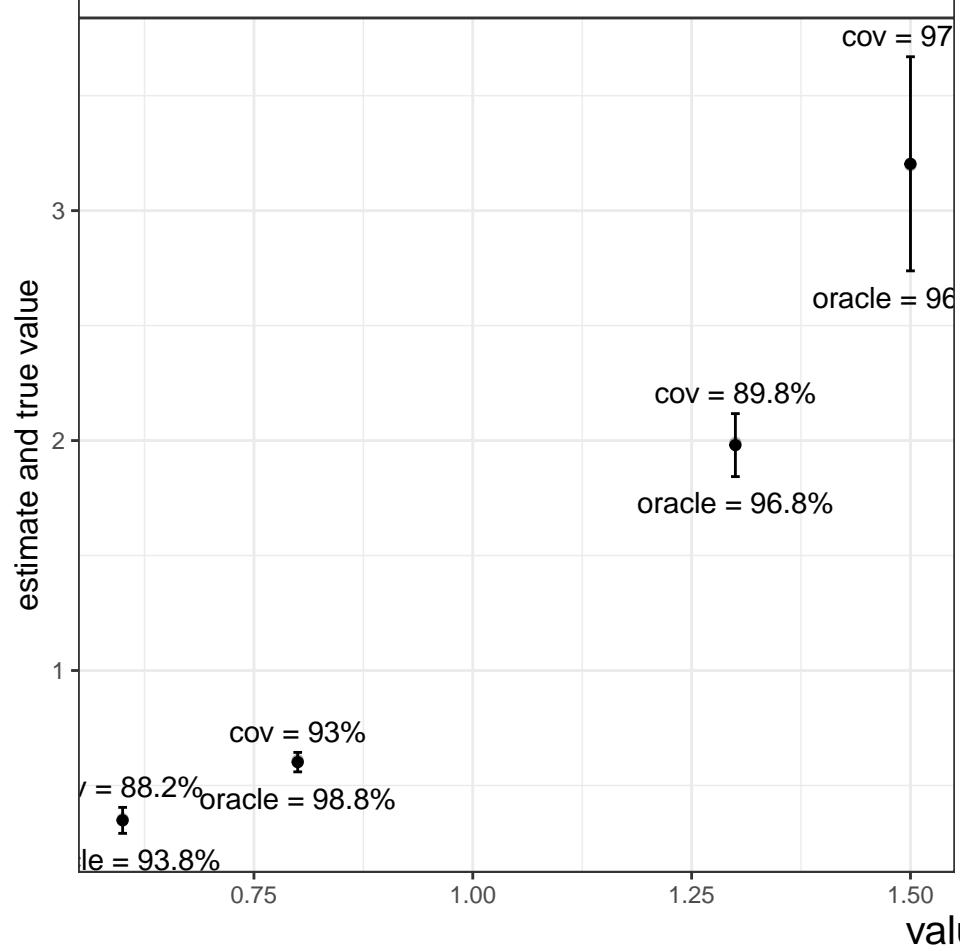
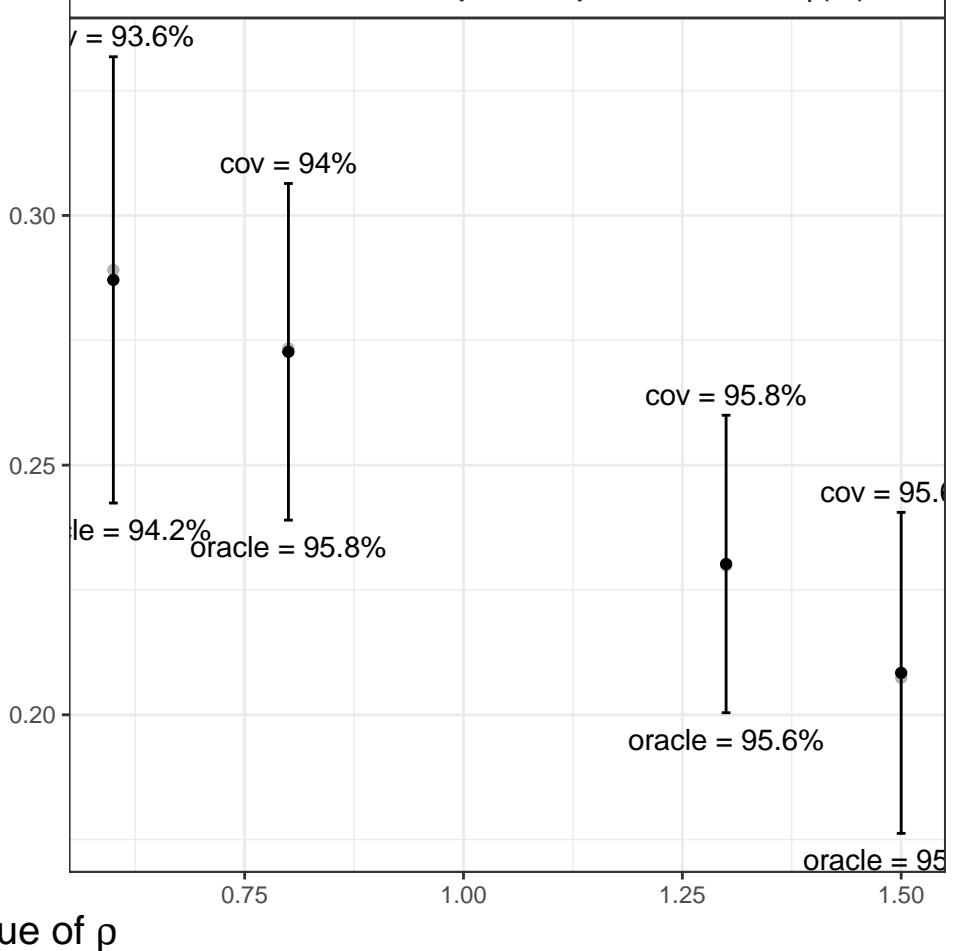


# estimation of calibrated and composite parameter reaching target level $\rho$

estimation of  $\alpha^P(P)$



estimation of composite parameter  $\Psi_1^P(P)$



sample size  $n = 1000$ ,  $M = 500$  simulation repetitions