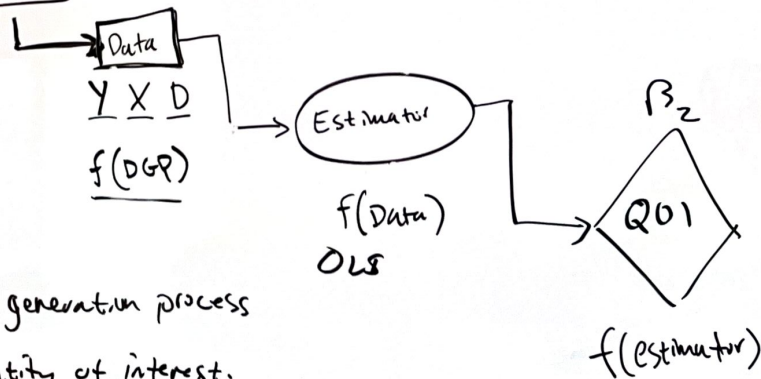


Params $\begin{cases} \beta_0 \\ \beta_1 \\ \beta_2 \\ \sigma^2 \end{cases}$ $\begin{cases} 0.5 \\ 1 \\ 0.5 \\ 0.25 \end{cases}$ \downarrow DGP

$$Y = \beta_0 + \beta_1 X + \beta_2 D + \varepsilon_i$$

\checkmark \checkmark \checkmark
 $\sim N(0,1)$ $\sim N(0,1)$

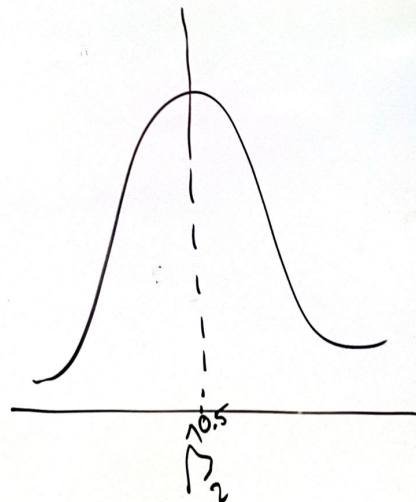
$\varepsilon_i \sim N(0, \sigma^2)$



DGP = Data generation process

QOI = Quantity of interest.

0.45
0.51
.
.
.
.
.
.
.



$$Y = \beta_0 + \beta_1 X + \beta_2 D + \varepsilon_i$$

$$\varepsilon_i \sim N(0, \sigma^2)$$

$C(\text{gas}, 5, 48) \dots \dots (1,000)$

DGP
Params $\sigma_0 > \sigma_0$

Params $\sigma_0 > \sigma_0$

DGP() $\sigma_0 > \sigma_0$

Estimator $\sigma_0 > \sigma_0$

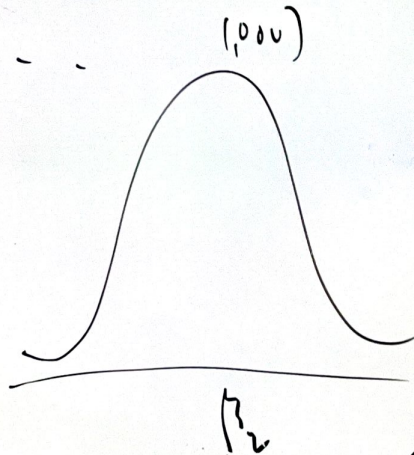
Discriminator()

Data $\sigma_0 > \sigma_0$

Estimator σ_0

Discriminator

Discrim (Estimator (DGP(Params)))



$\alpha = 0.05$