

$\hat{\alpha}_\Gamma$ $\hat{\alpha}_{\text{LC}}$ $\hat{\alpha}_{\text{LN}}$ $\hat{\alpha}_{\text{ML}}$

$\alpha = -1.5$

$\alpha = -3$

MSE

$\alpha = -5$

$\alpha = -8$

9 25 49 81 121 500 n

