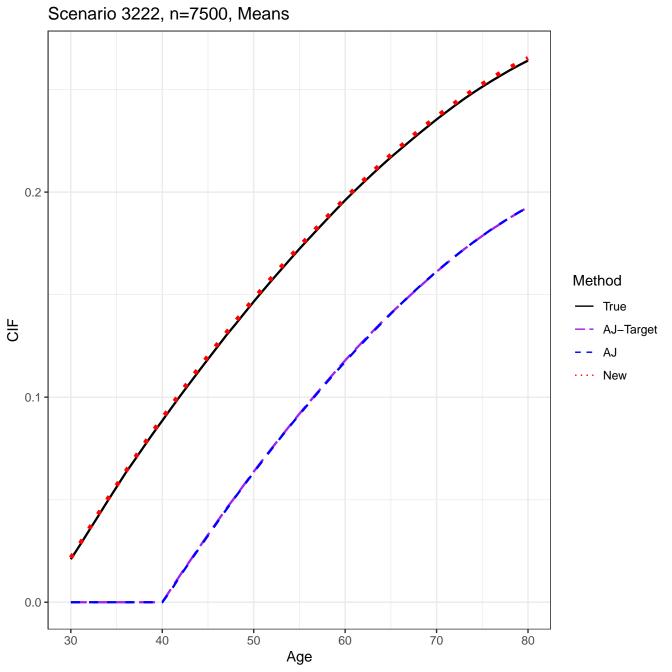
transformation: 0.5*pi – asin(sqrt(1–u))

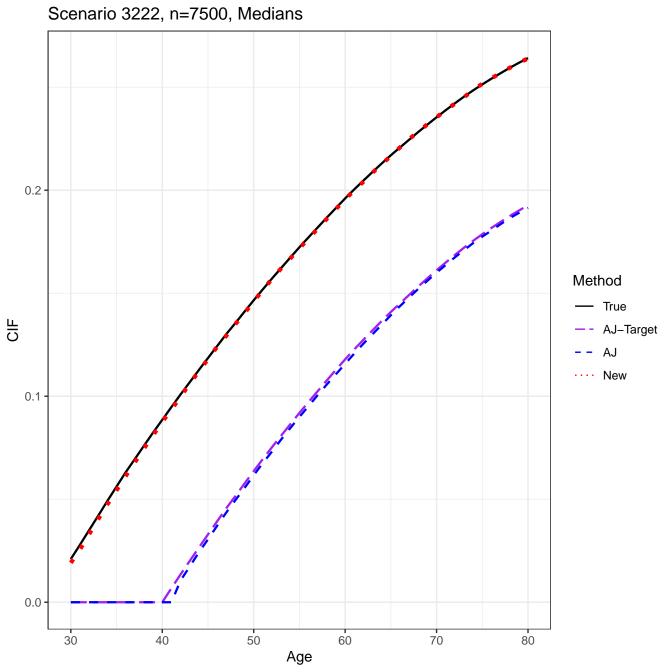
pointwise CI's done by: normal-theory

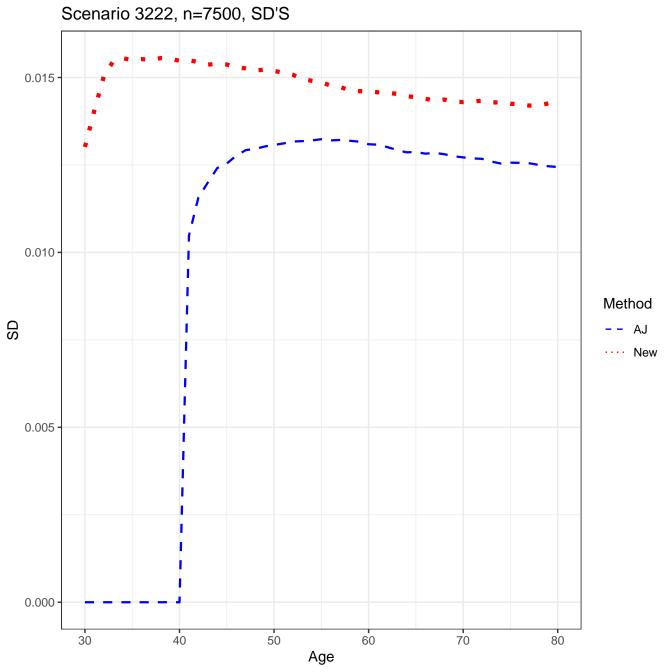
auxflg = FALSE

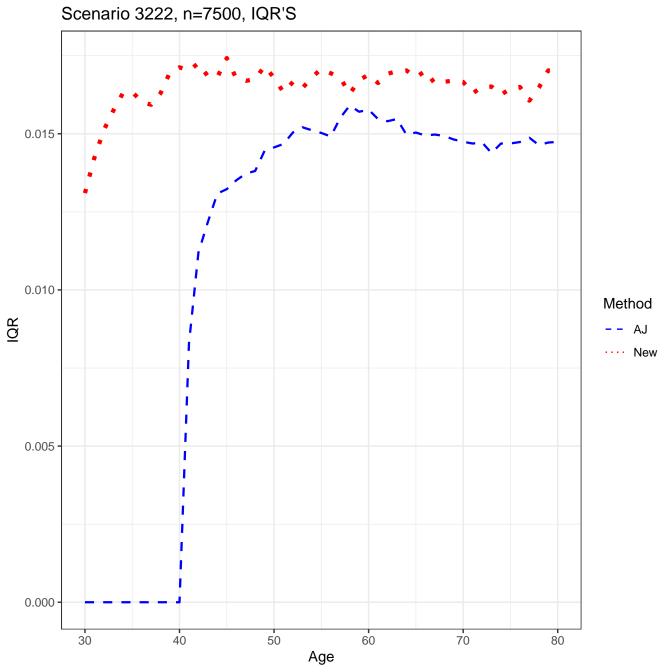
bootstrap weights: normal

Date/Time: 2024-01-24 02:39:41.643776









Scenario 3222, n=7500, AJ Estimator, Empirical vs. Estimated SD's 0.010 Method Empirical Estimated Estimated-etm 0.005 -0.000 -50 60 30 40 70 80 Age

Scenario 3222, n=7500, New Estimator, Empirical vs. Estimated SD's 0.014 Method **Empirical** Estimated 0.012 -0.010 30 50 60 70 40 80 Age

Scenario 3222, n=7500, CI Coverage Rate for New Method 1.0 -0.9 -Cl_Coverage_Rate 0.8 -0.7 -40 50 60 70 80 Age

Scenario 3222, n=7500, CI Width for New Estimator 0.060 0.057 -CI_Width 0.051 40 50 60 70 80 Age

CONFIDENCE BAND COVERAGE RATES

Scenario: 3222

AJ0: 0

AJ: 0.442

New: 0.927

Scenario 3222, n=7500, Confidence Band Width for New Method 0.066 -0.064 0.062 Conf_Band_Width 0.058 0.056 50 40 60 70 Age