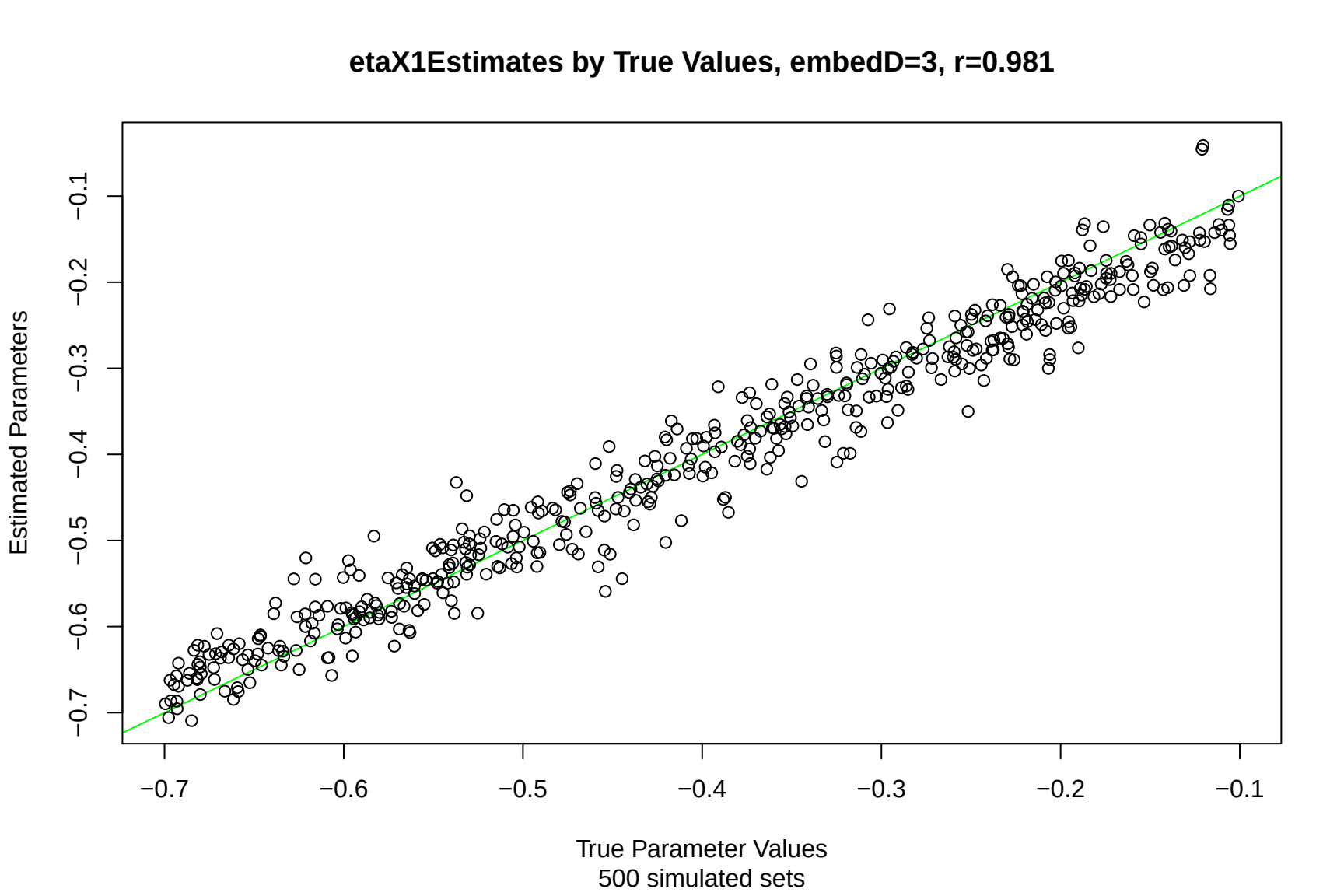
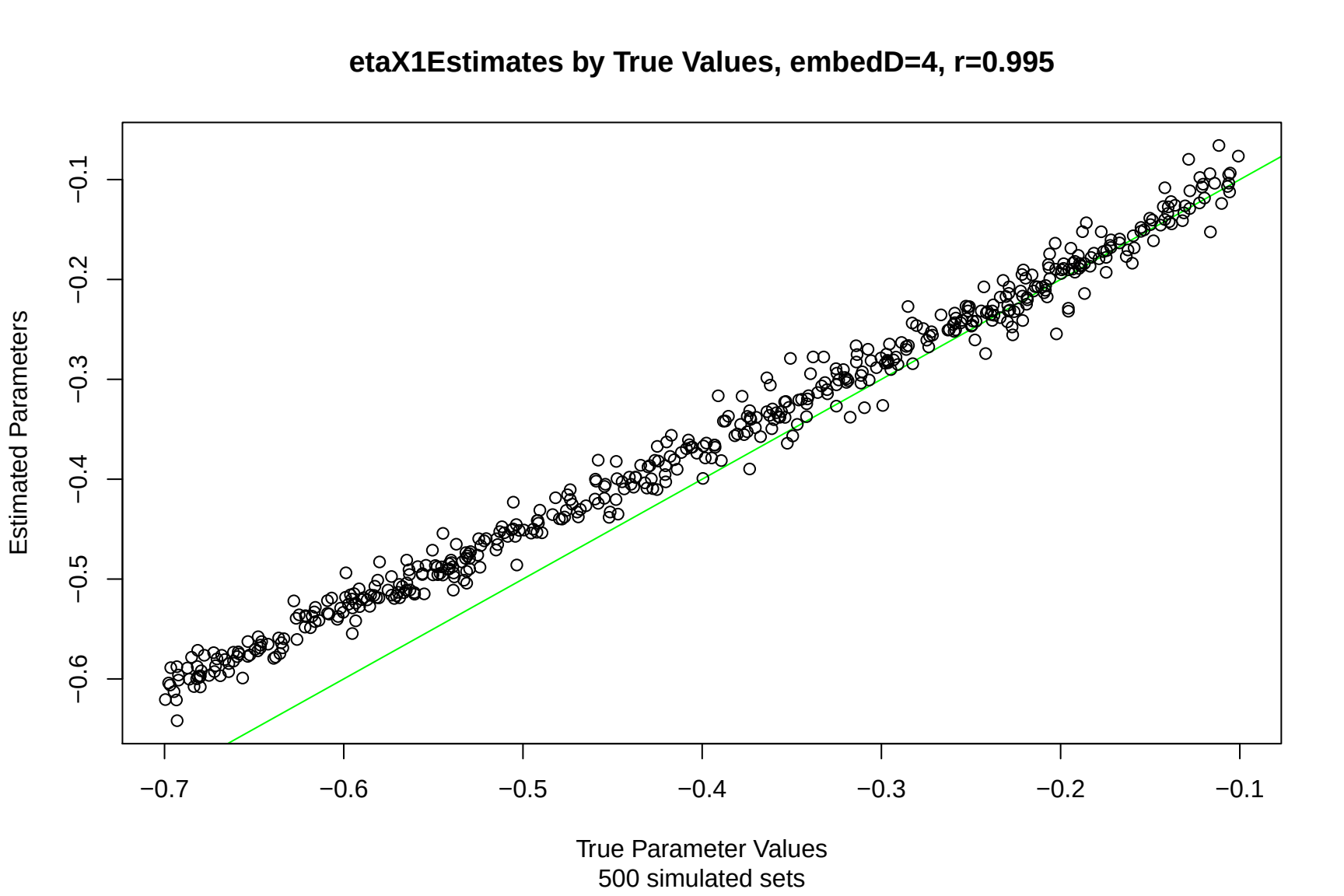
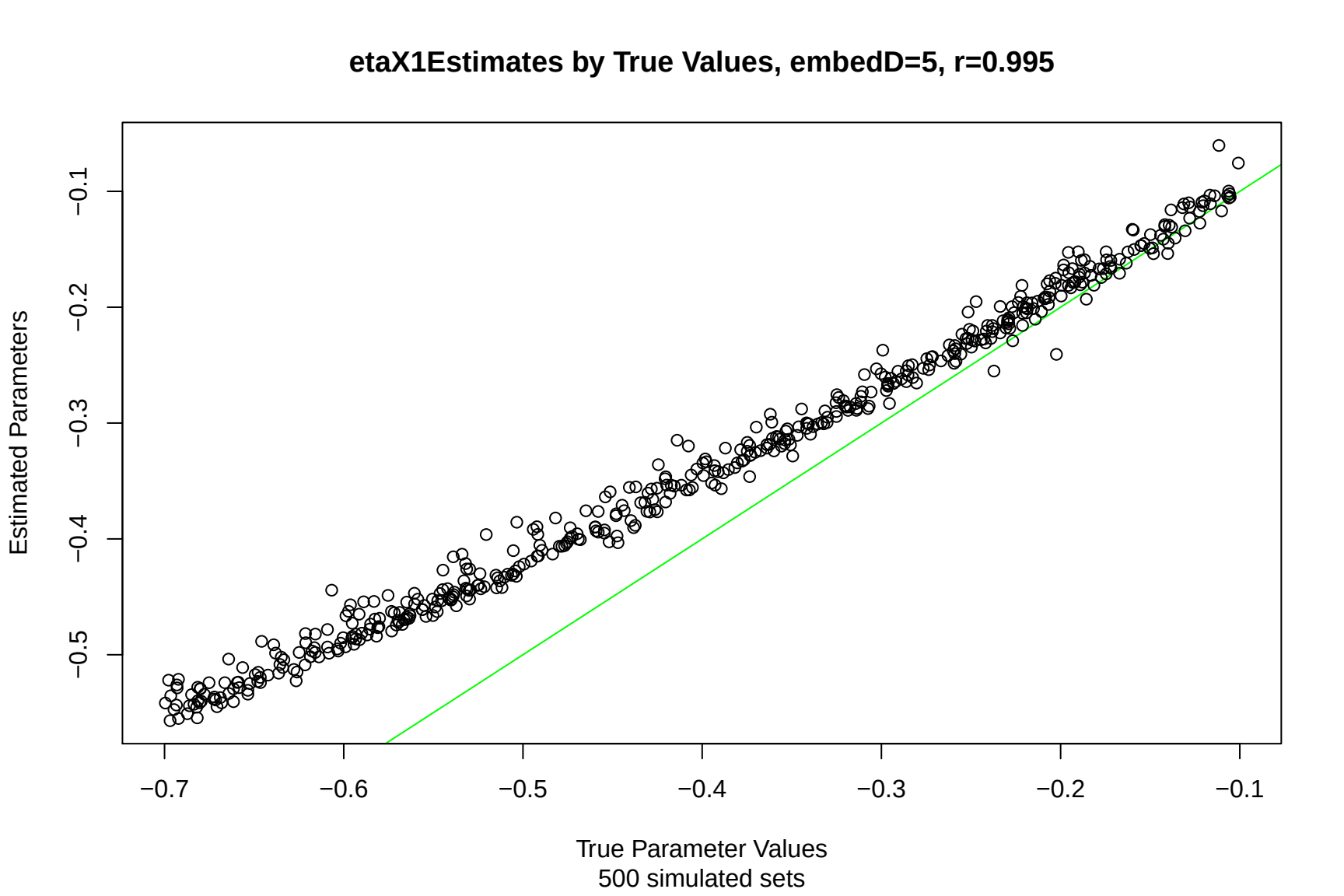
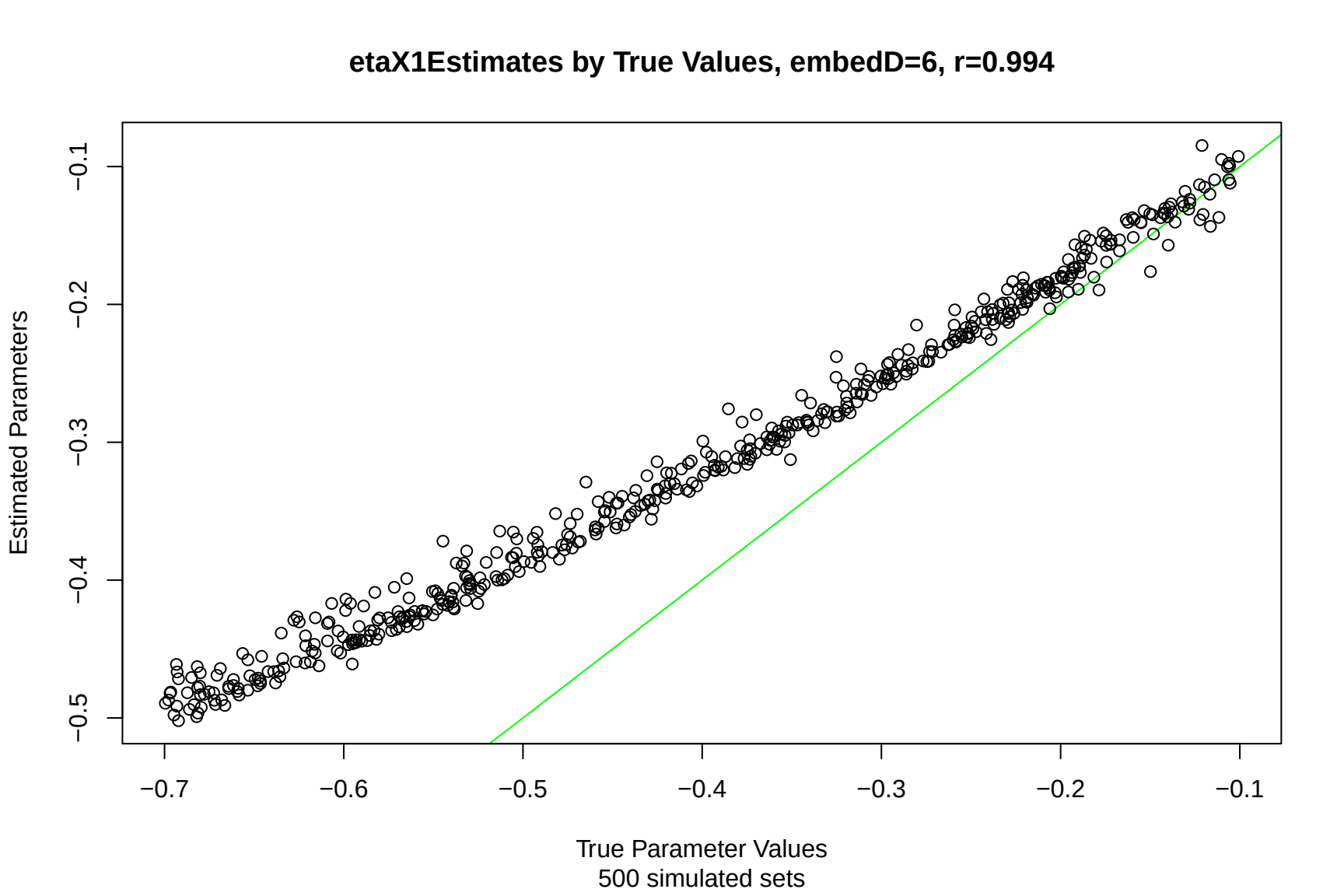
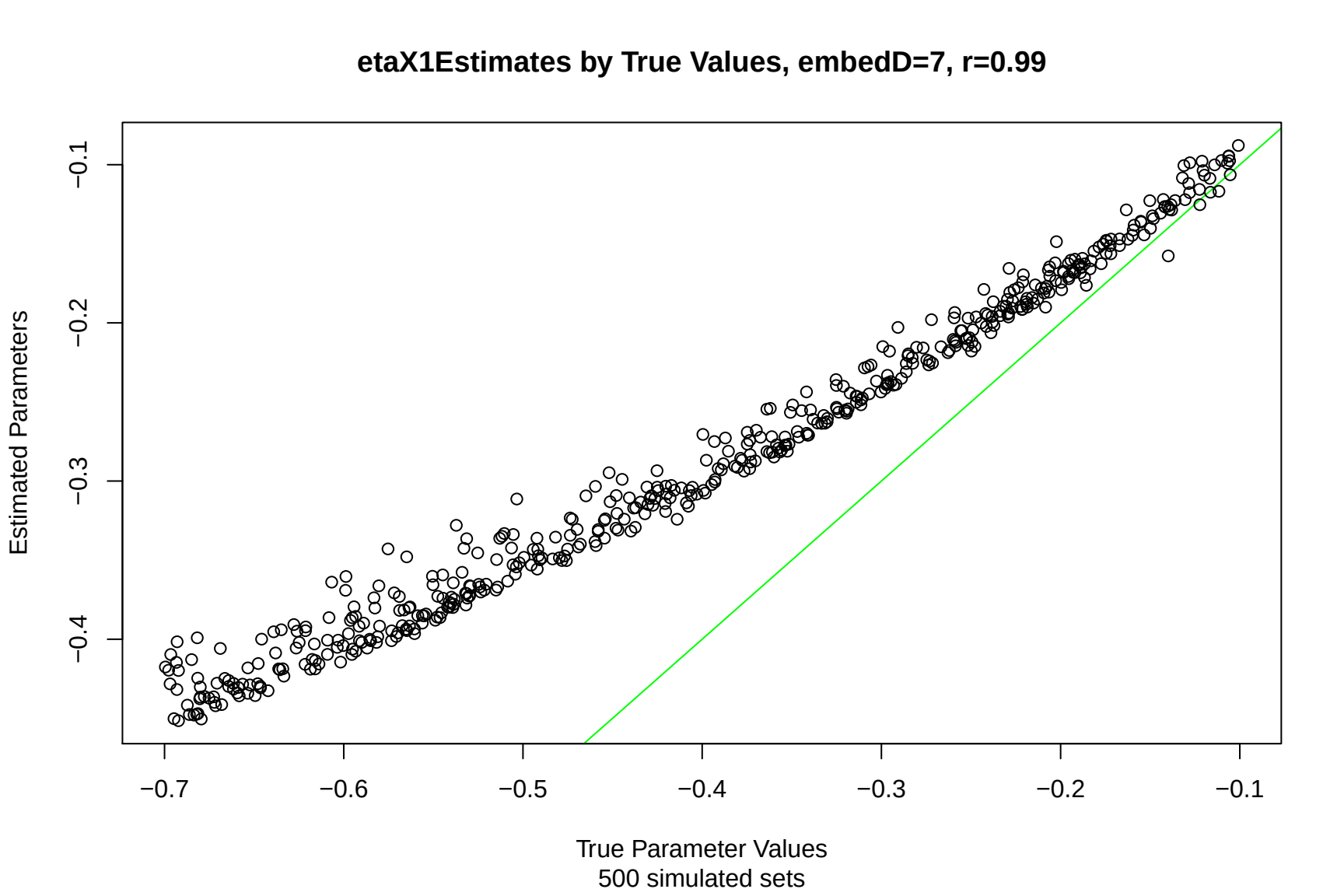
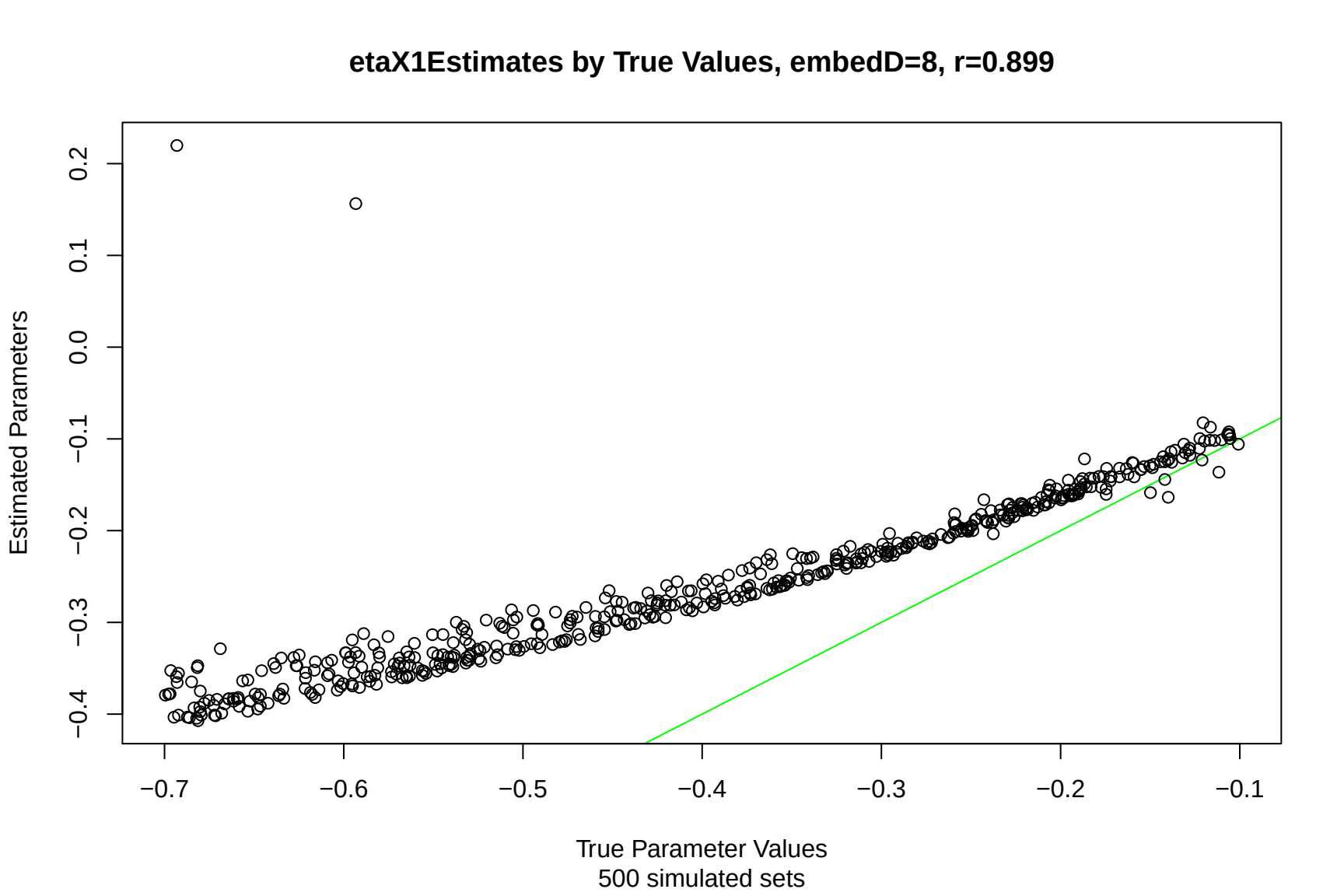

etaX1Estimates by True Values, embedD=3, r=0.981
Estimated Parameters
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

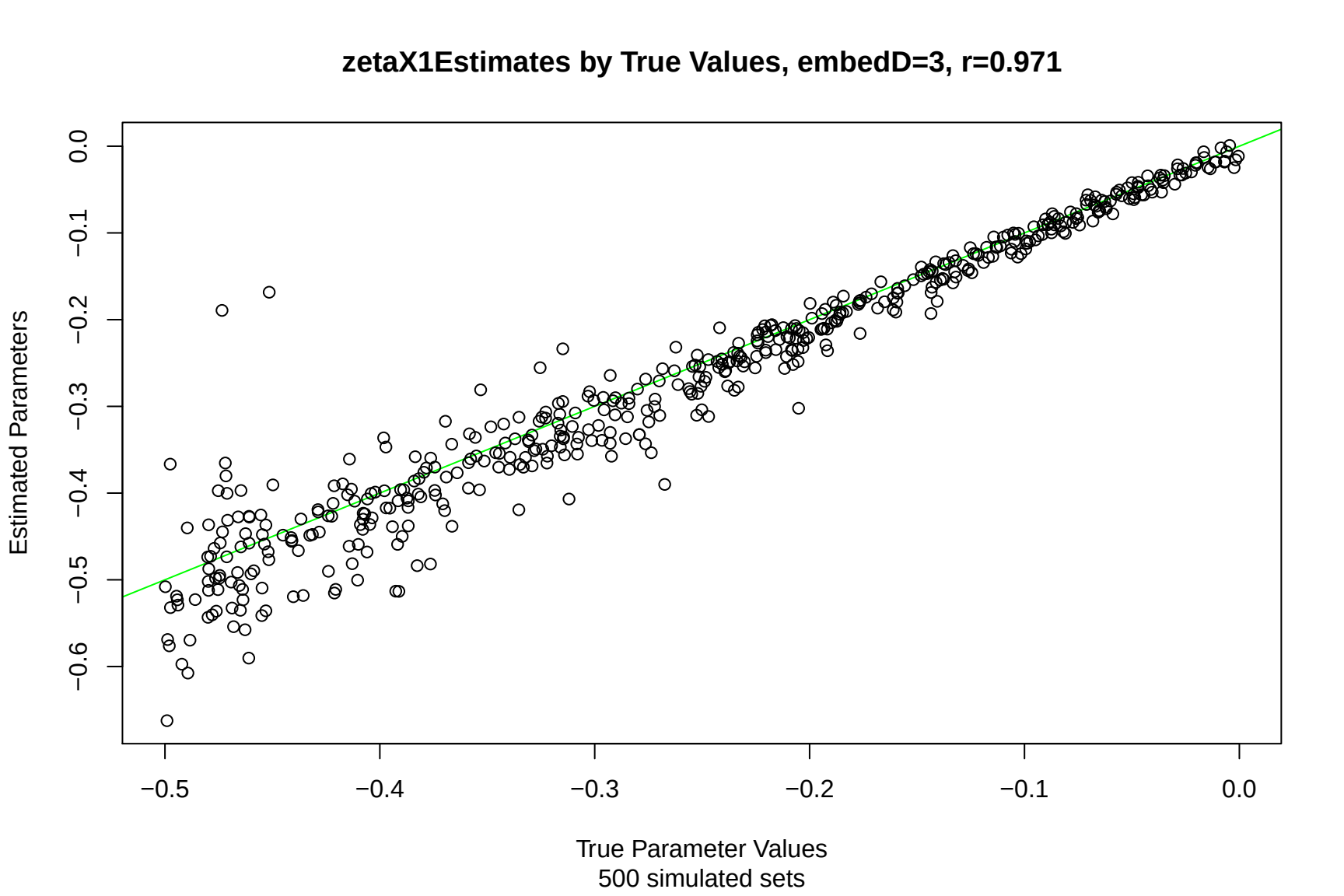

etaX1Estimates by True Values, embedD=4, r=0.995
Estimated Parameters
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

