

Table 1: Simulation results from 27 cases with 1000 Monte Carlo replicates for each.

Data generating values			Mean			RMSE			Coverage		
λ	r	p	λ	r	p	λ	r	p	λ	r	p
10	-0.005	0.05	10.03924	-0.00601	0.05007	1.05051	0.00605	0.00432	0.959	0.945	0.96
10	-0.005	0.25	10.0333	-0.00573	0.25	0.76926	0.00598	0.01545	0.951	0.942	0.945
10	-0.005	0.5	10.00858	-0.00598	0.49984	0.61057	0.00532	0.02352	0.949	0.957	0.945
10	0.005	0.05	10.06802	0.00424	0.04996	1.04574	0.00576	0.00428	0.955	0.939	0.949
10	0.005	0.25	10.03648	0.00399	0.25087	0.80109	0.00525	0.01665	0.934	0.954	0.921
10	0.005	0.5	9.96719	0.00431	0.50244	0.61777	0.00492	0.02539	0.934	0.957	0.92
10	0	0.05	10.06548	-9e-04	0.05001	1.06134	0.00553	0.0046	0.961	0.96	0.944
10	0	0.25	10.03522	-0.00093	0.25012	0.76321	0.00555	0.01585	0.953	0.943	0.936
10	0	0.5	10.0036	-0.00067	0.50052	0.58102	0.00544	0.02274	0.949	0.945	0.948
1	-0.005	0.05	1.04714	-0.01254	0.05045	0.24087	0.02411	0.00915	0.949	0.953	0.97
1	-0.005	0.25	1.01614	-0.01173	0.25038	0.15418	0.02267	0.02749	0.952	0.949	0.945
1	-0.005	0.5	1.01056	-0.01136	0.50008	0.13529	0.02287	0.03846	0.957	0.936	0.95
1	0.005	0.05	1.0281	-5e-05	0.05032	0.23616	0.02057	0.00954	0.939	0.948	0.947
1	0.005	0.25	1.01389	-0.00143	0.2502	0.1609	0.02246	0.0268	0.957	0.937	0.946
1	0.005	0.5	1.00554	-0.00114	0.50194	0.13693	0.02064	0.03746	0.947	0.945	0.95
1	0	0.05	1.03641	-0.00685	0.05017	0.23656	0.02457	0.00928	0.958	0.934	0.961
1	0	0.25	1.01556	-0.00587	0.24993	0.16434	0.02134	0.02592	0.944	0.945	0.953
1	0	0.5	1.00539	-0.00533	0.49994	0.13367	0.01982	0.03812	0.951	0.947	0.952
5	-0.005	0.05	5.07525	-0.00638	0.04978	0.65646	0.00881	0.00496	0.945	0.959	0.965
5	-0.005	0.25	5.02641	-0.00619	0.25013	0.4727	0.00779	0.01735	0.943	0.966	0.937
5	-0.005	0.5	5.01265	-0.00656	0.50067	0.36154	0.00814	0.02465	0.96	0.949	0.961
5	0.005	0.05	5.05623	0.00396	0.05002	0.62418	0.00786	0.00505	0.944	0.957	0.952
5	0.005	0.25	5.01567	0.0041	0.25014	0.44585	0.00746	0.01723	0.948	0.947	0.942
5	0.005	0.5	5.02672	0.00368	0.49908	0.36657	0.00727	0.02475	0.947	0.95	0.943
5	0	0.05	5.06304	-0.00162	0.04994	0.61073	0.00838	0.00492	0.96	0.96	0.956
5	0	0.25	5.04372	-0.00141	0.24927	0.46542	0.00812	0.01709	0.942	0.938	0.945
5	0	0.5	5.0239	-0.00117	0.4991	0.37326	0.00747	0.02487	0.952	0.964	0.946