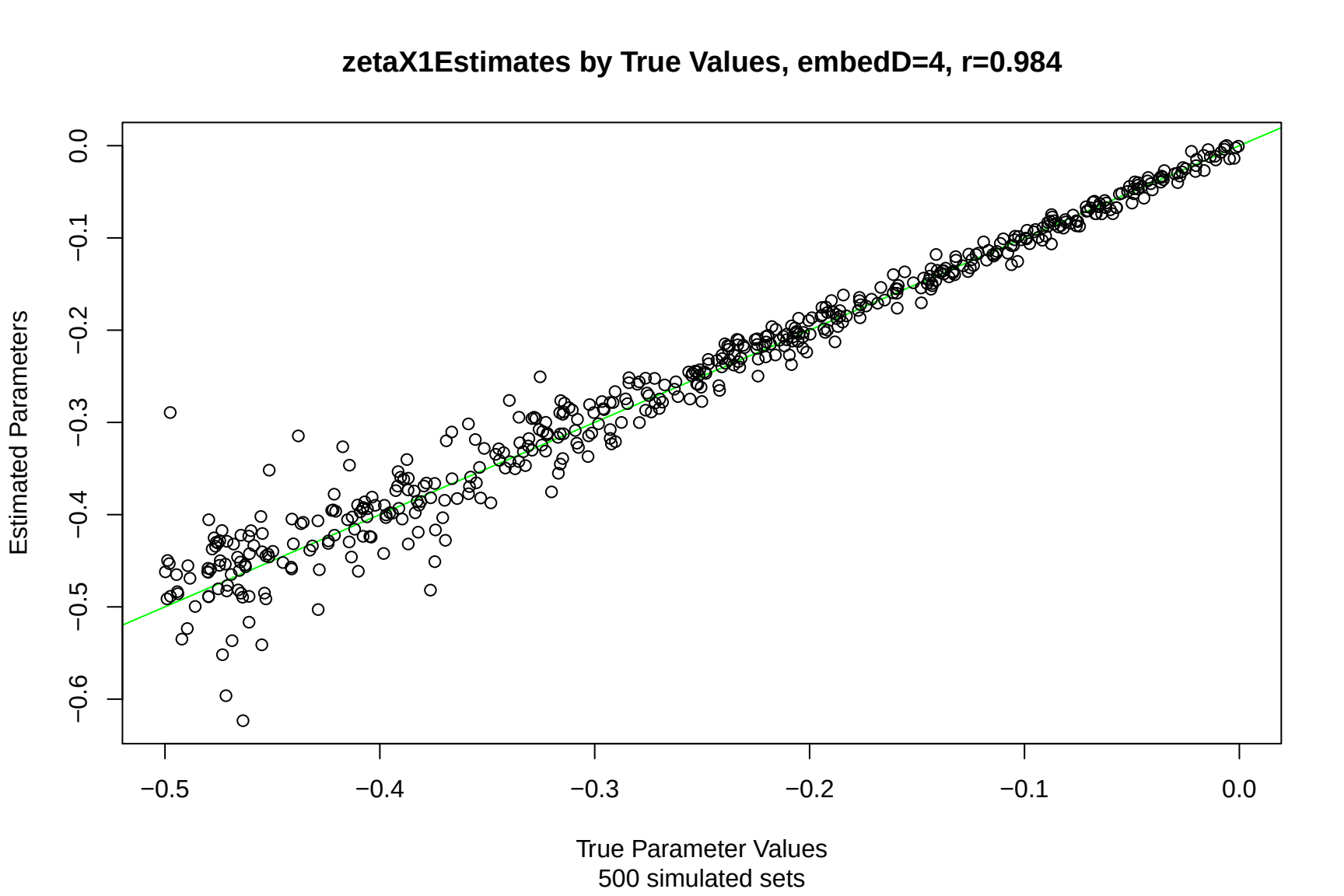

etaX1Estimates by True Values, embedD=5, r=0.995
Estimated Parameters
−0.1
−0.2
−0.3
−0.4
−0.5
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

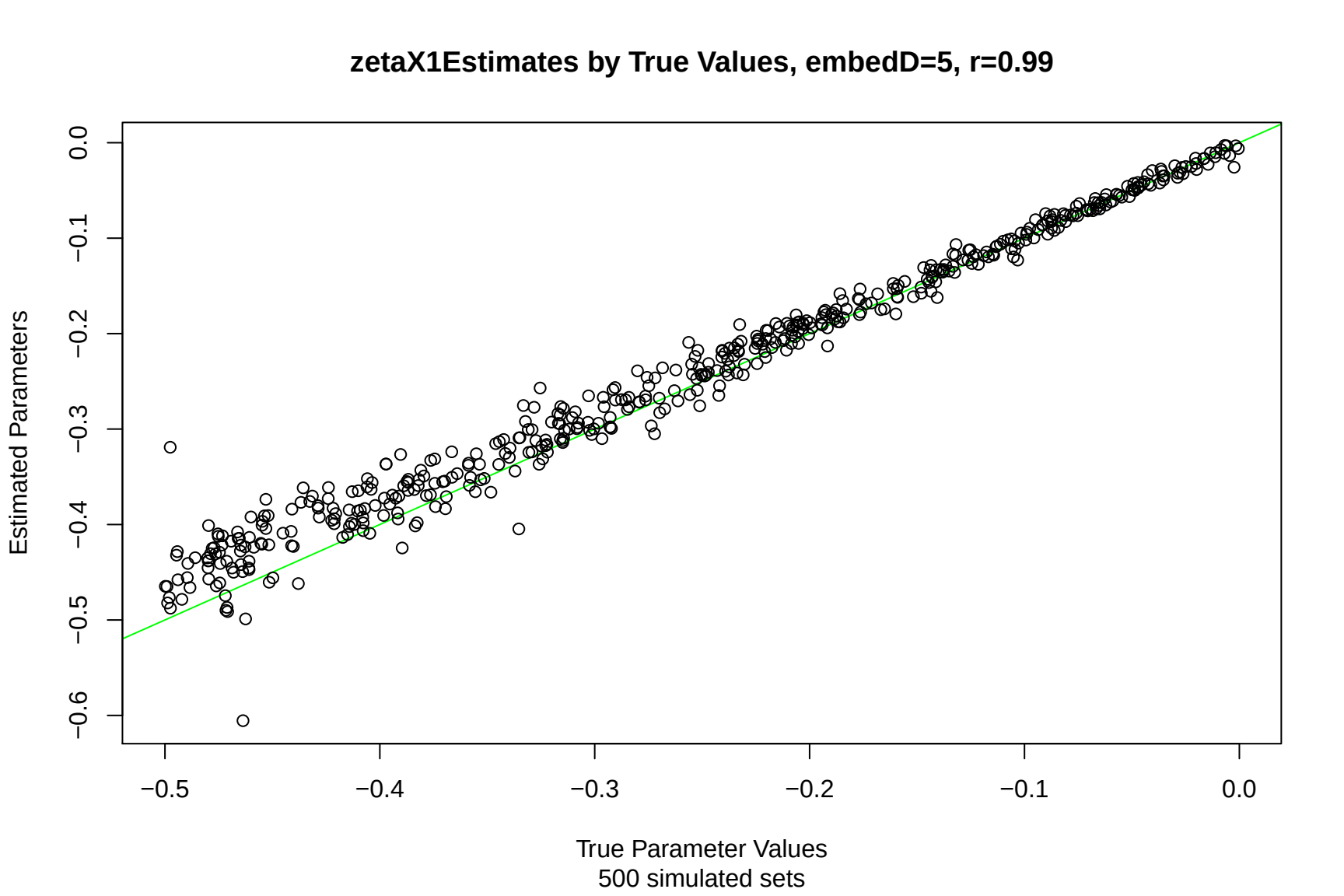

etaX1Estimates by True Values, embedD=6, r=0.994
Estimated Parameters
−0.1
−0.2
−0.3
−0.4
−0.5
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

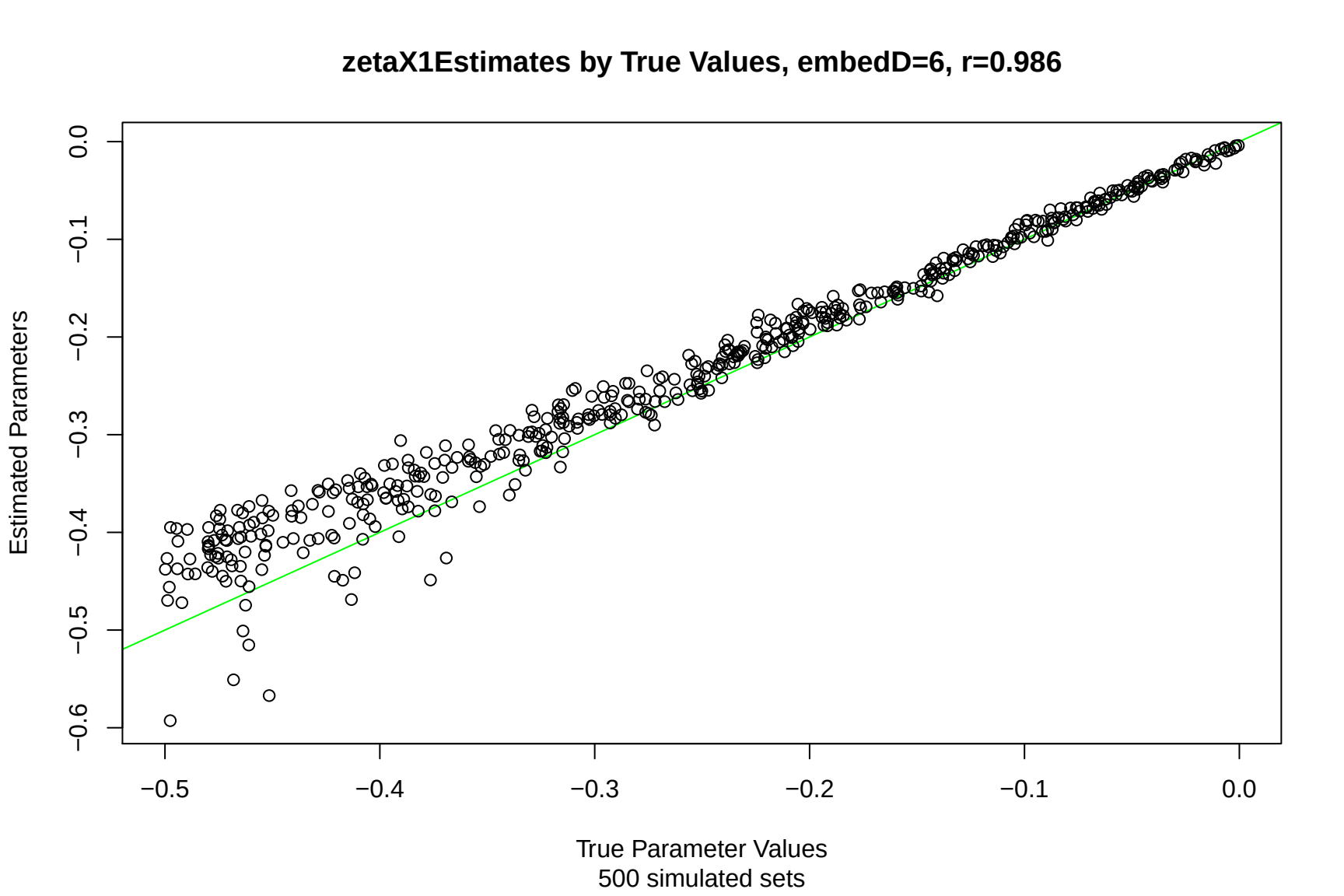

etaX1Estimates by True Values, embedD=7, r=0.99
Estimated Parameters
−0.1
−0.2
−0.3
−0.4
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

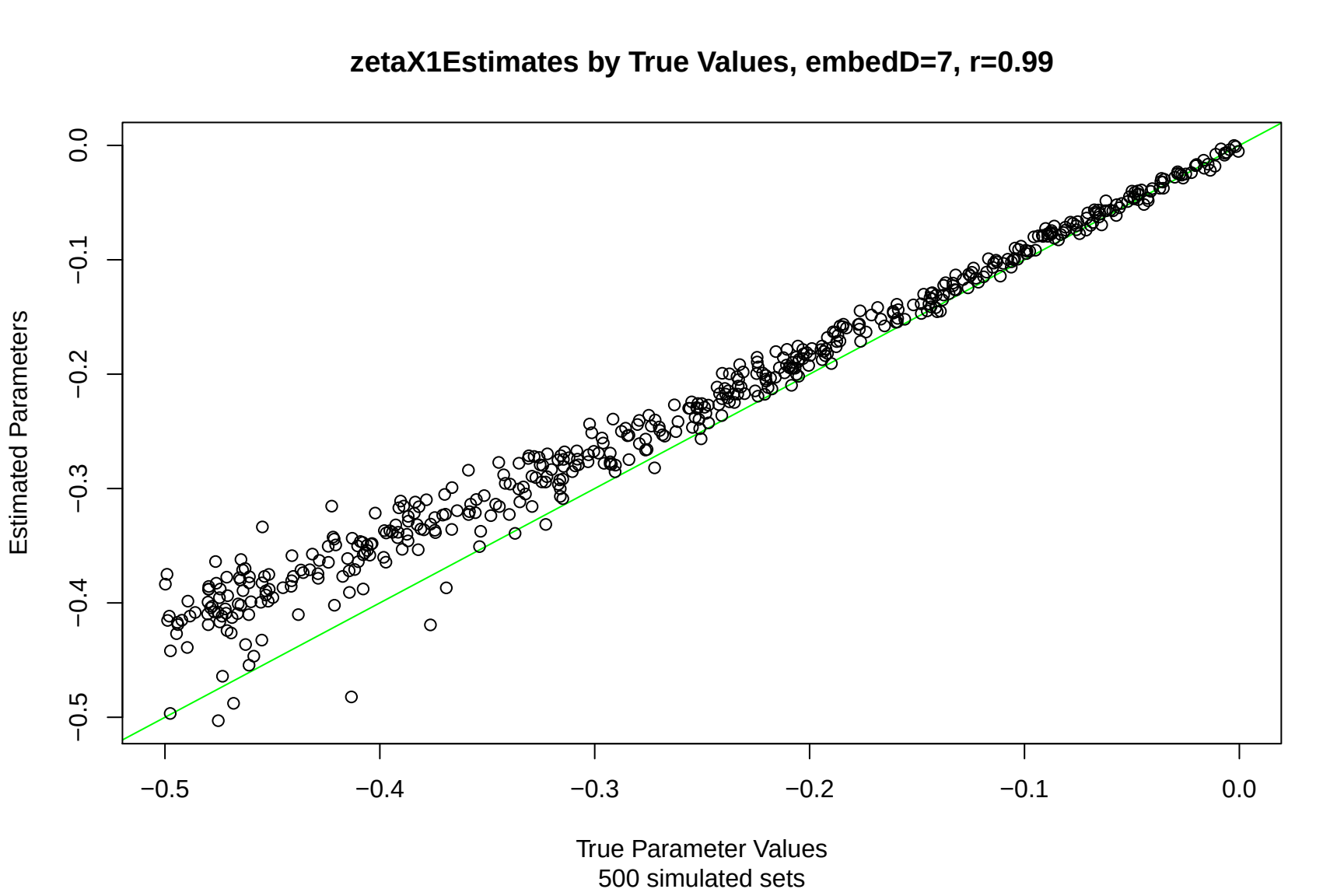

etaX1Estimates by True Values, embedD=8, r=0.899
Estimated Parameters
0.2
0.1
0.0
−0.1
−0.2
−0.3
−0.4
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

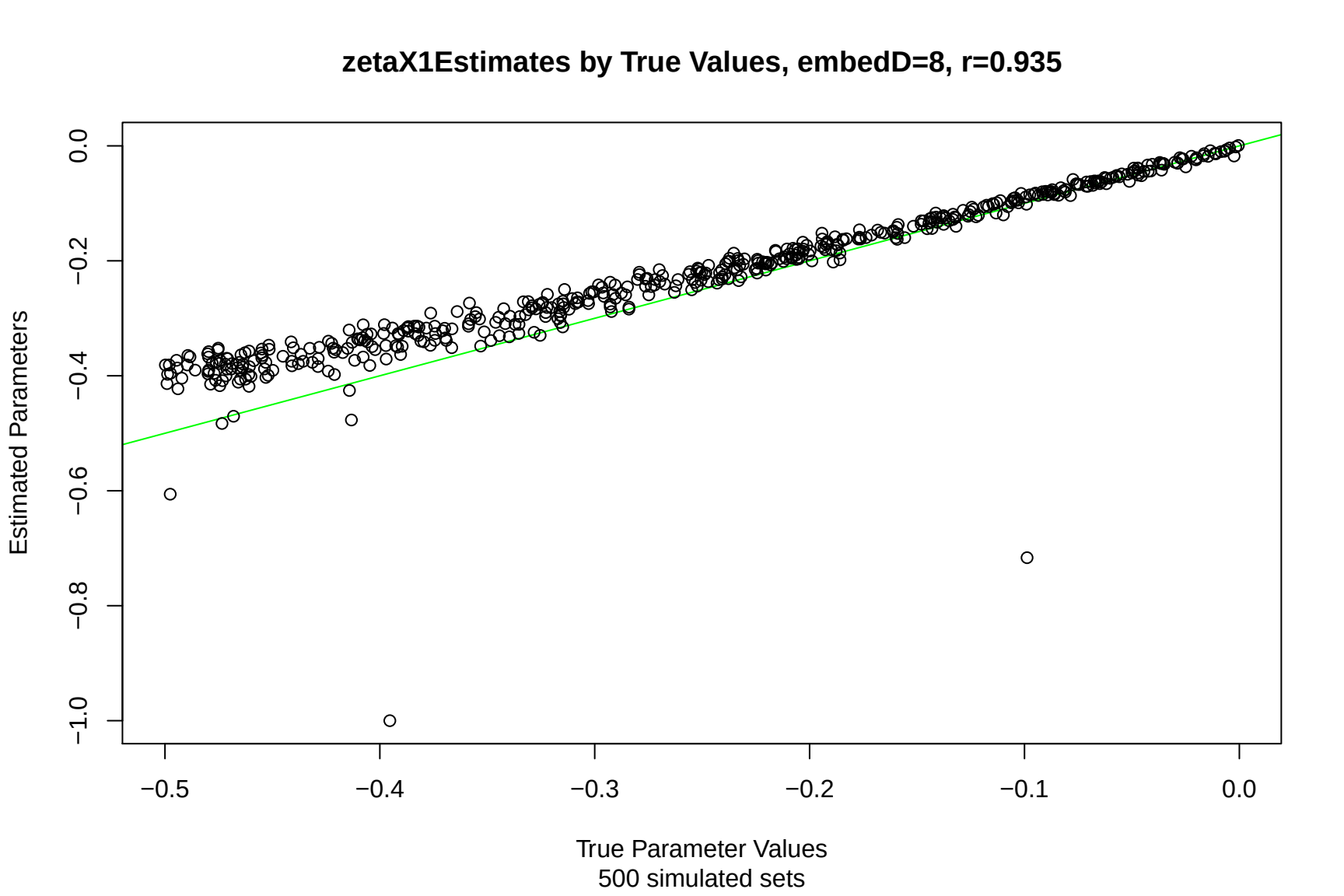

zetaX1Estimates by True Values, embedD=3, r=0.971
Estimated Parameters
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

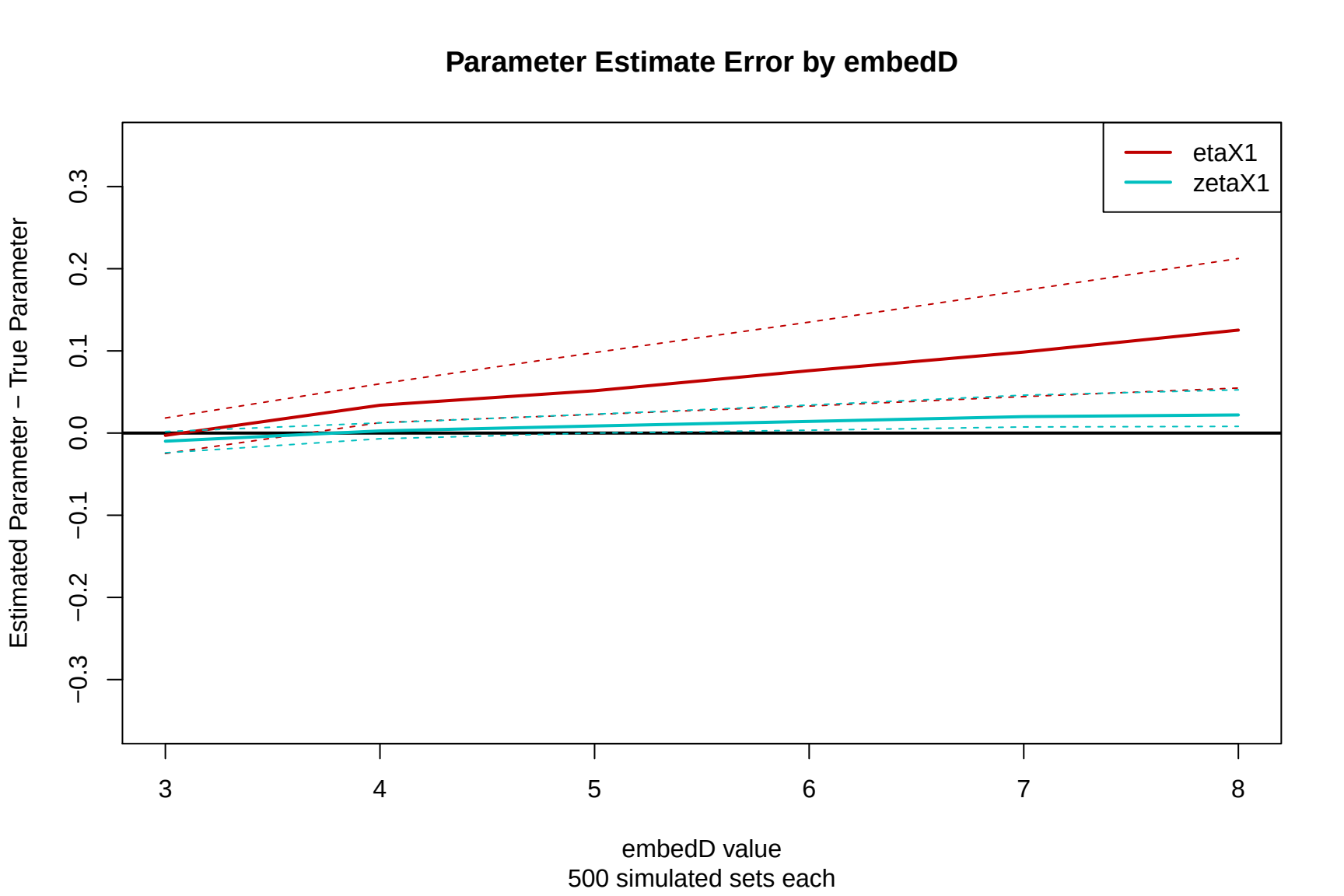

zetaX1Estimates by True Values, embedD=4, r=0.984
Estimated Parameters
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

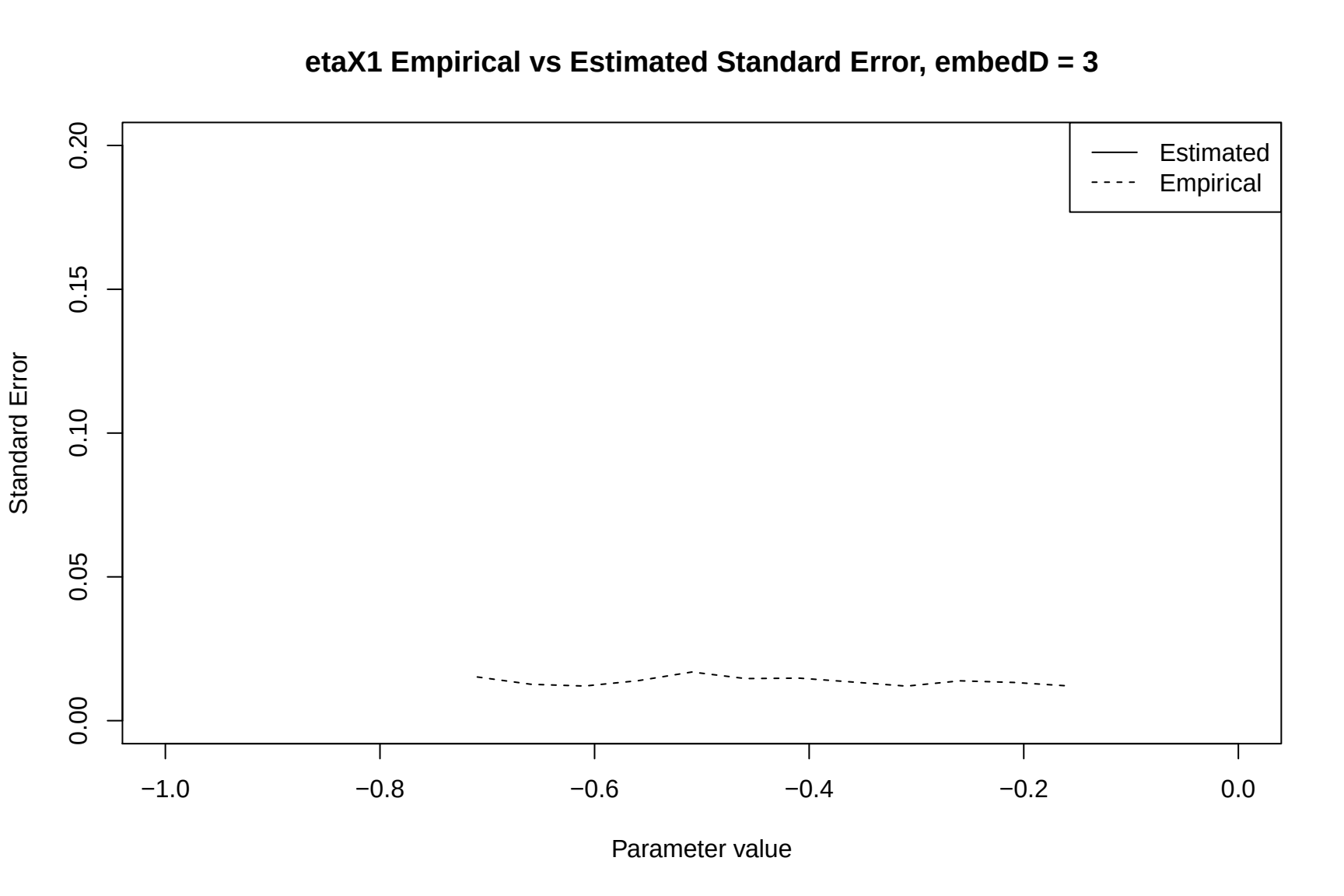

zetaX1Estimates by True Values, embedD=5, r=0.99
Estimated Parameters
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

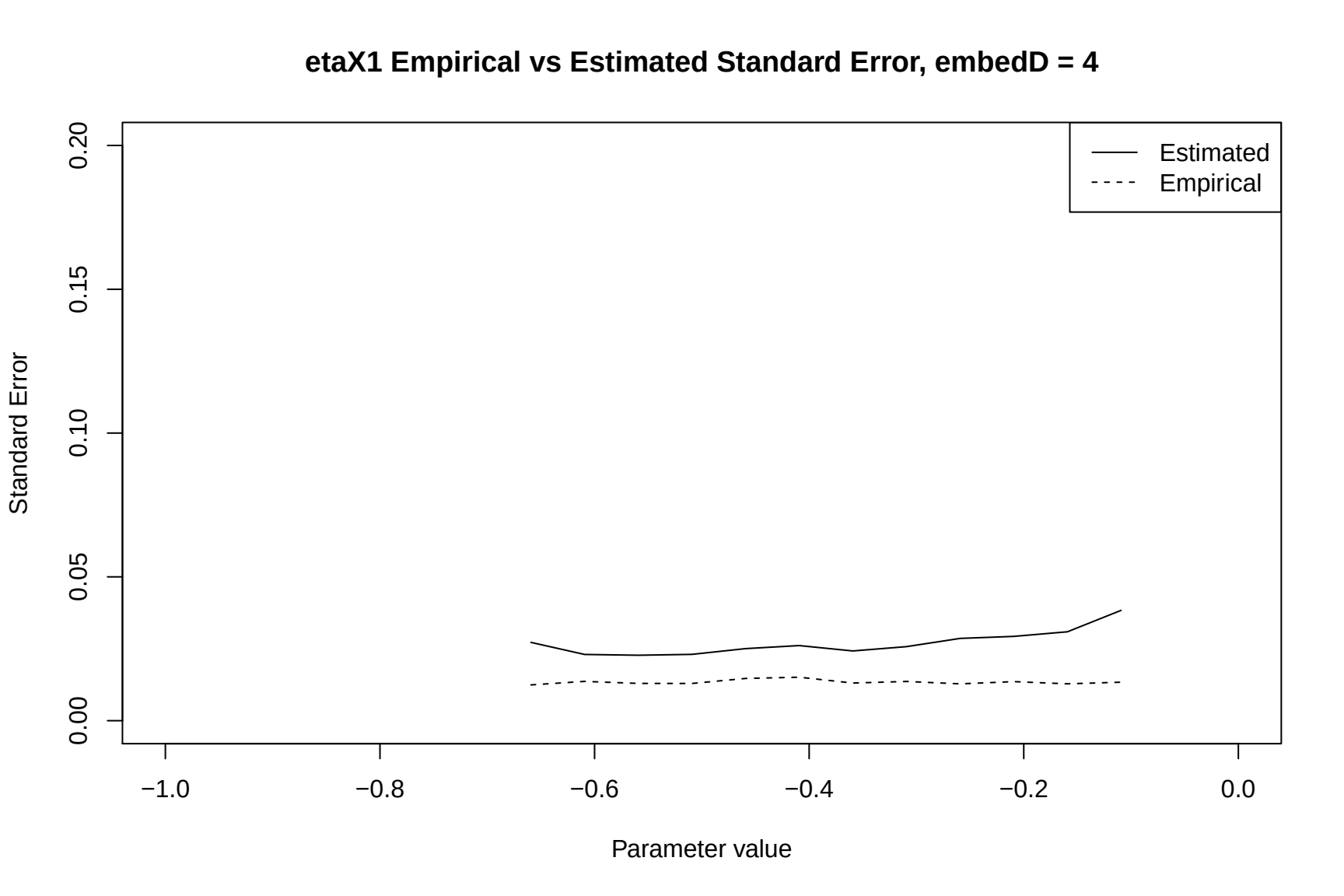

zetaX1Estimates by True Values, embedD=6, r=0.986
Estimated Parameters
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

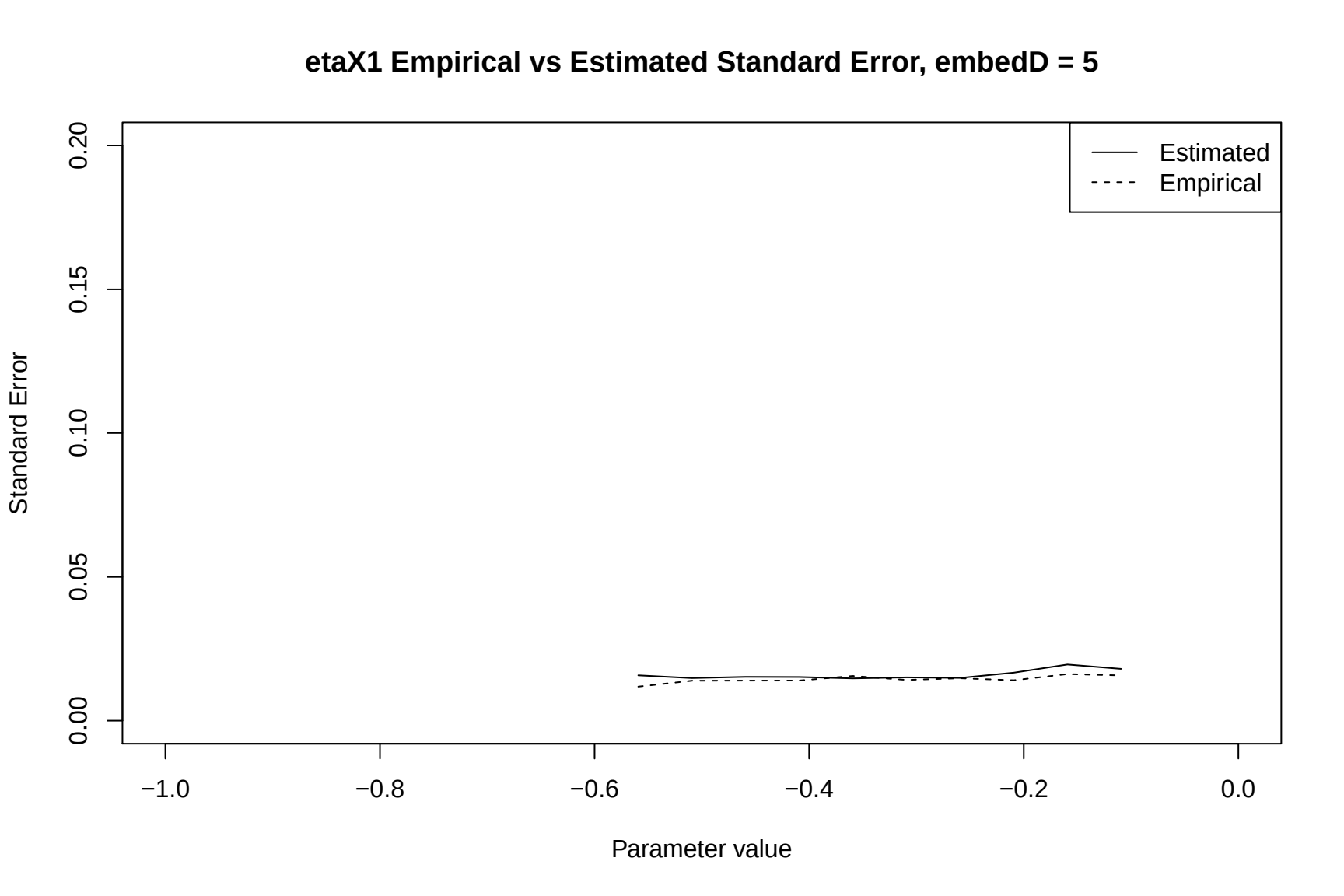

zetaX1Estimates by True Values, embedD=7, r=0.99
Estimated Parameters
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

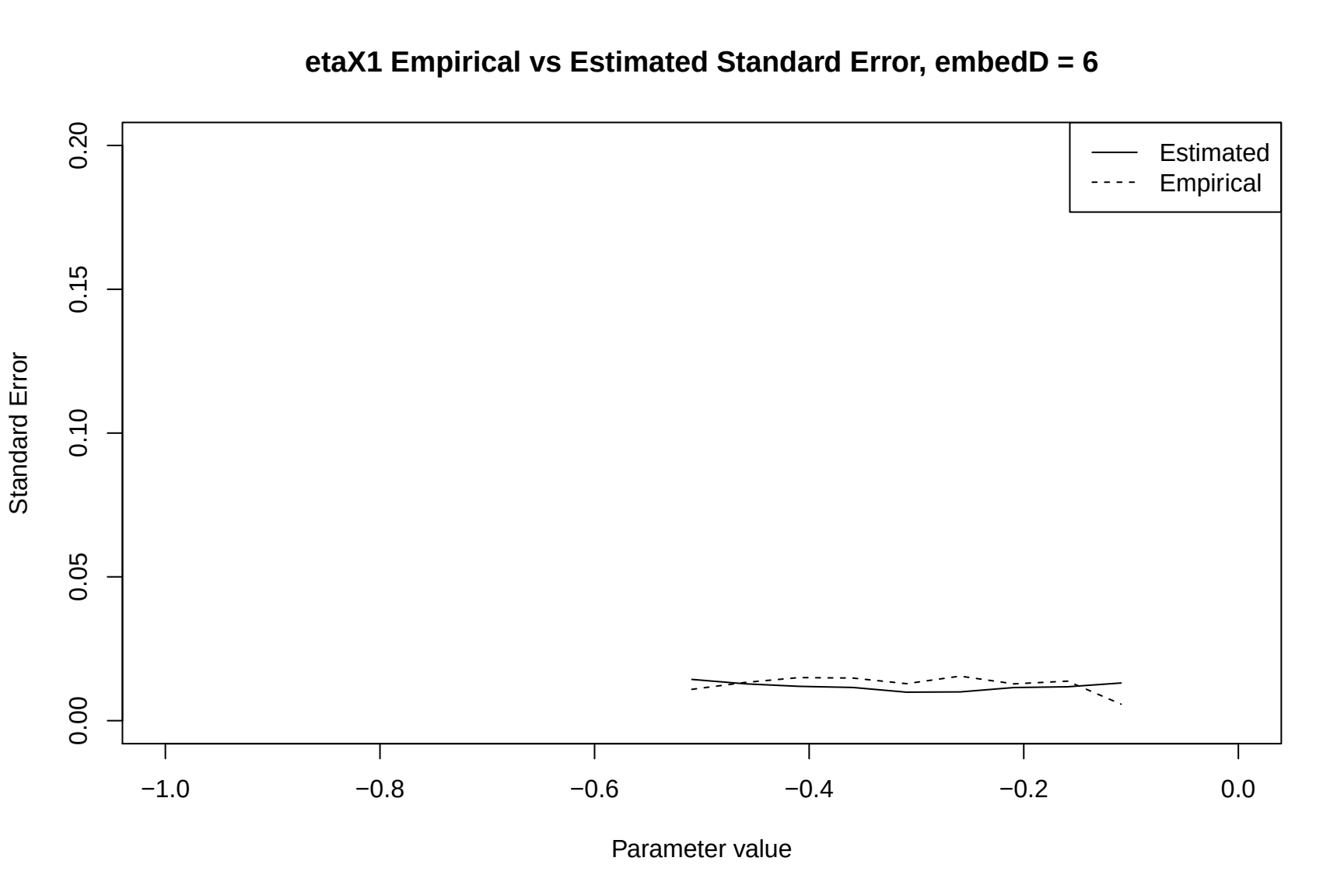

zetaX1Estimates by True Values, embedD=8, r=0.935
Estimated Parameters
0.0
−0.2
−0.4
−0.6
−0.8
−1.0
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

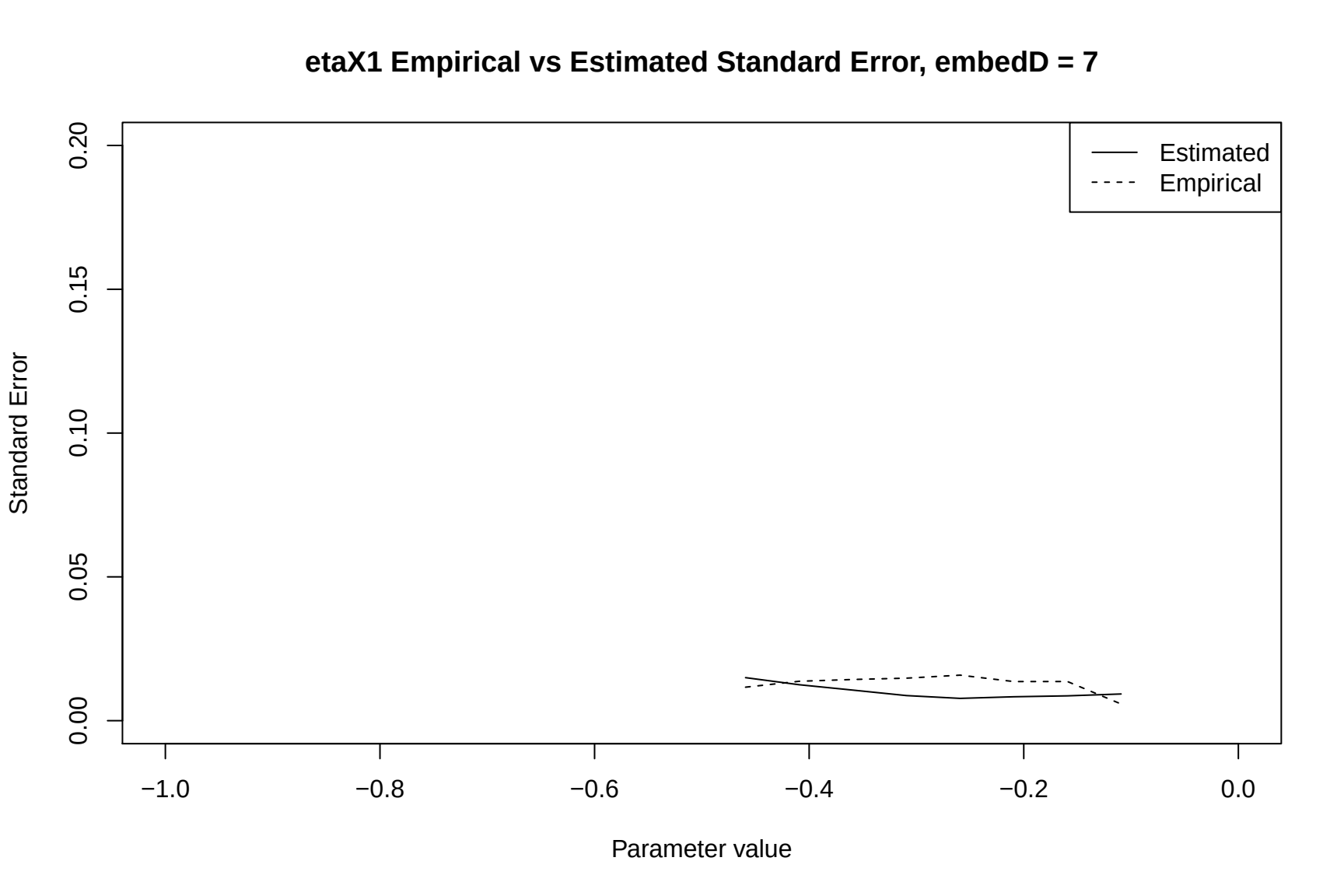

Parameter Estimate Error by embedD
etaX1
zetaX1
Estimated Parameter – True Parameter
0.3
0.2
0.1
0.0
−0.1
−0.2
−0.3
3
4
5
6
7
8
embedD value
500 simulated sets each

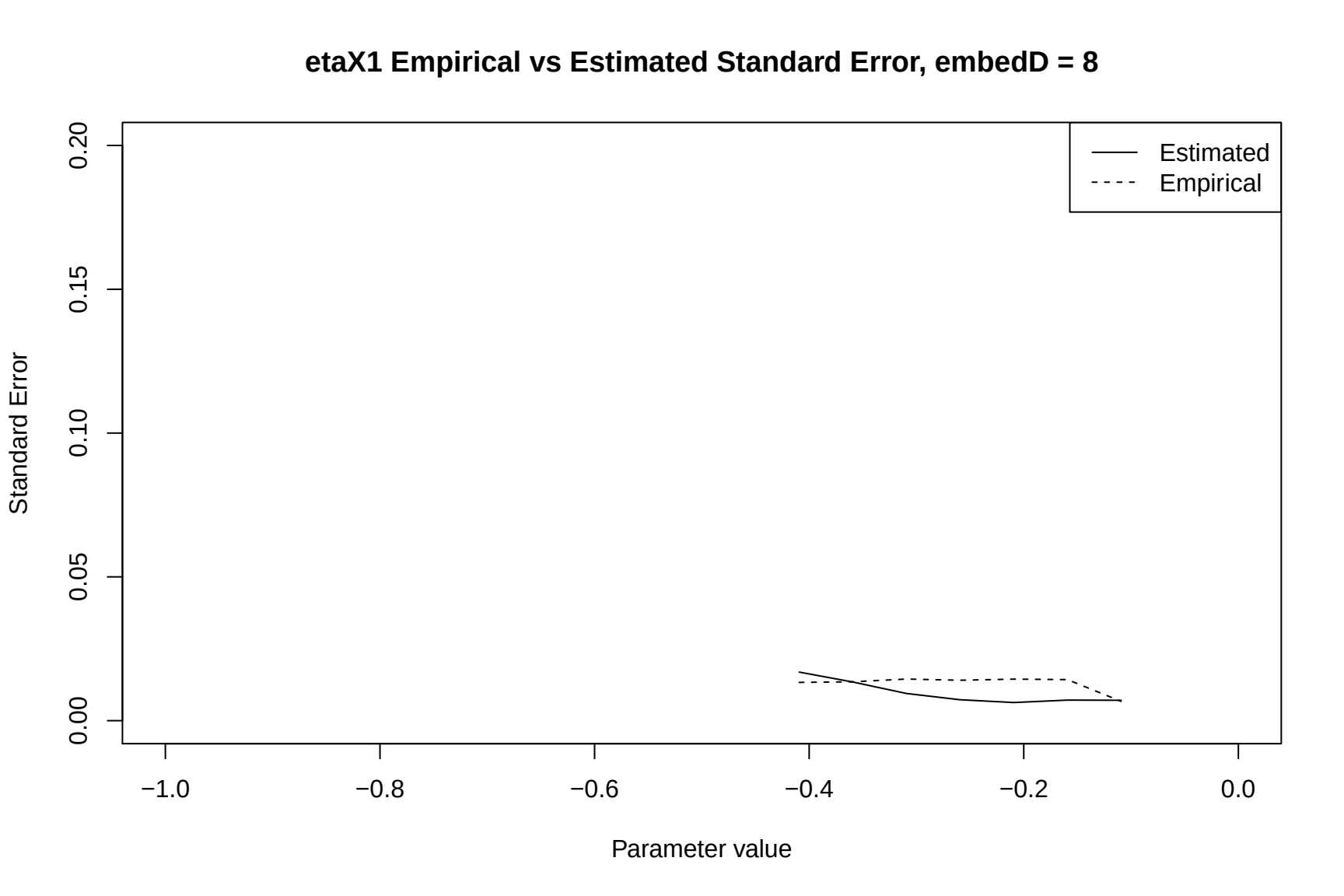

etaX1 Empirical vs Estimated Standard Error, embedD = 3
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

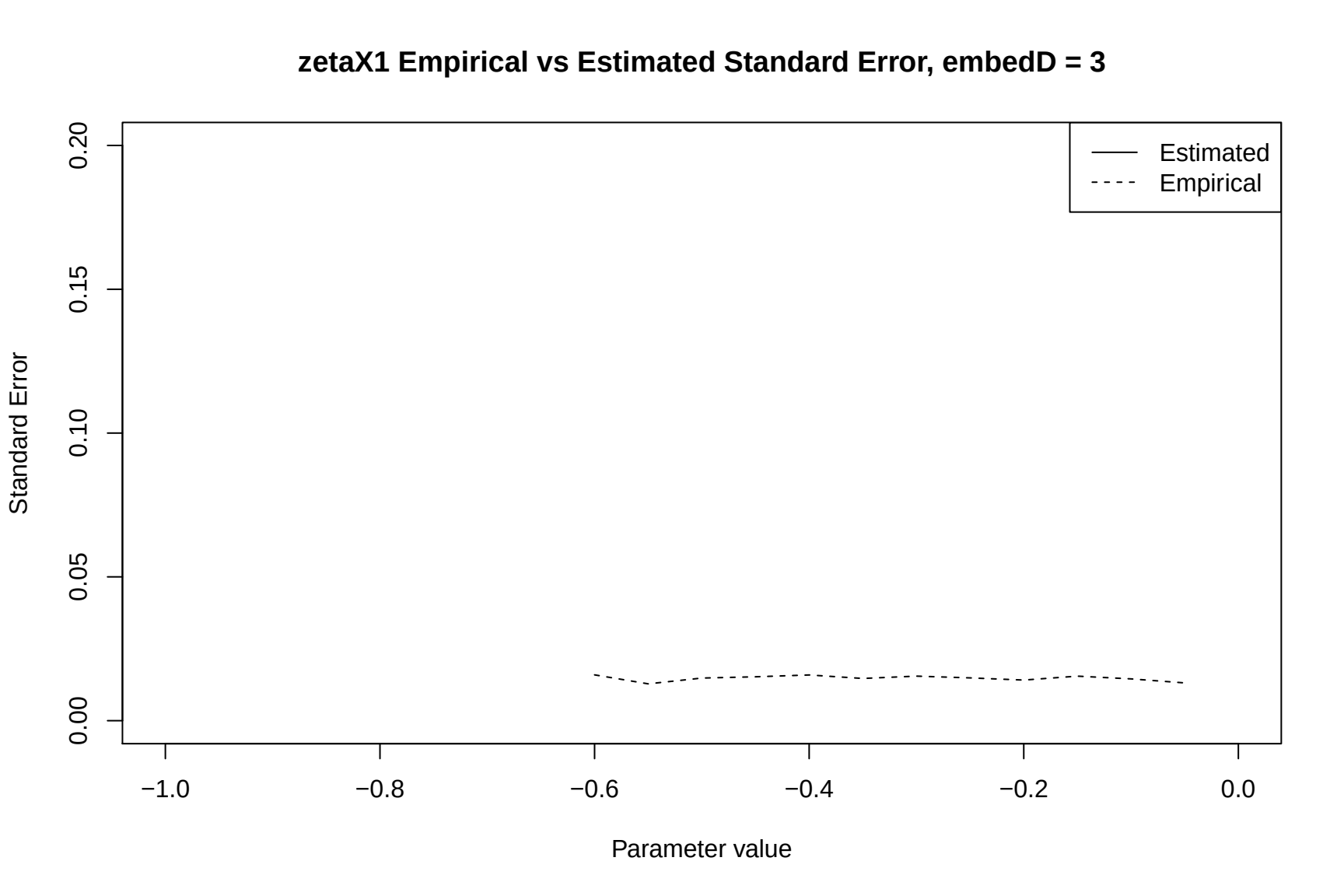

etaX1 Empirical vs Estimated Standard Error, embedD = 4
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

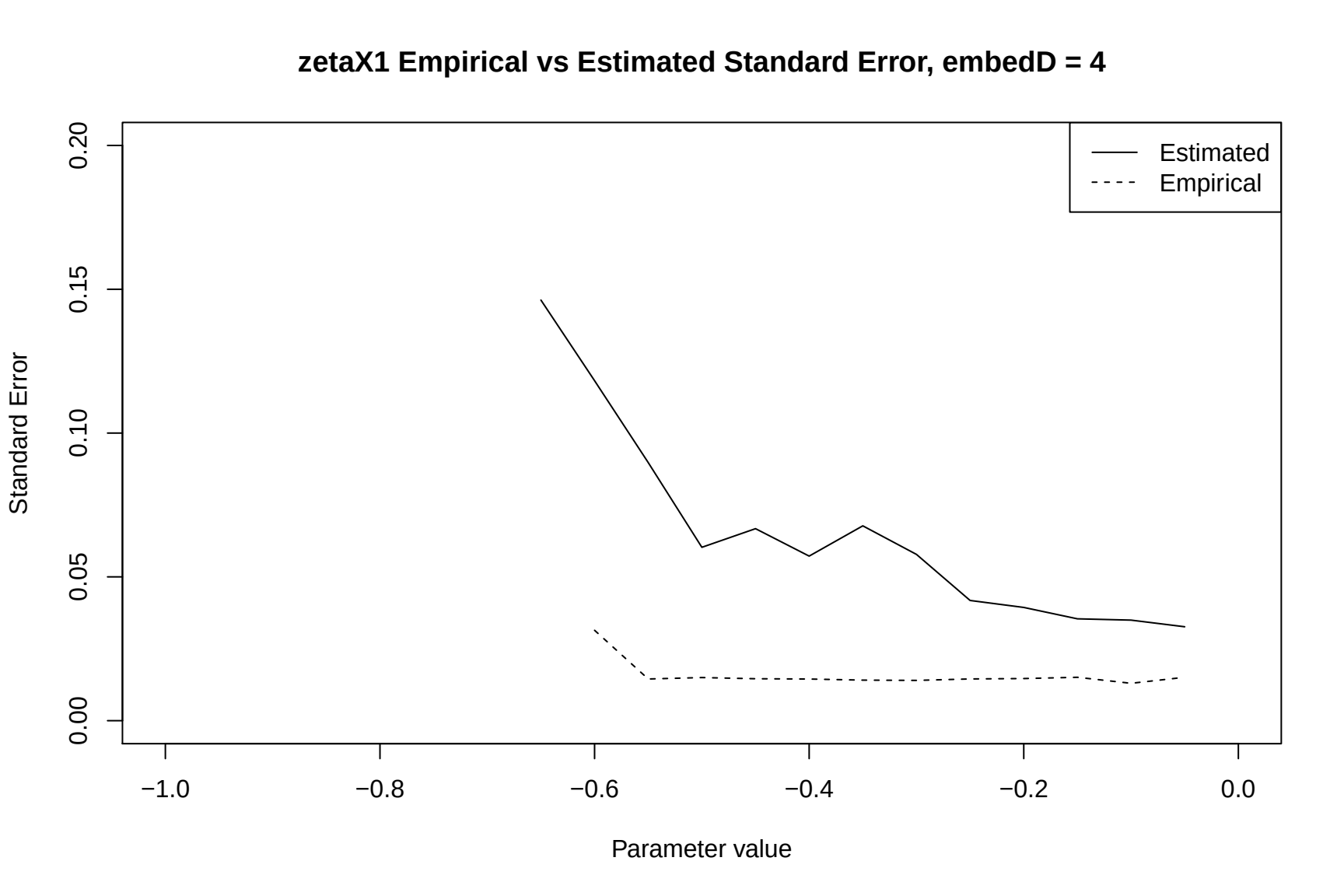

etaX1 Empirical vs Estimated Standard Error, embedD = 5
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

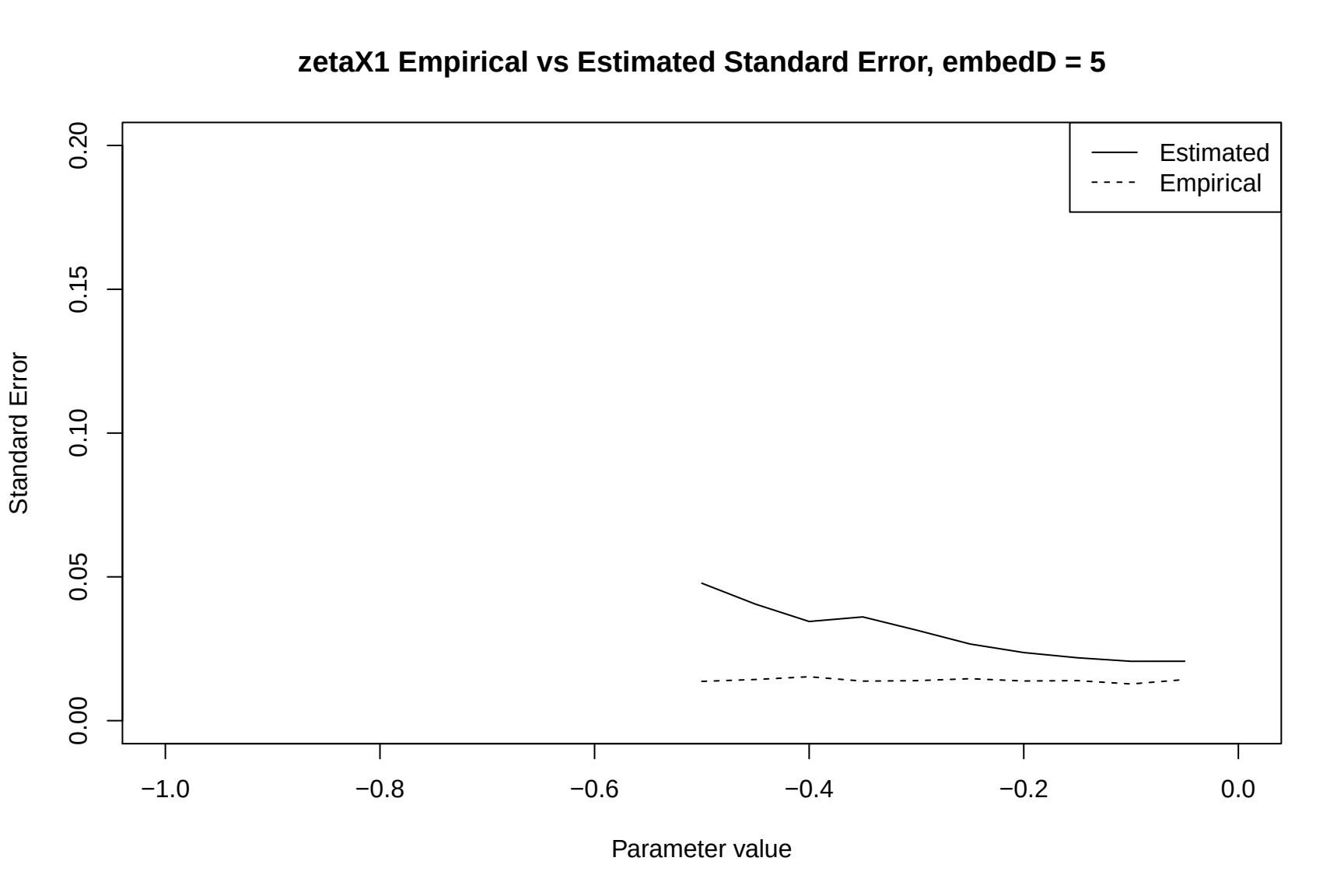

etaX1 Empirical vs Estimated Standard Error, embedD = 6
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

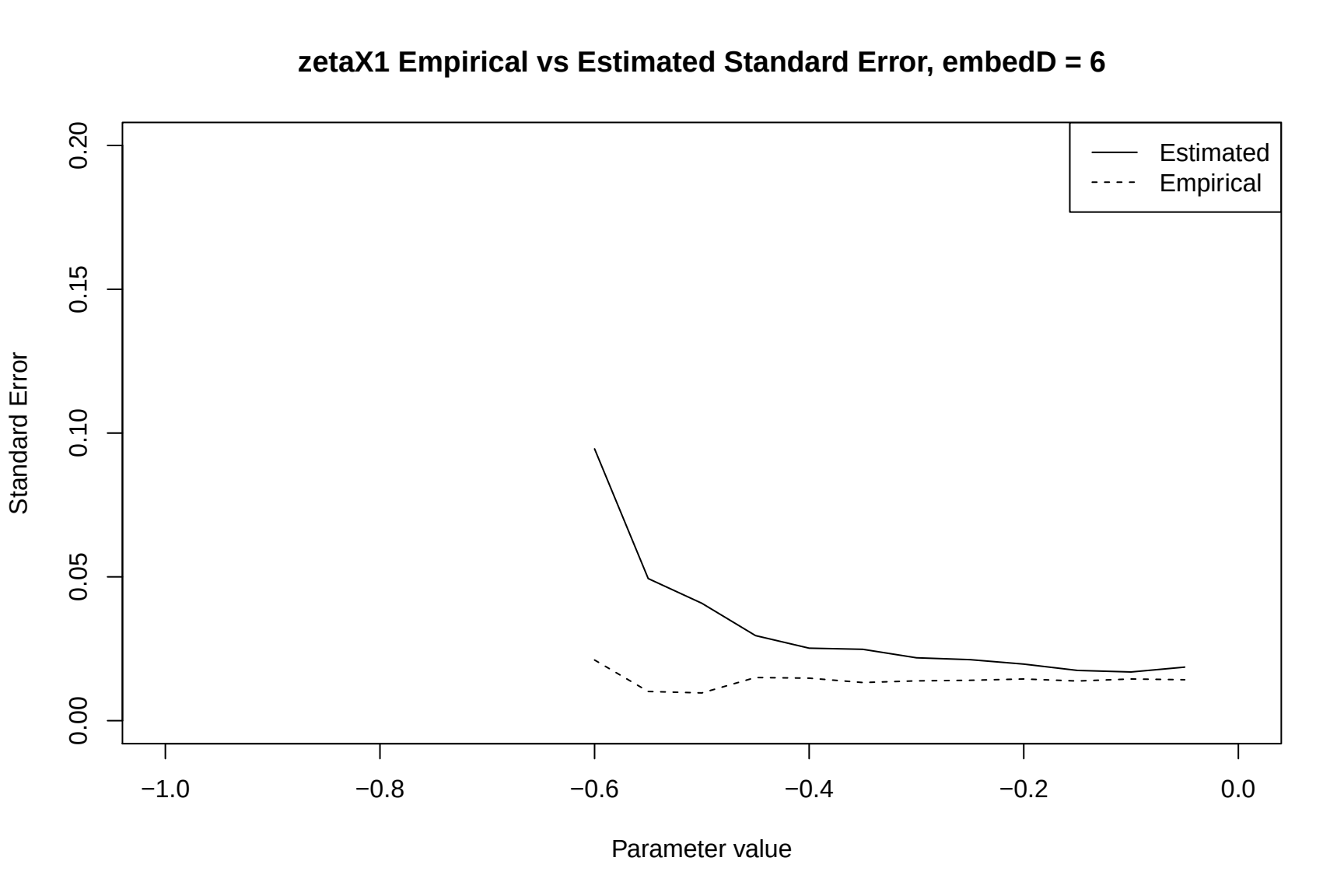

etaX1 Empirical vs Estimated Standard Error, embedD = 7
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

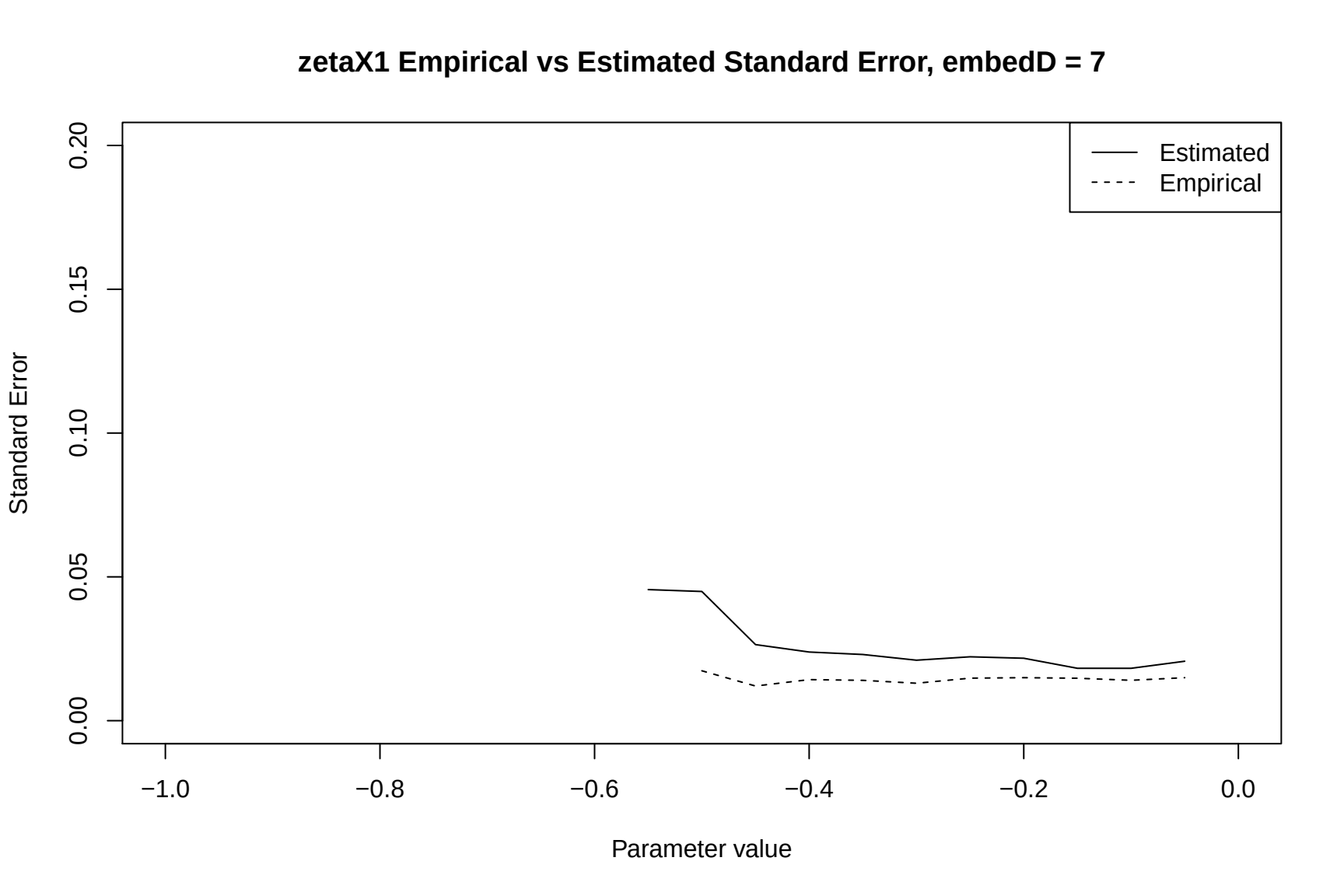

etaX1 Empirical vs Estimated Standard Error, embedD = 8
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

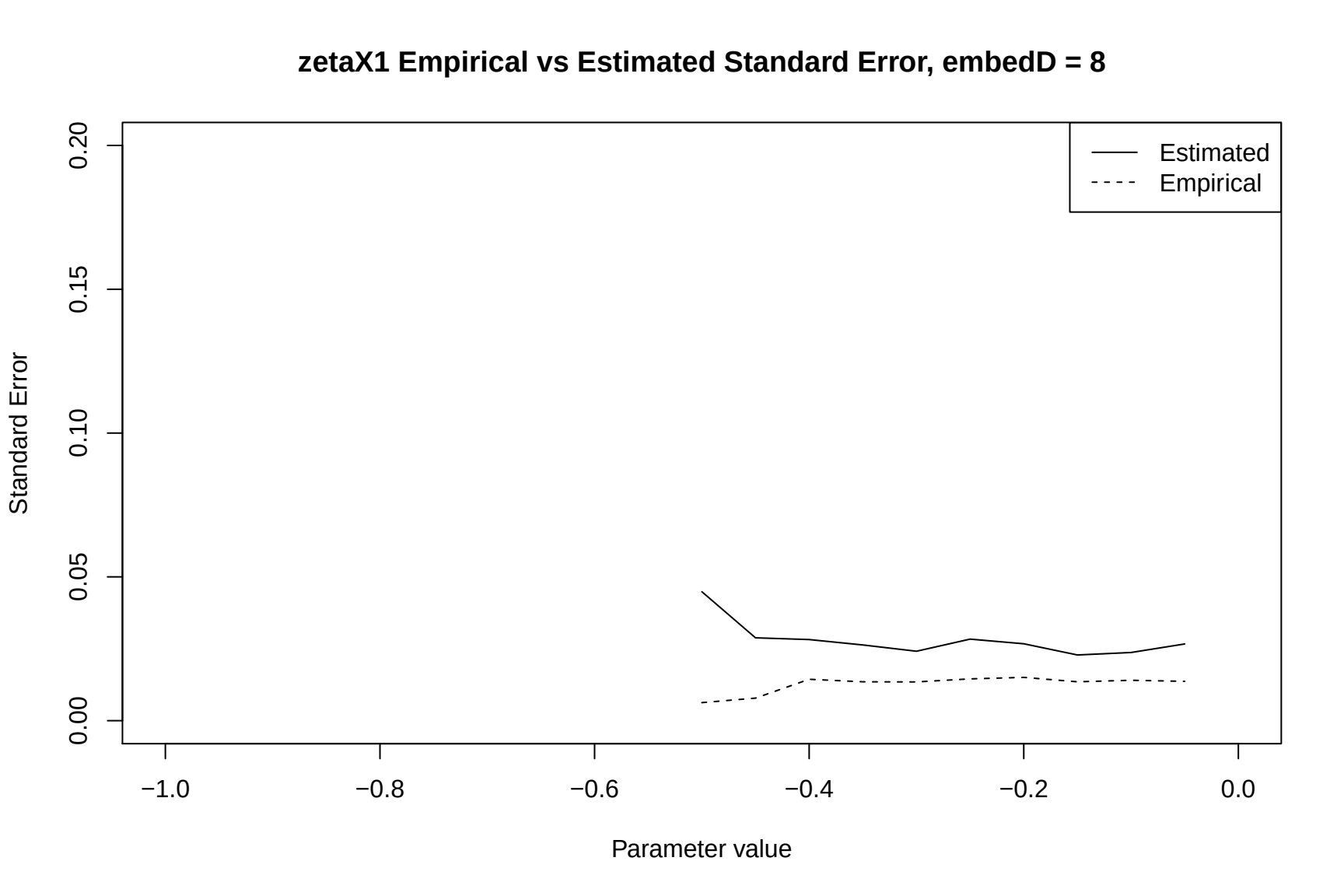

zetaX1 Empirical vs Estimated Standard Error, embedD = 3
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

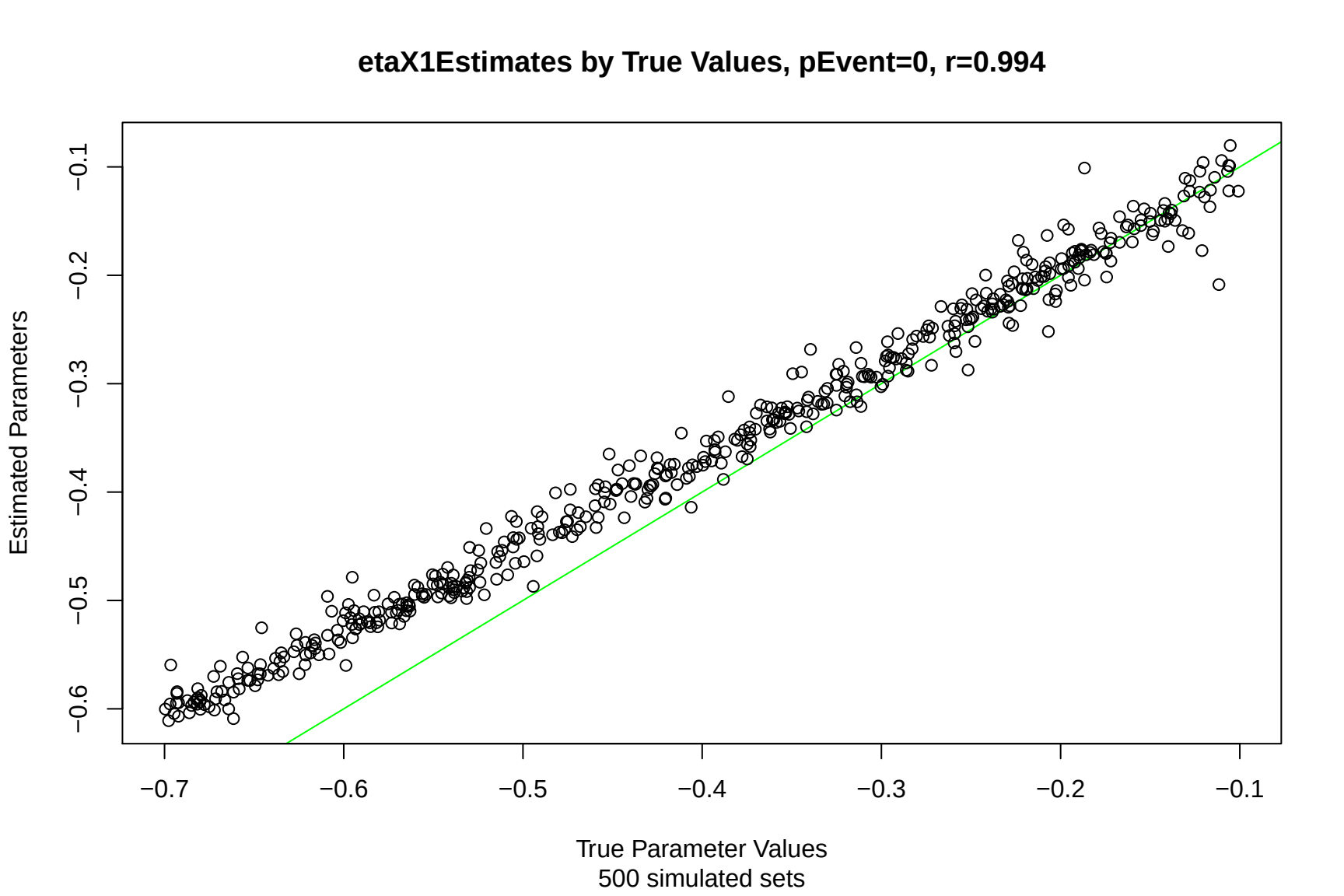

zetaX1 Empirical vs Estimated Standard Error, embedD = 4
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

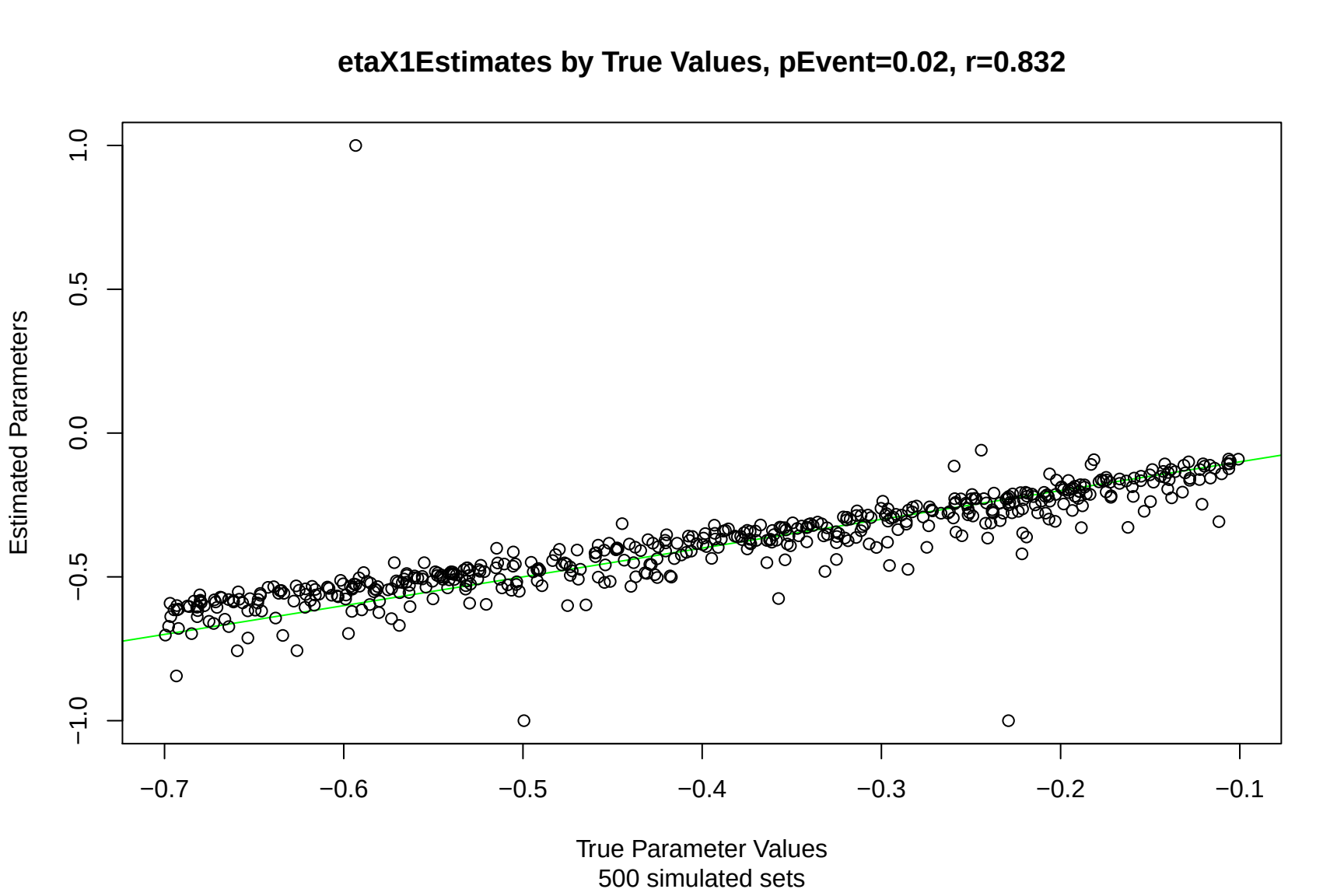

zetaX1 Empirical vs Estimated Standard Error, embedD = 5
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

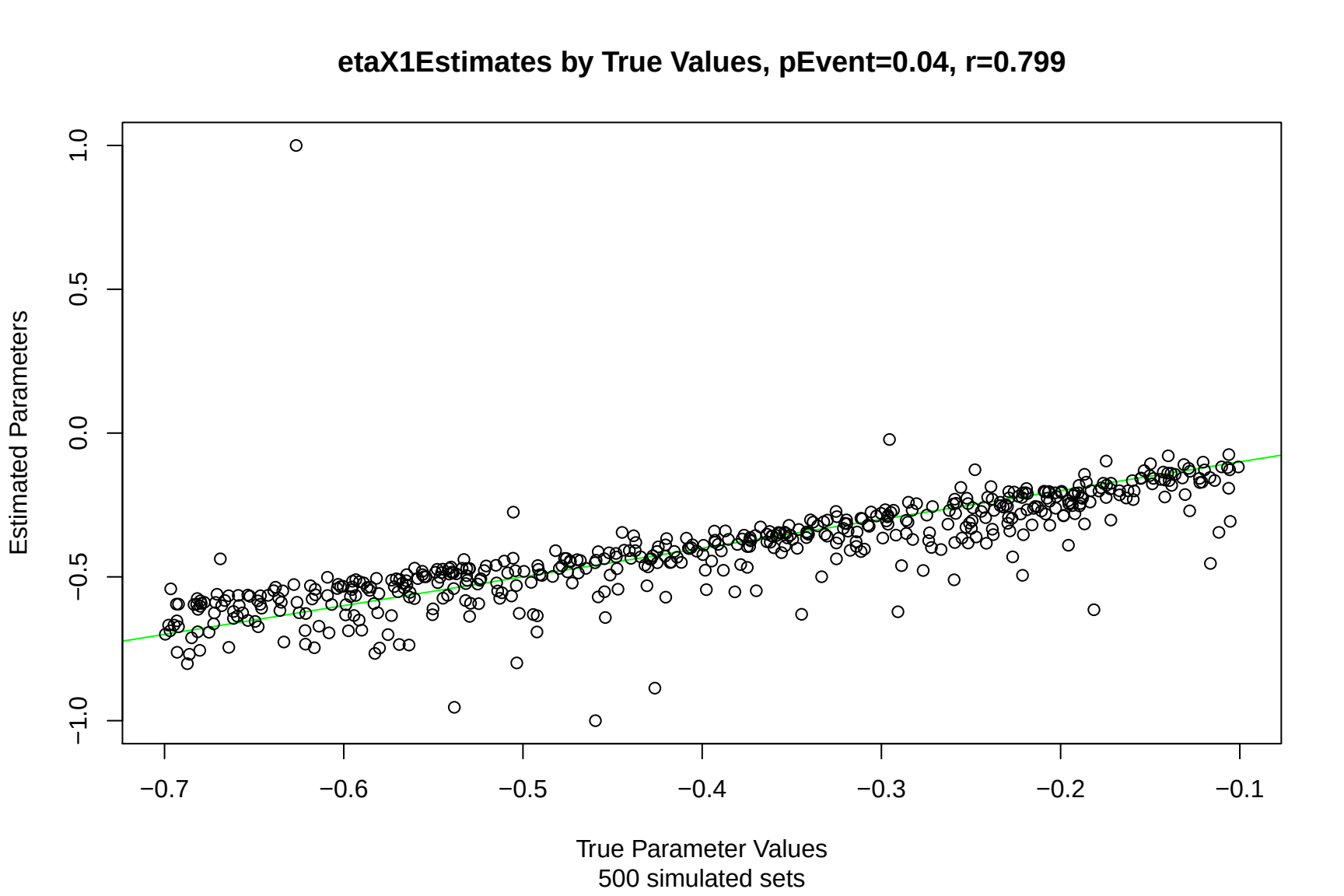

zetaX1 Empirical vs Estimated Standard Error, embedD = 6
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

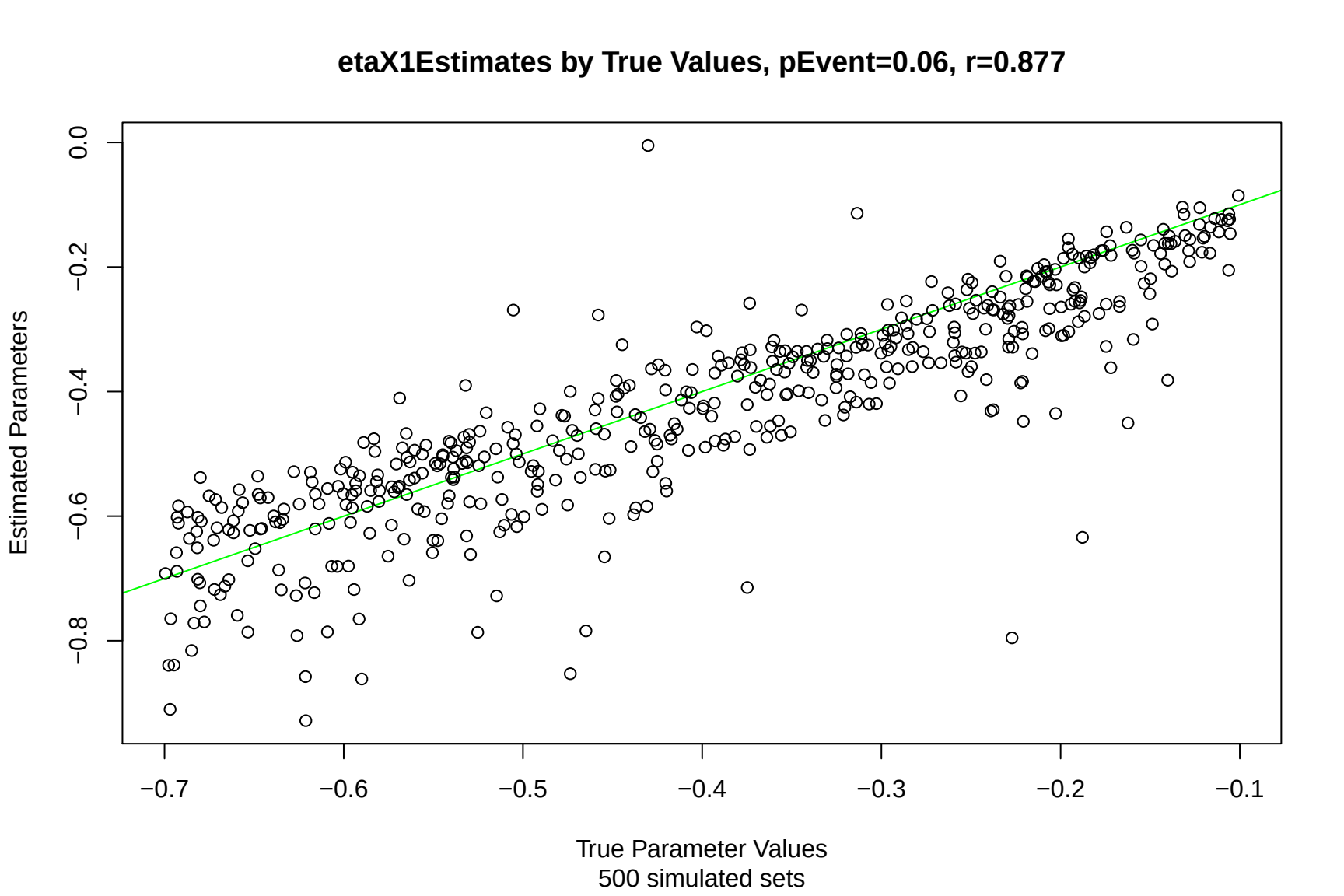

zetaX1 Empirical vs Estimated Standard Error, embedD = 7
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

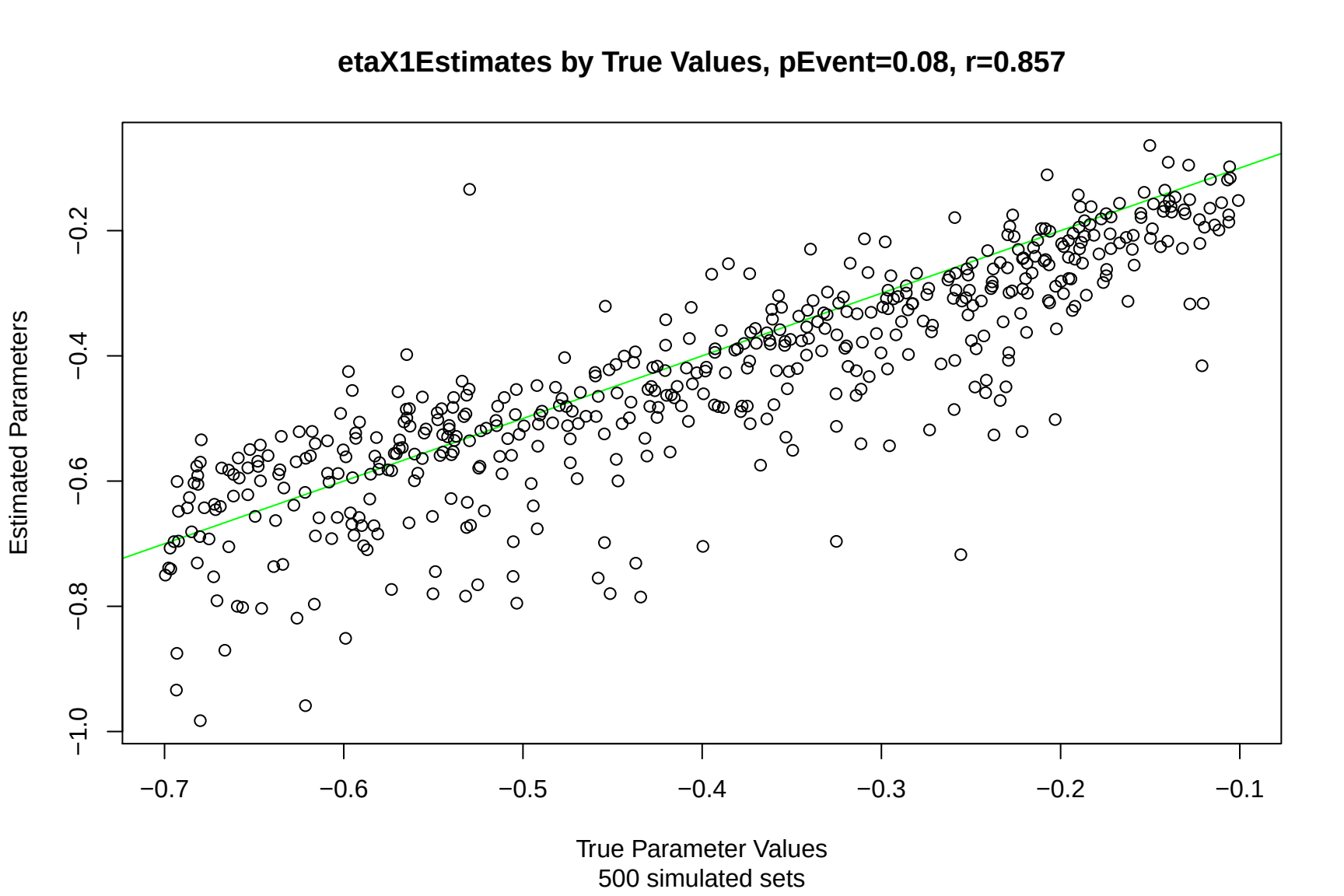

zetaX1 Empirical vs Estimated Standard Error, embedD = 8
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

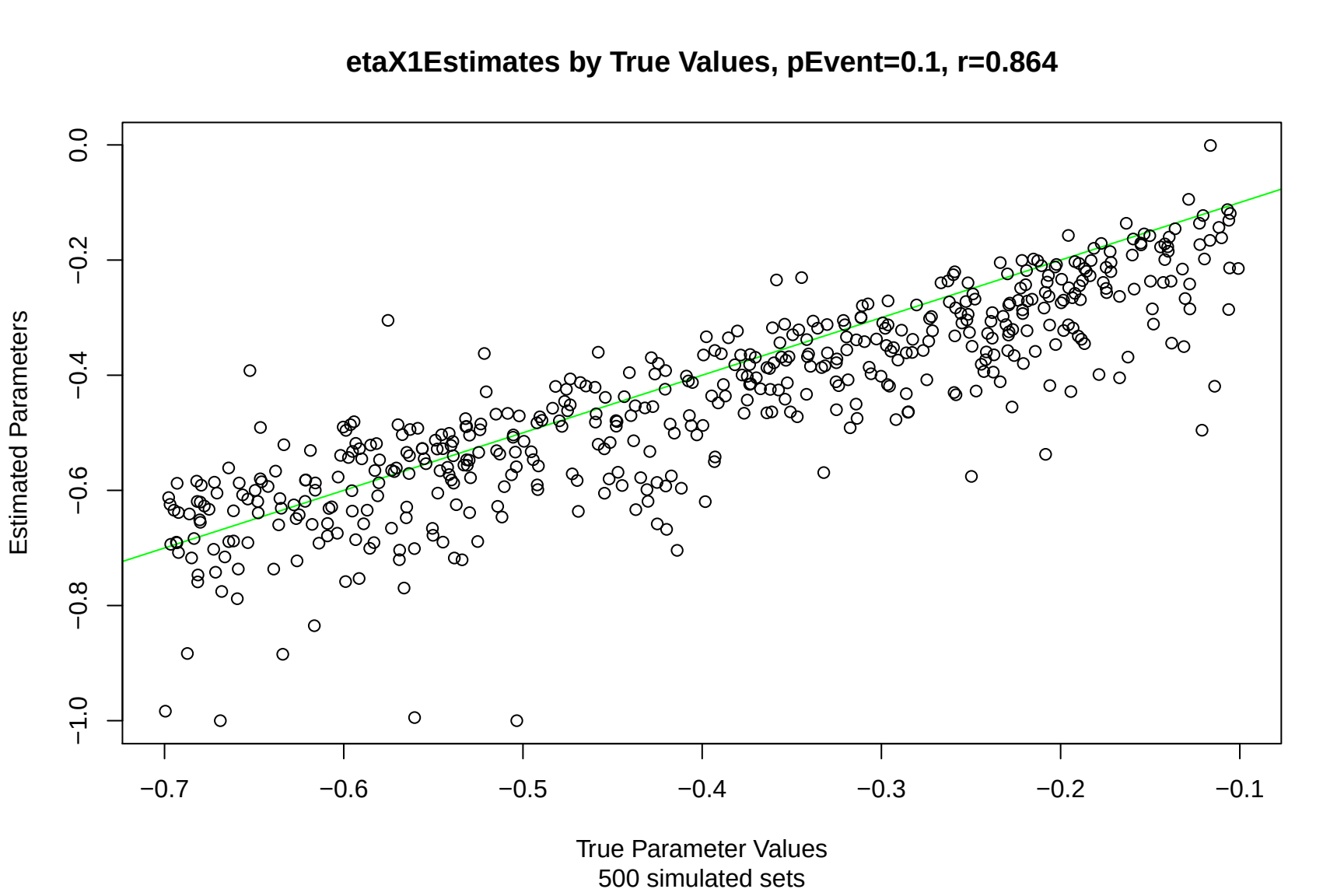

etaX1Estimates by True Values, pEvent=0, r=0.994
Estimated Parameters
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

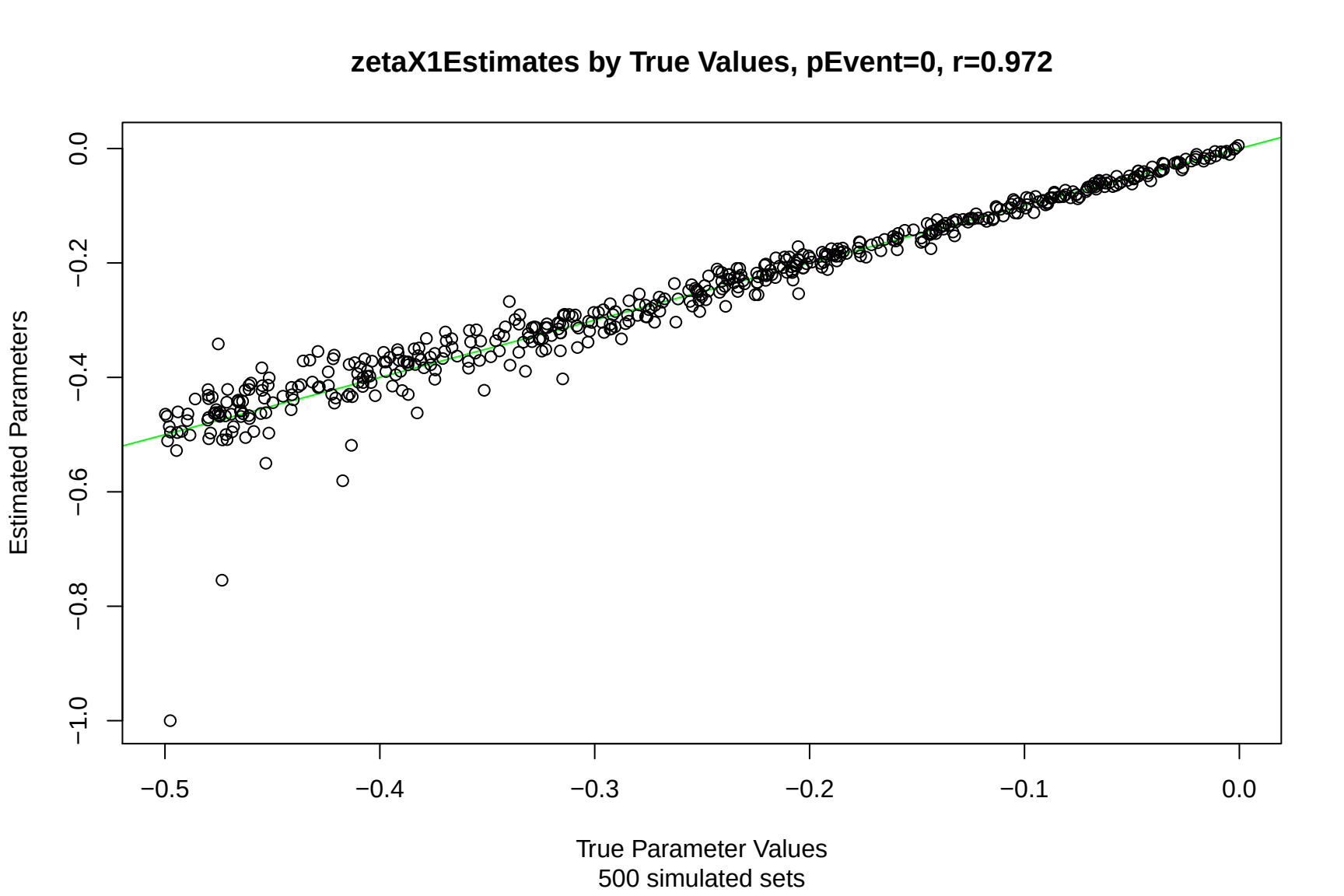

etaX1Estimates by True Values, pEvent=0.02, r=0.832
Estimated Parameters
1.0
0.5
0.0
−0.5
−1.0
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

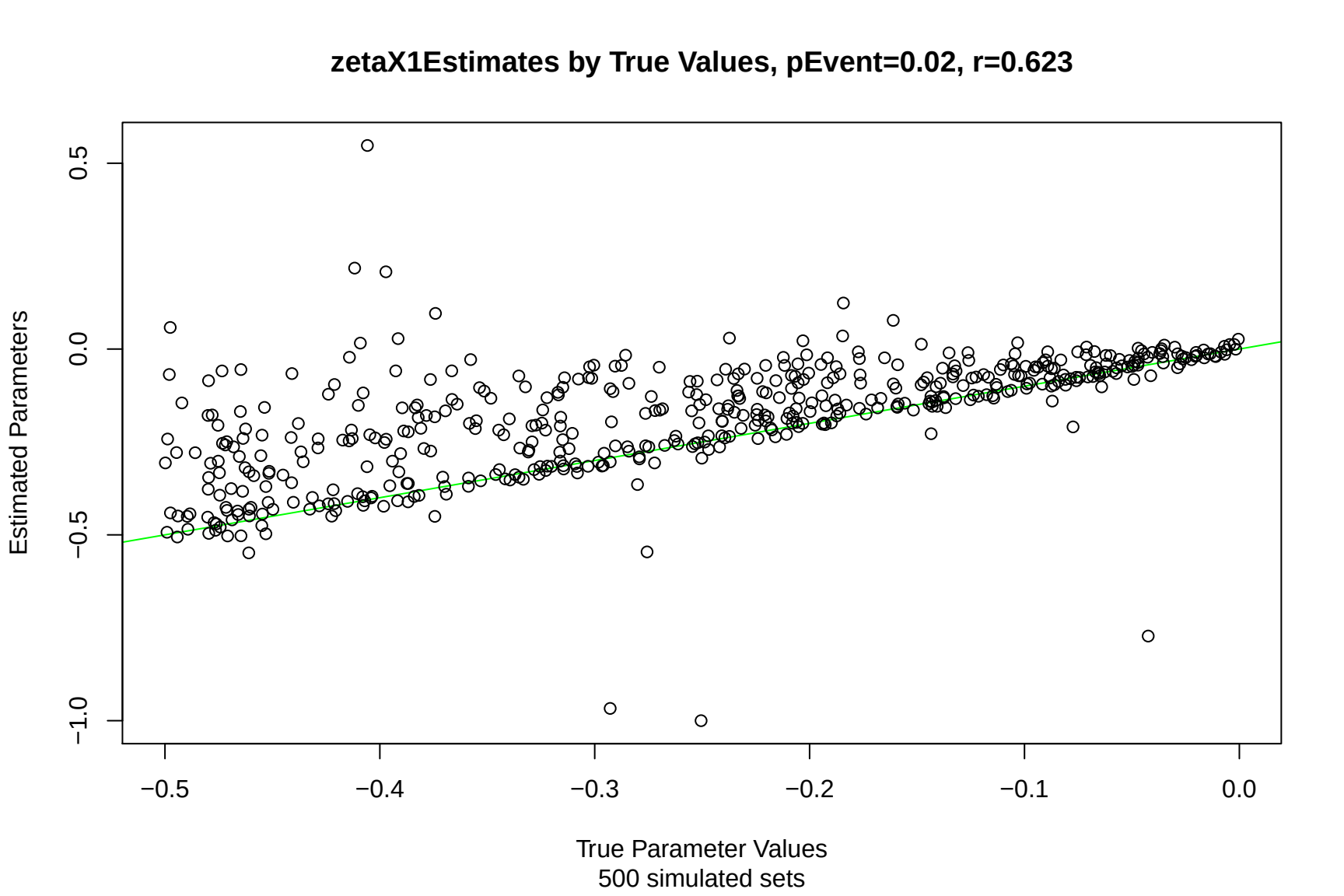

etaX1Estimates by True Values, pEvent=0.04, r=0.799
Estimated Parameters
1.0
0.5
0.0
−0.5
−1.0
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

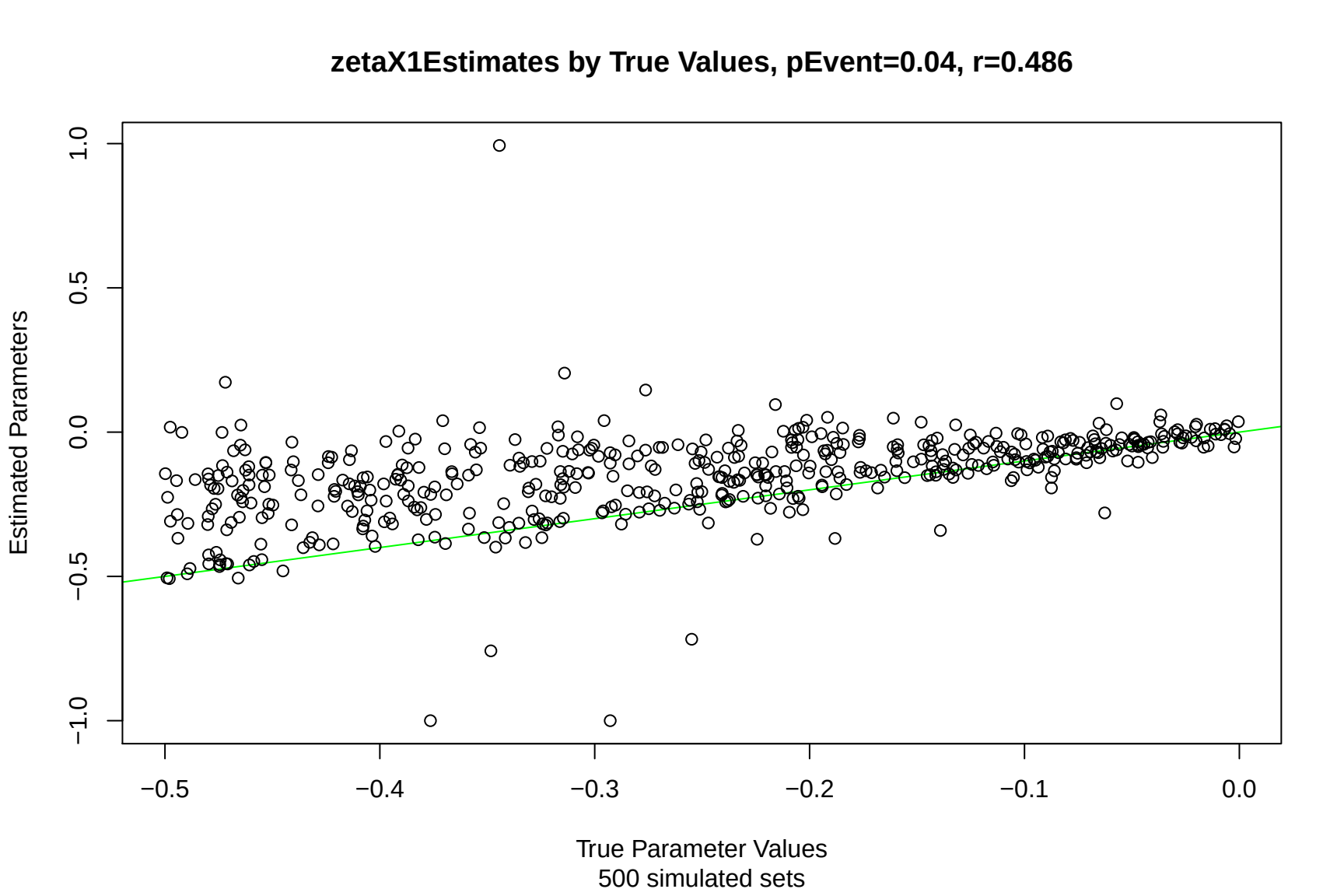

etaX1Estimates by True Values, pEvent=0.06, r=0.877
Estimated Parameters
0.0
−0.2
−0.4
−0.6
−0.8
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

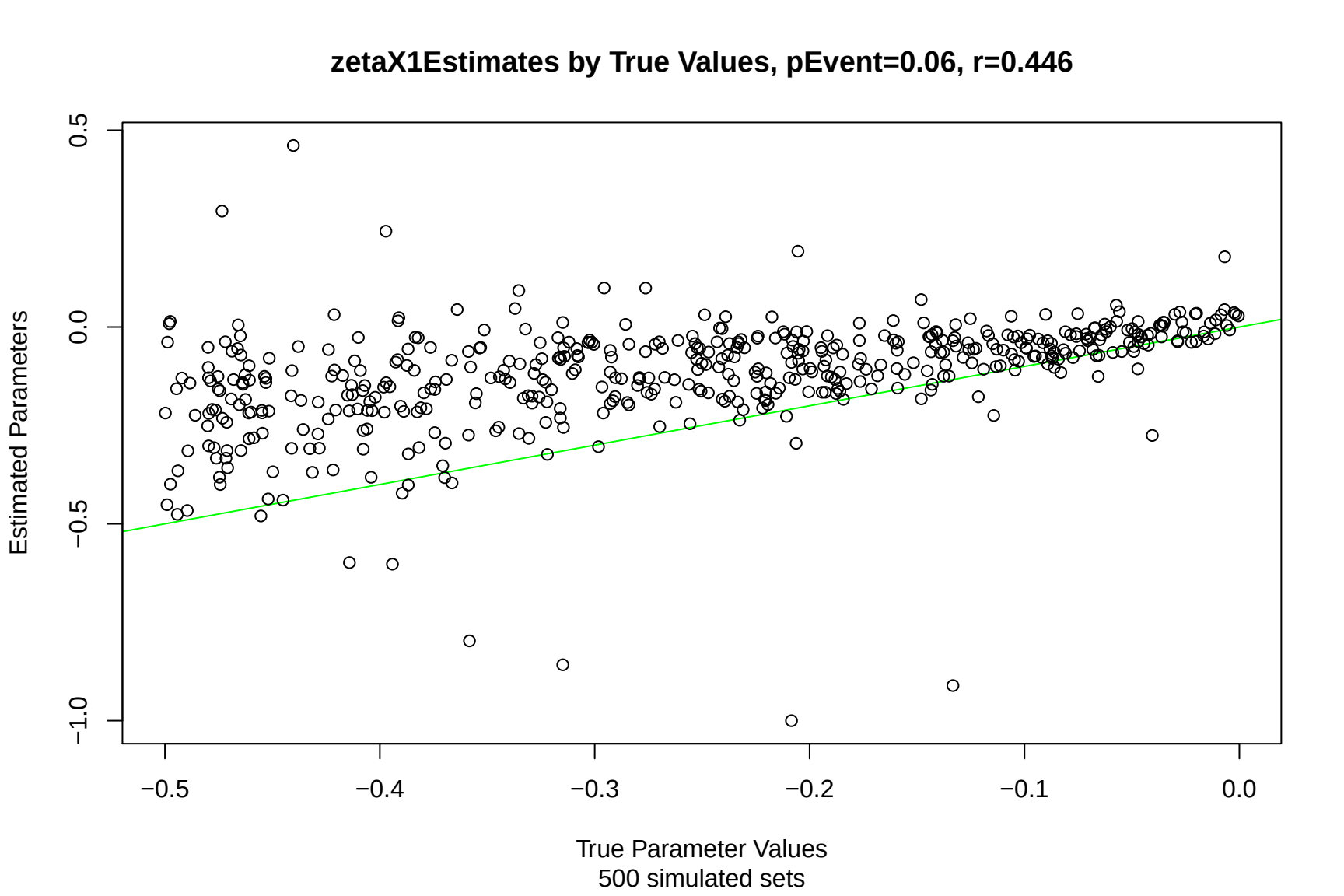

etaX1Estimates by True Values, pEvent=0.08, r=0.857
Estimated Parameters
−1.0
−0.8
−0.6
−0.4
−0.2
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

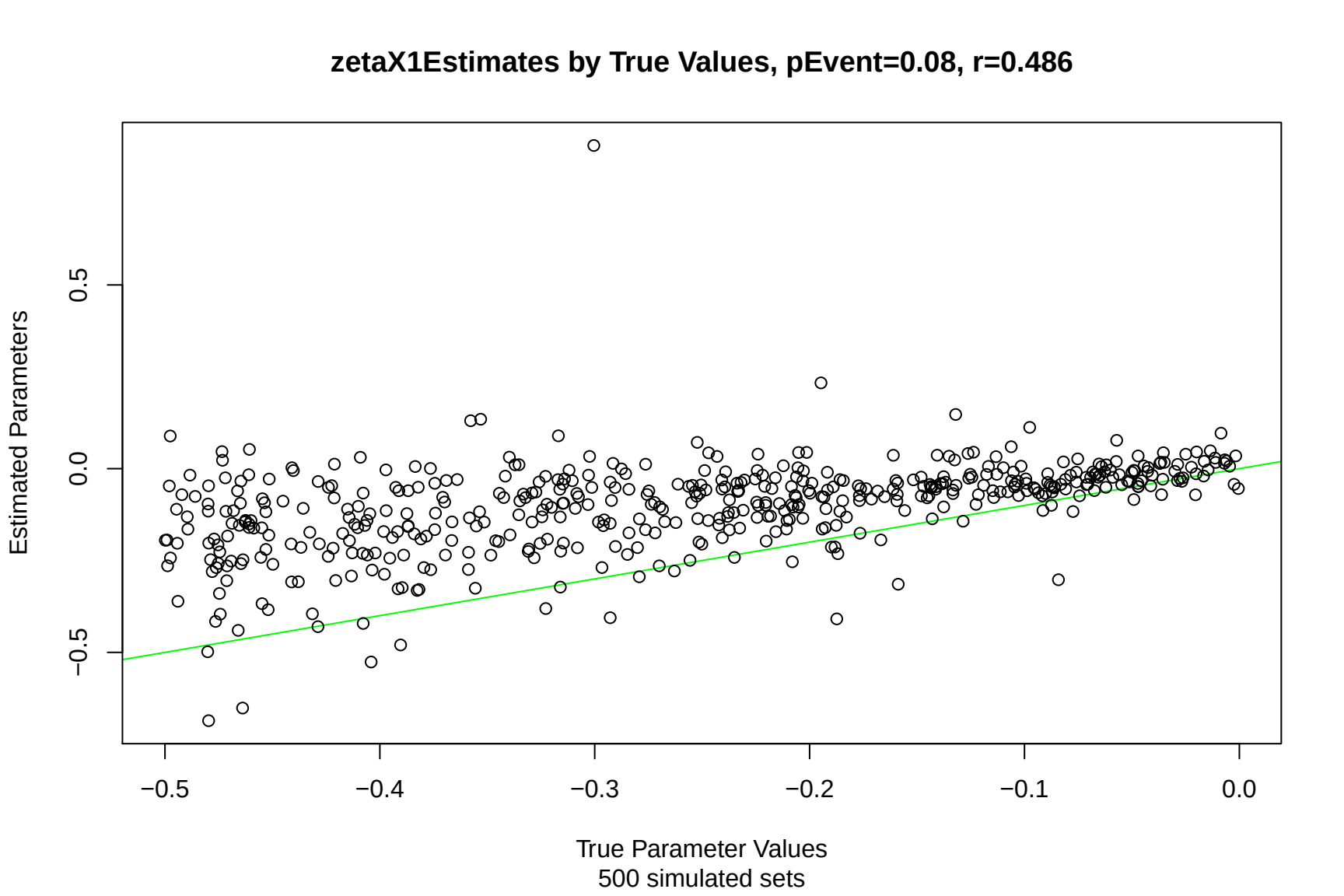

etaX1Estimates by True Values, pEvent=0.1, r=0.864
Estimated Parameters
0.0
−0.2
−0.4
−0.6
−0.8
−1.0
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

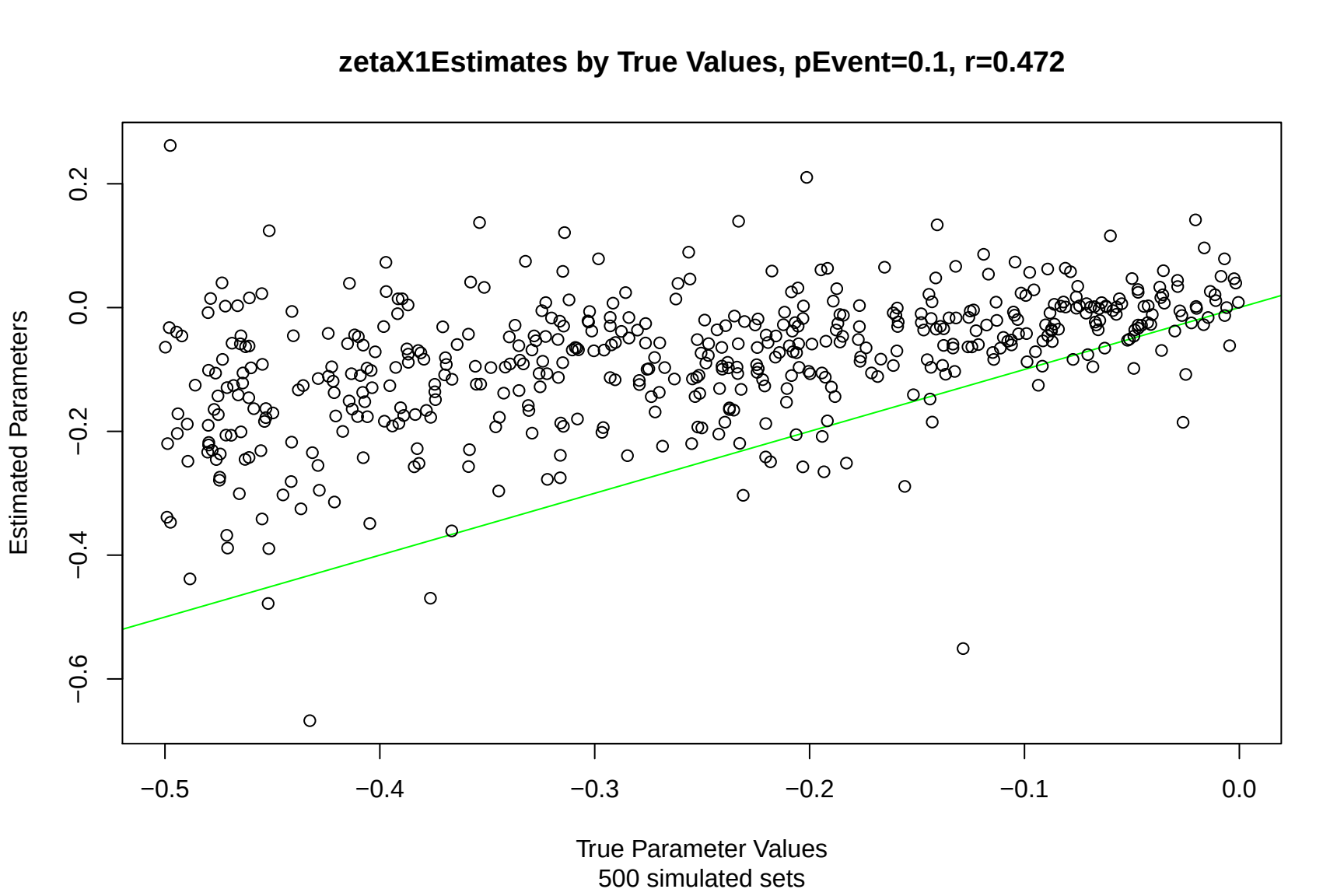

zetaX1Estimates by True Values, pEvent=0, r=0.972
Estimated Parameters
0.0
−0.2
−0.4
−0.6
−0.8
−1.0
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

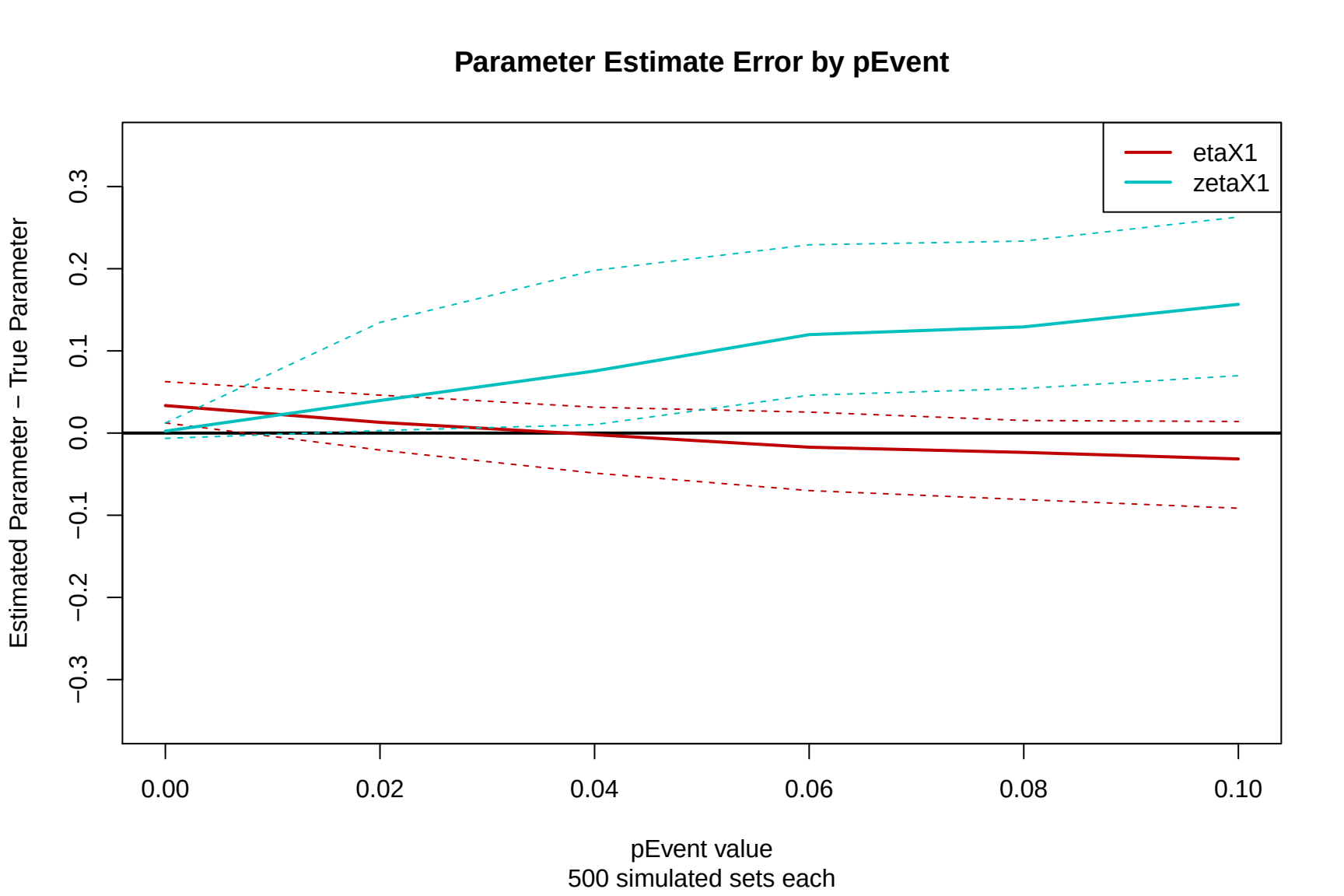

zetaX1Estimates by True Values, pEvent=0.02, r=0.623
Estimated Parameters
0.5
0.0
−0.5
−1.0
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

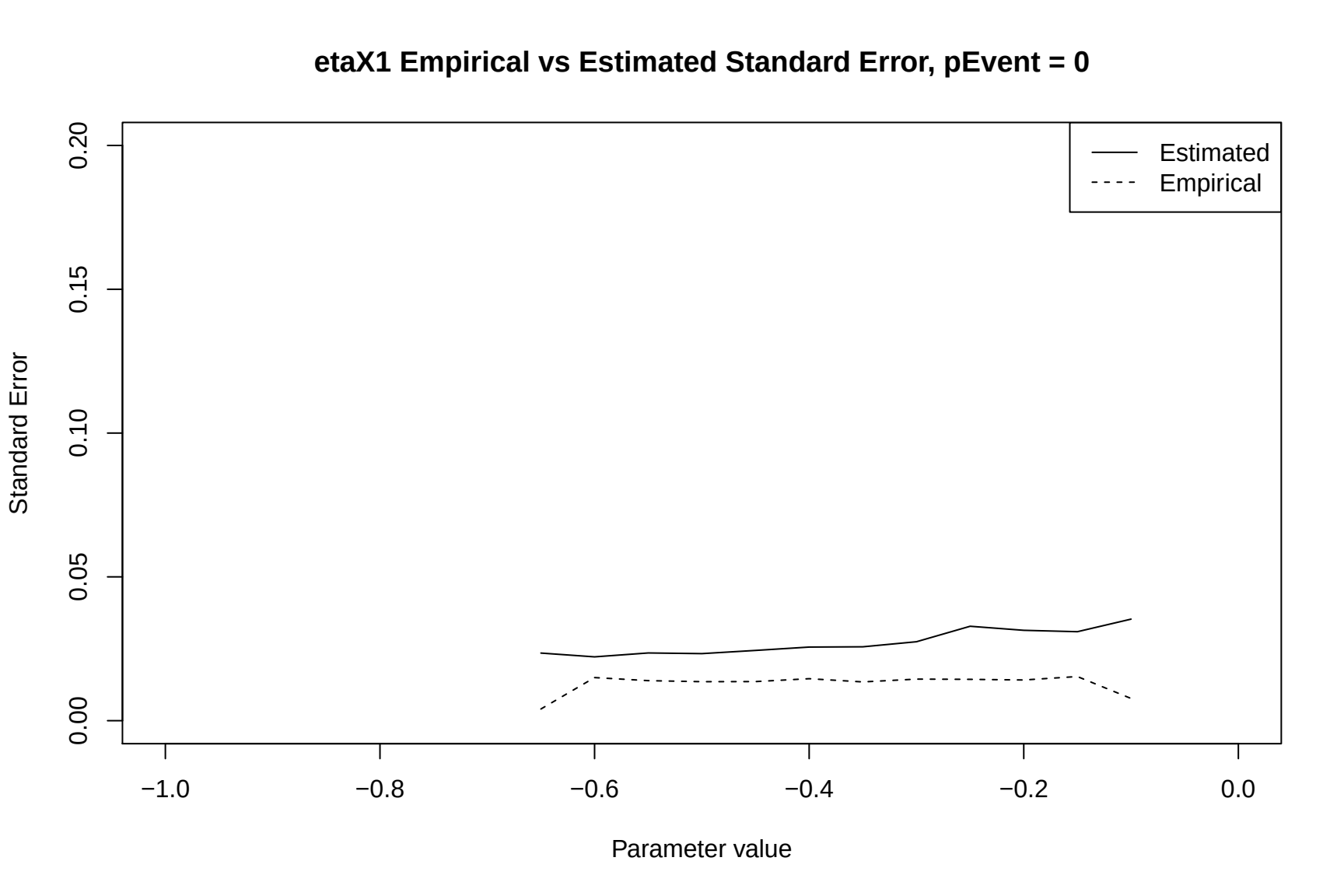

zetaX1Estimates by True Values, pEvent=0.04, r=0.486
Estimated Parameters
1.0
0.5
0.0
−0.5
−1.0
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

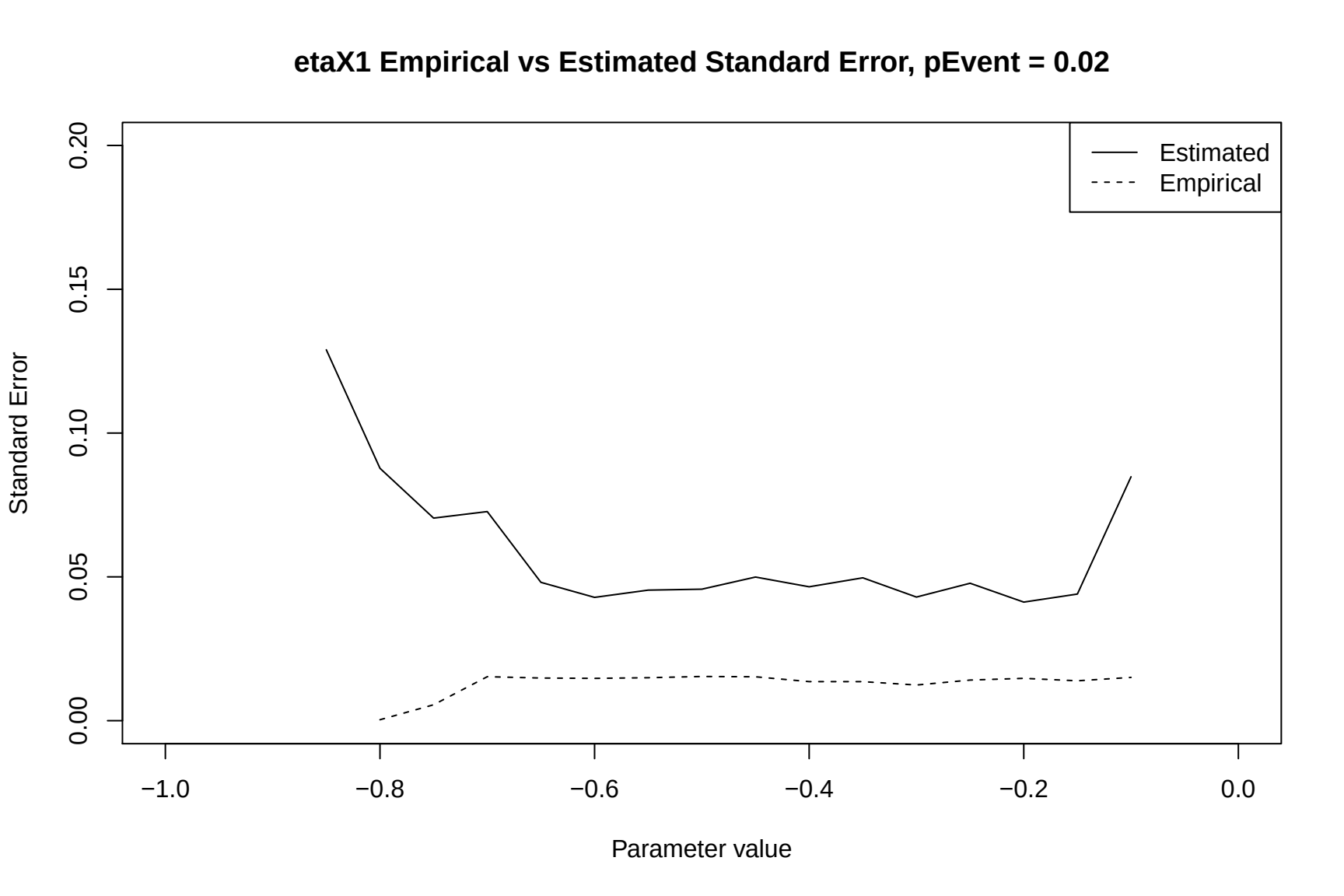

zetaX1Estimates by True Values, pEvent=0.06, r=0.446
Estimated Parameters
0.5
0.0
−0.5
−1.0
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

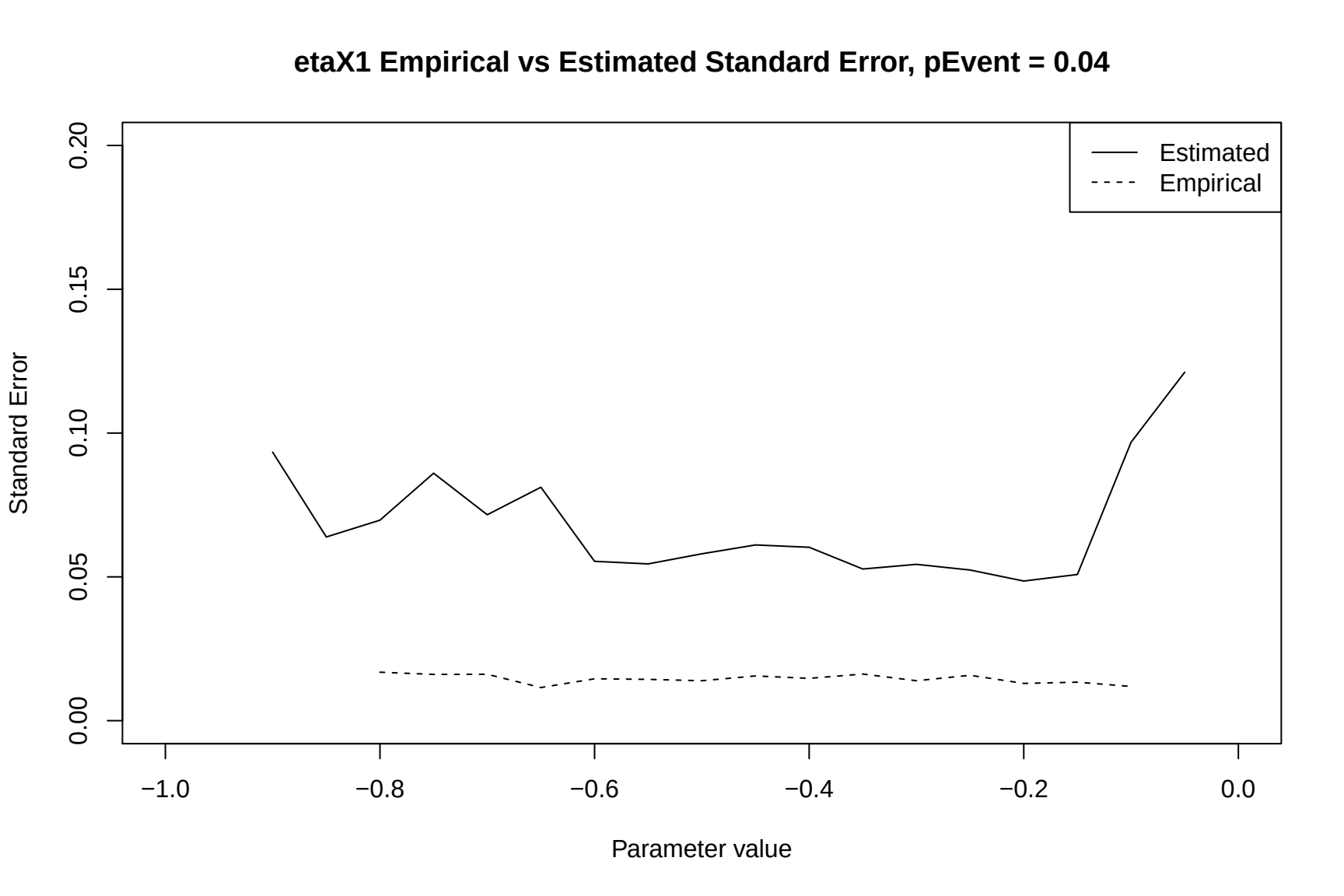

zetaX1Estimates by True Values, pEvent=0.08, r=0.486
Estimated Parameters
0.5
0.0
−0.5
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

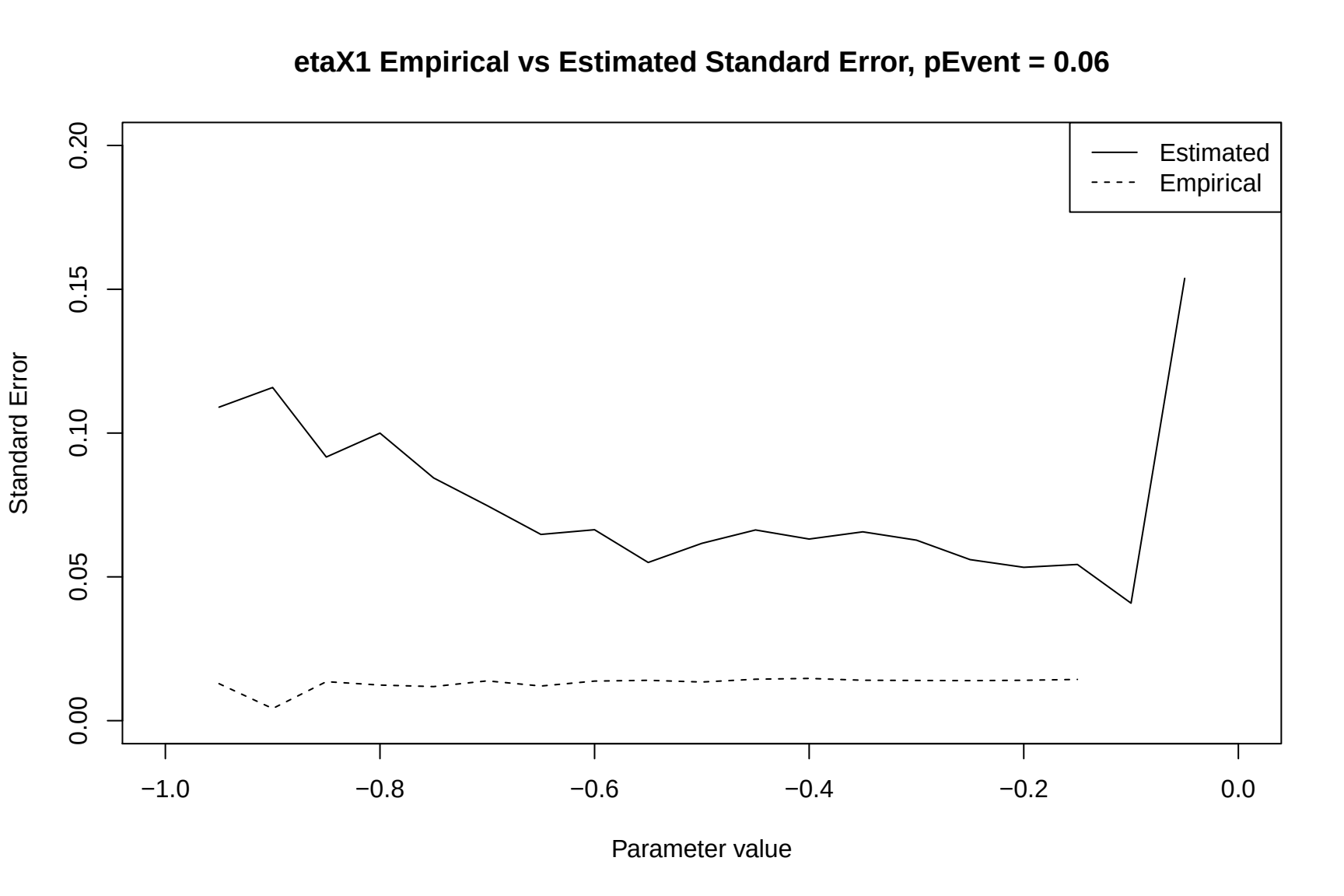

zetaX1Estimates by True Values, pEvent=0.1, r=0.472
Estimated Parameters
0.2
0.0
−0.2
−0.4
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

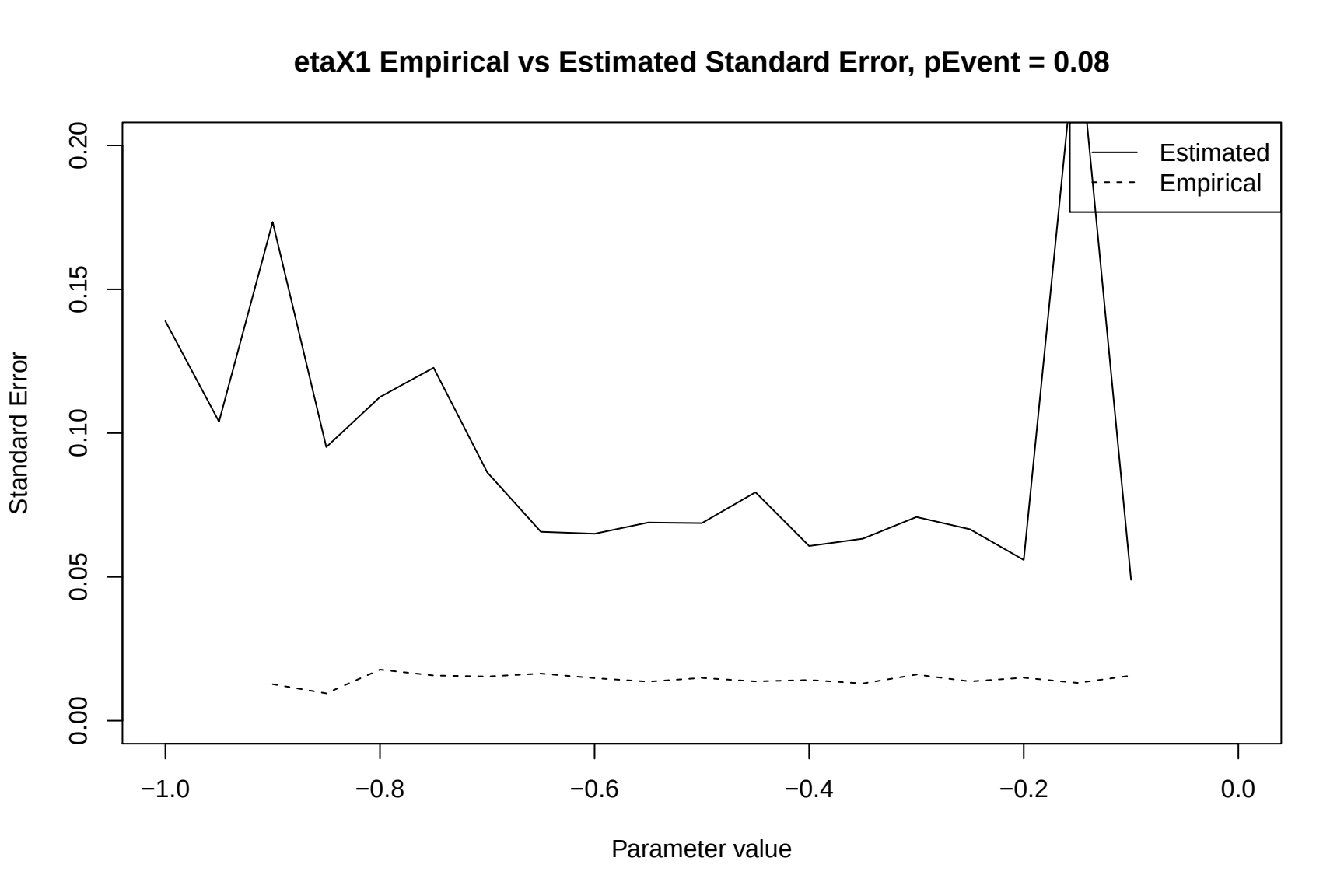

Parameter Estimate Error by pEvent
etaX1
zetaX1
Estimated Parameter − True Parameter
0.3
0.2
0.1
0.0
−0.1
−0.2
−0.3
0.00
0.02
0.04
0.06
0.08
0.10
pEvent value
500 simulated sets each

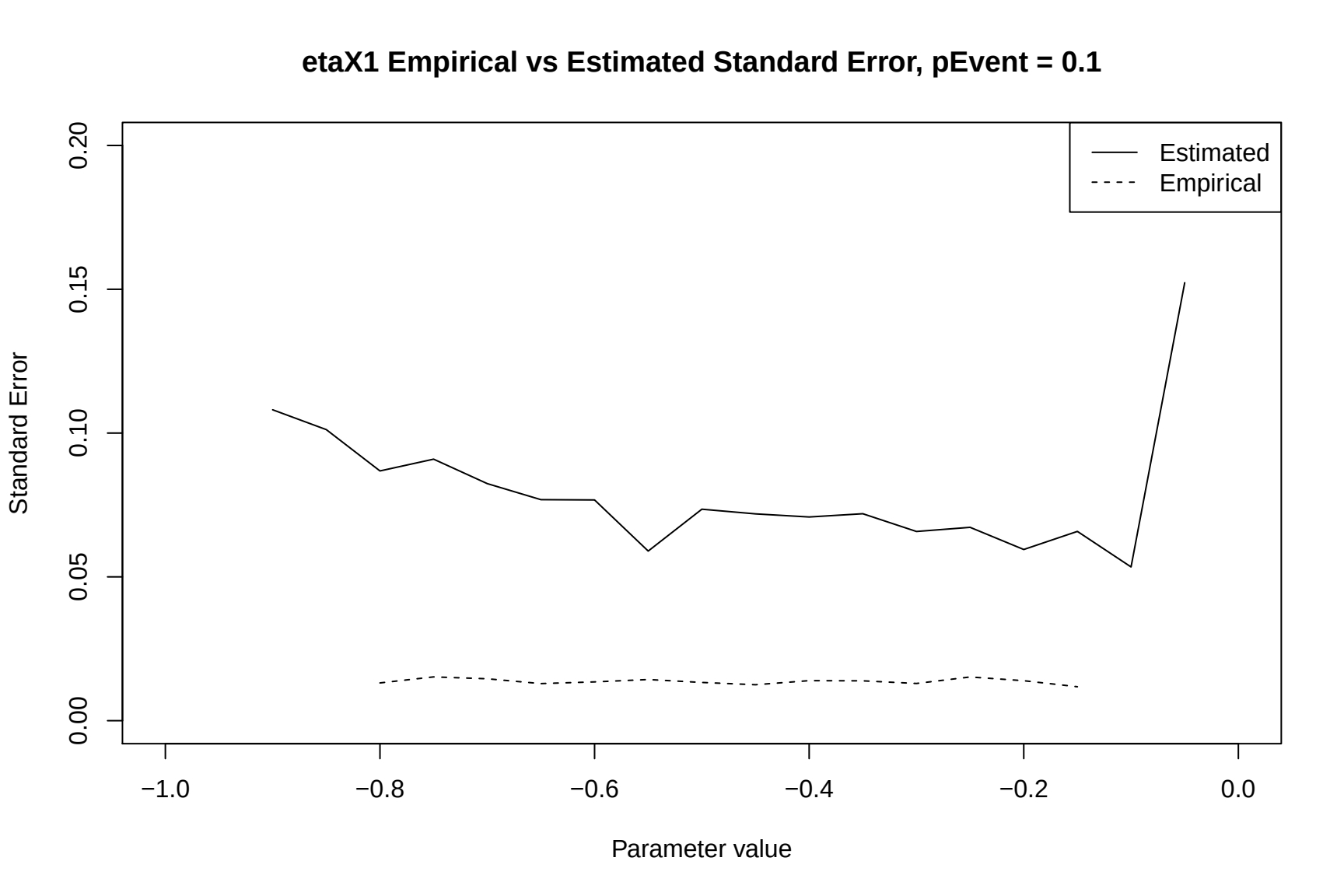

etaX1 Empirical vs Estimated Standard Error, pEvent = 0
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

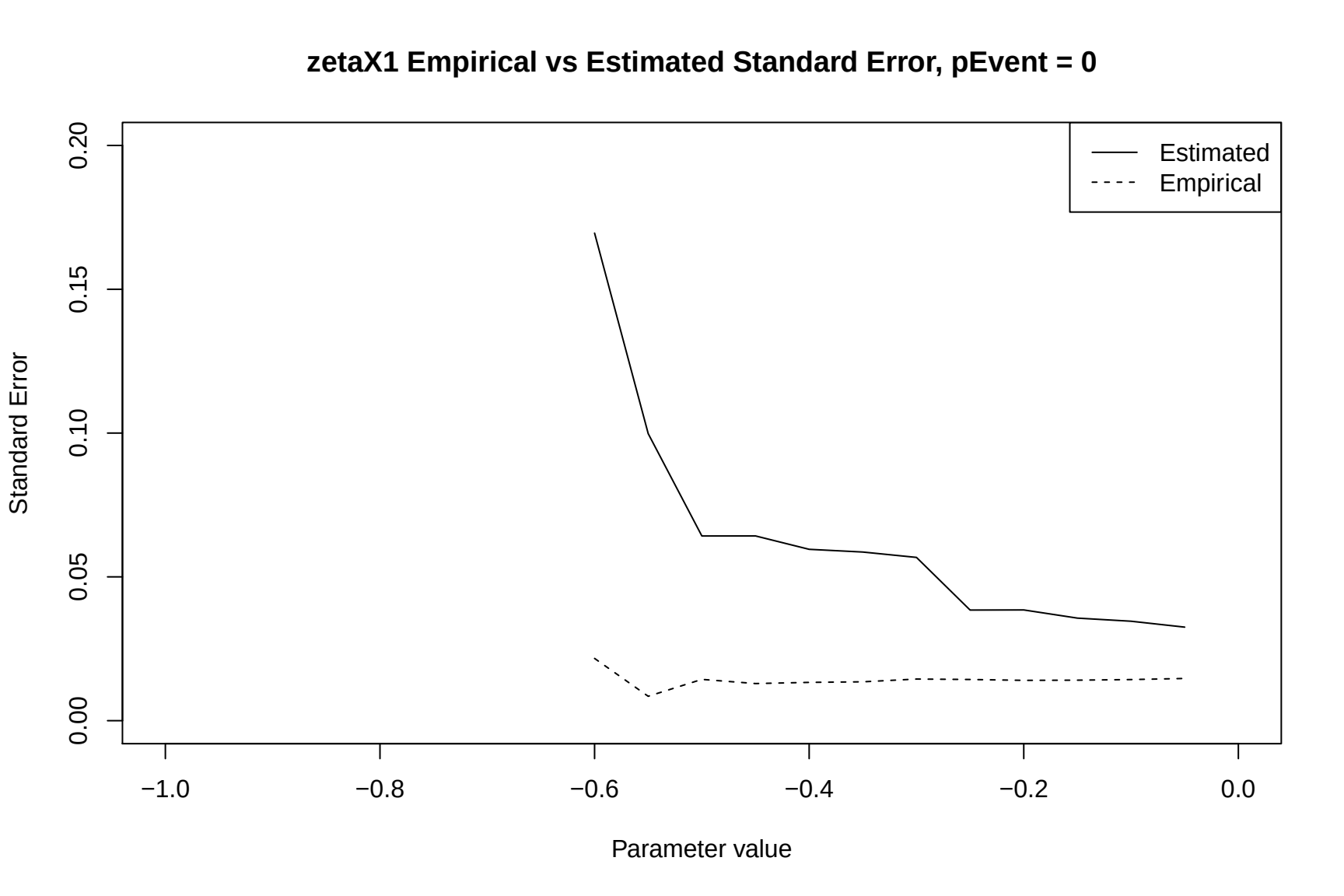

etaX1 Empirical vs Estimated Standard Error, pEvent = 0.02
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

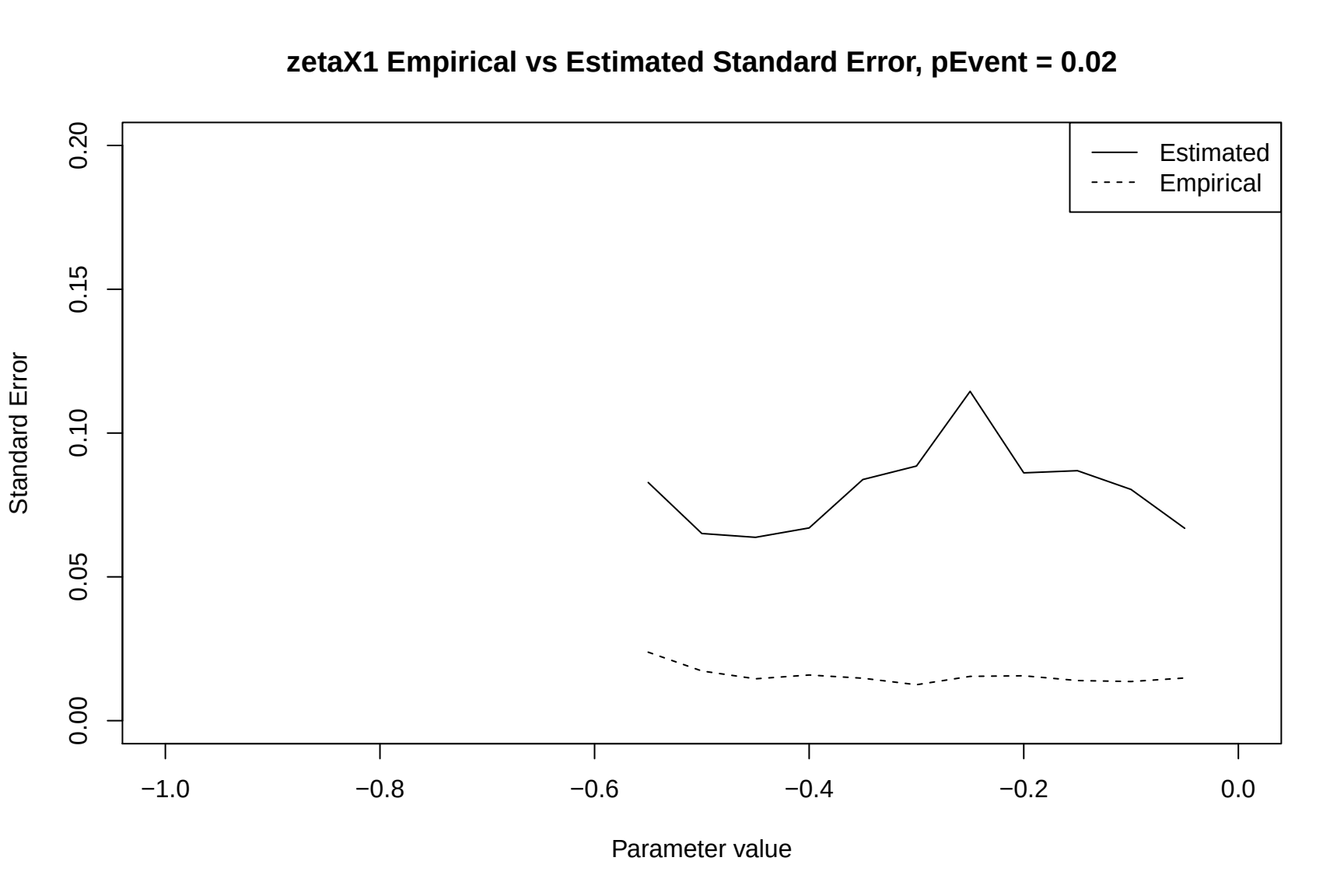

etaX1 Empirical vs Estimated Standard Error, pEvent = 0.04
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

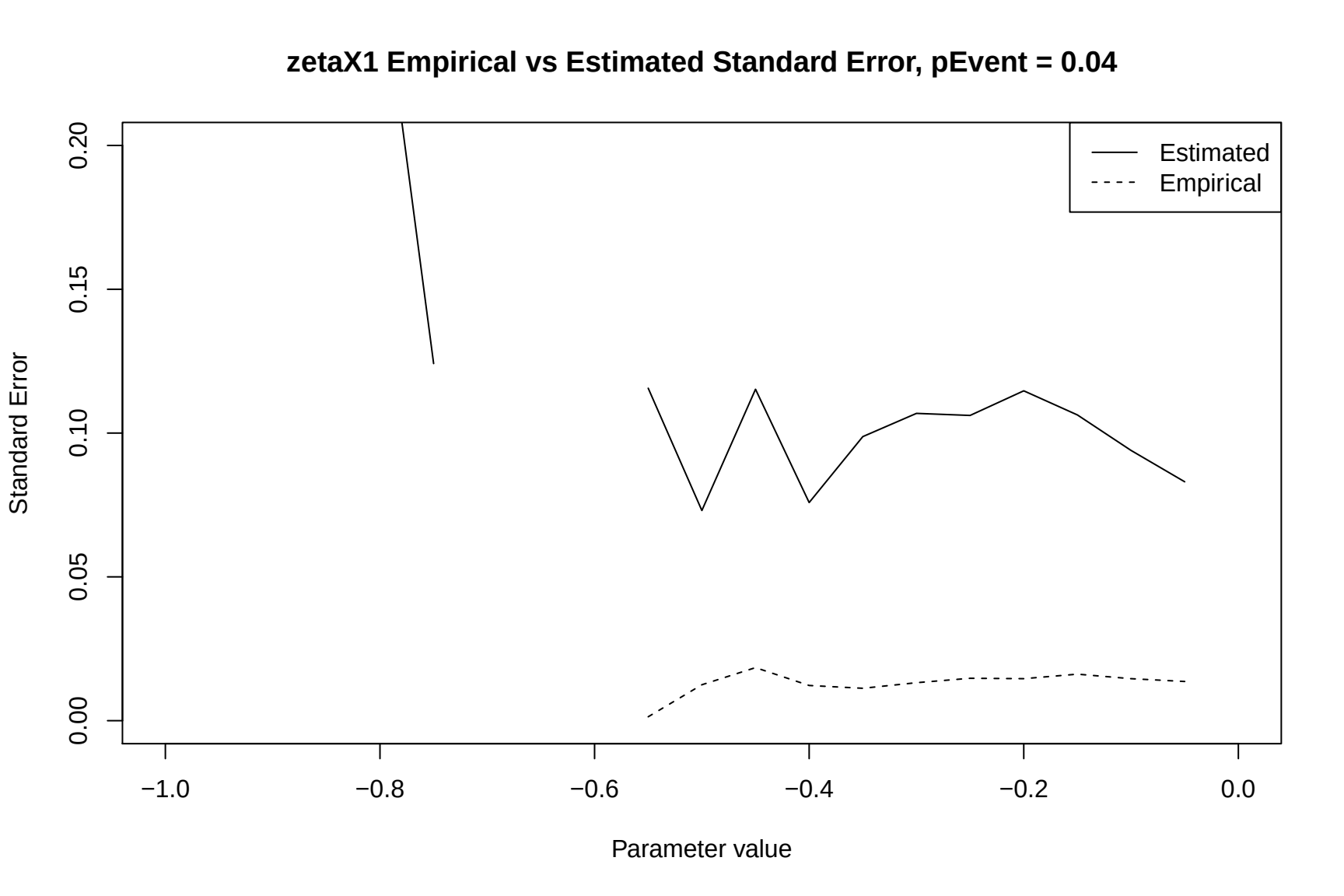

etaX1 Empirical vs Estimated Standard Error, pEvent = 0.06
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

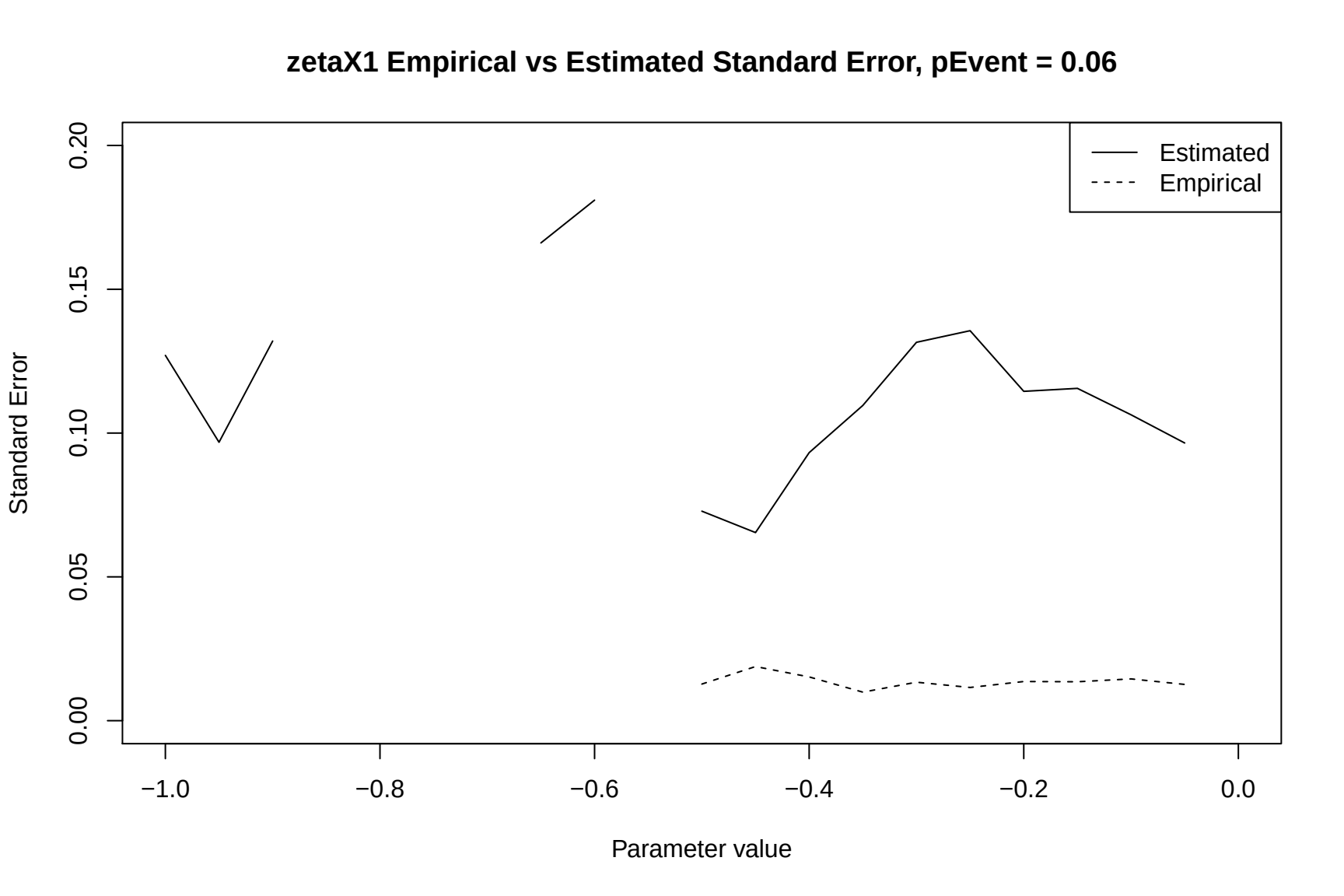

etaX1 Empirical vs Estimated Standard Error, pEvent = 0.08
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

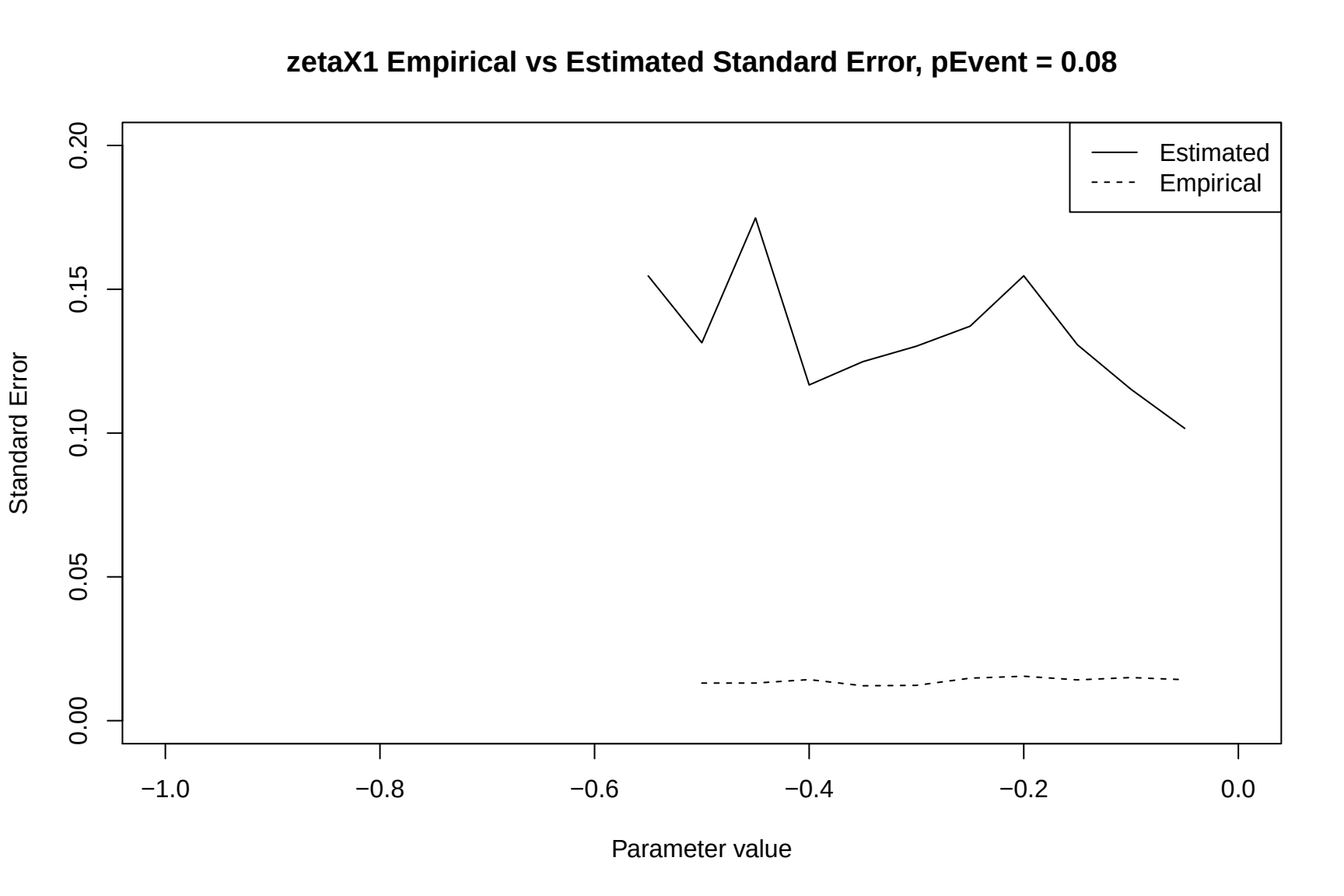

etaX1 Empirical vs Estimated Standard Error, pEvent = 0.1
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

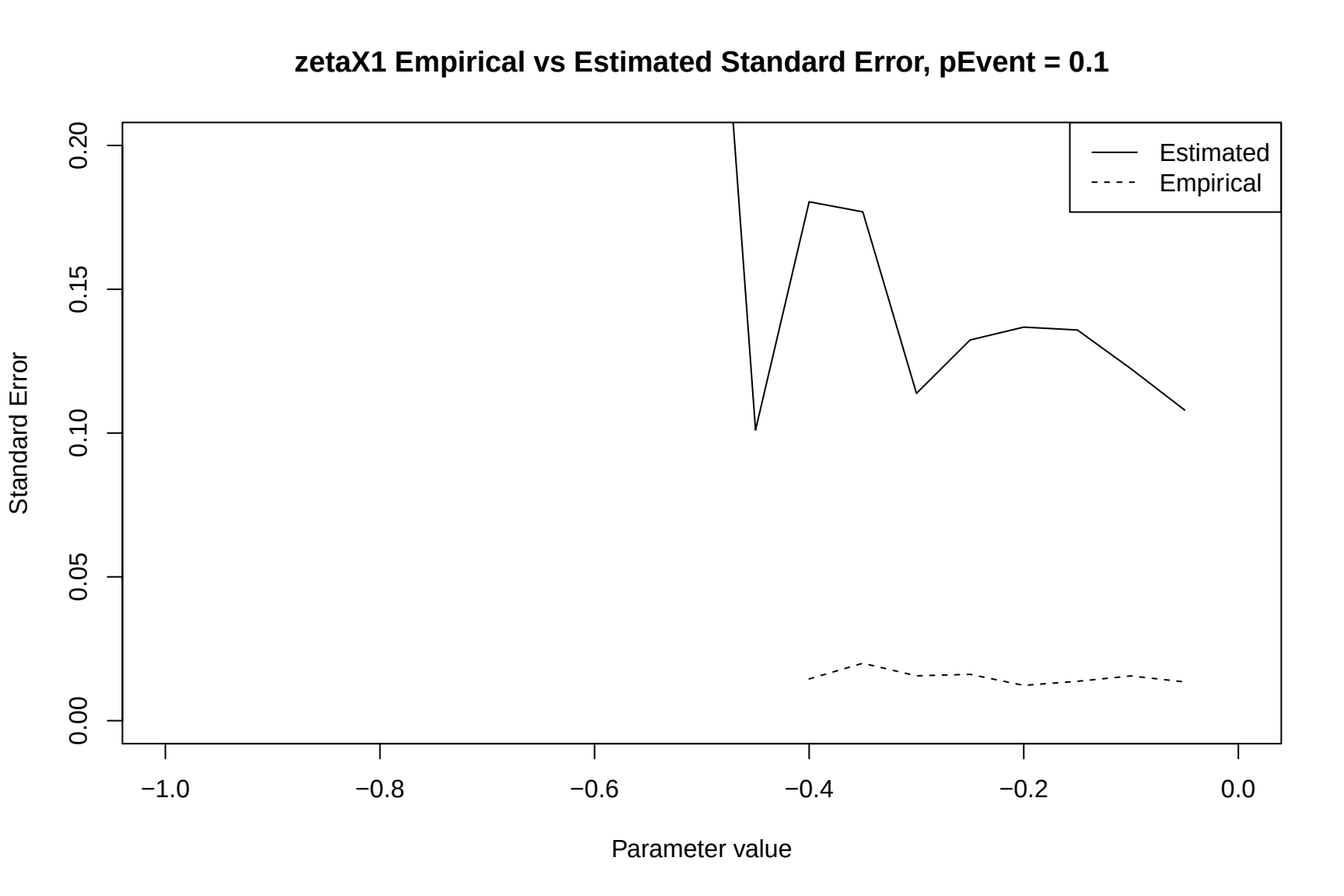

zetaX1 Empirical vs Estimated Standard Error, pEvent = 0
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

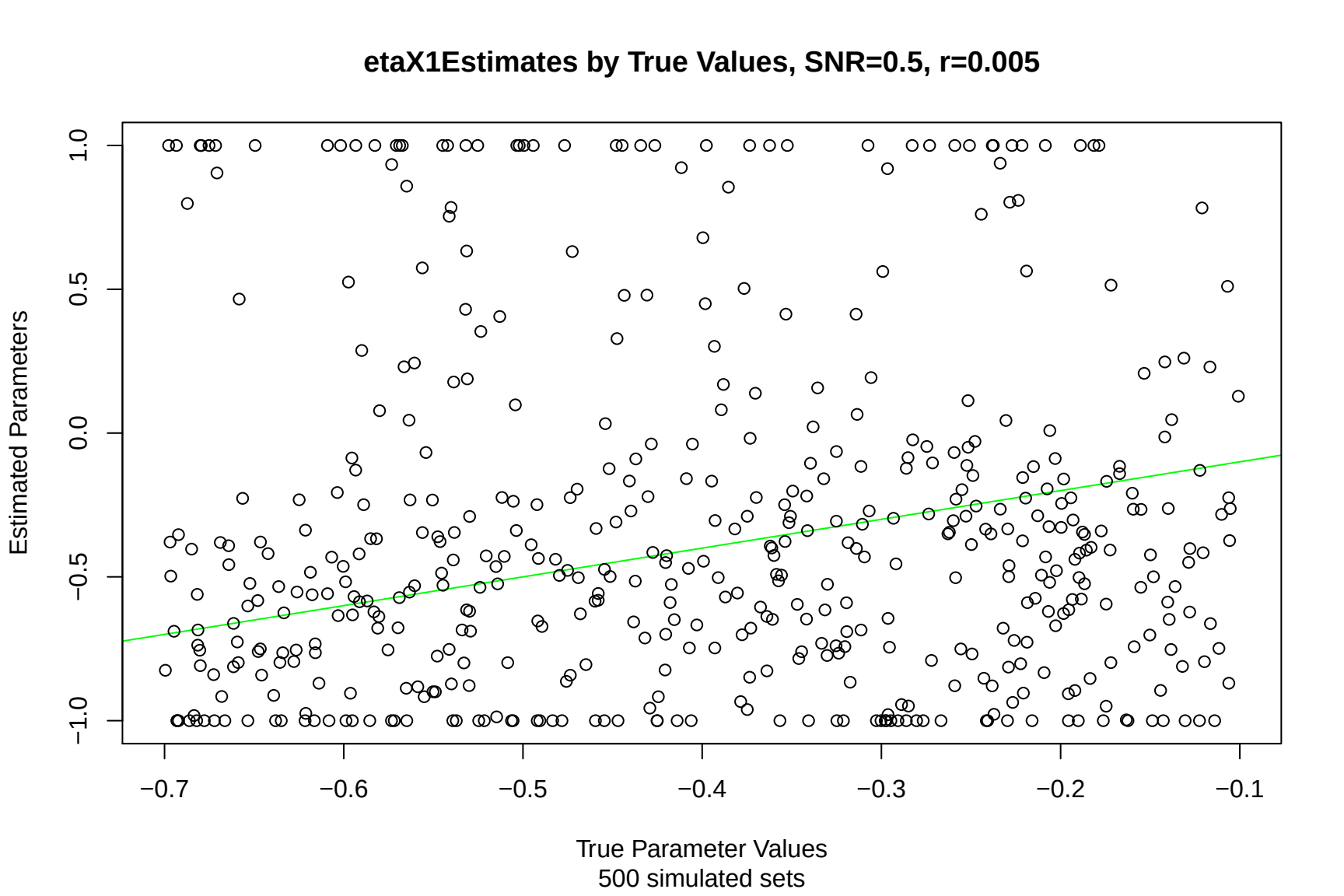

zetaX1 Empirical vs Estimated Standard Error, pEvent = 0.02
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

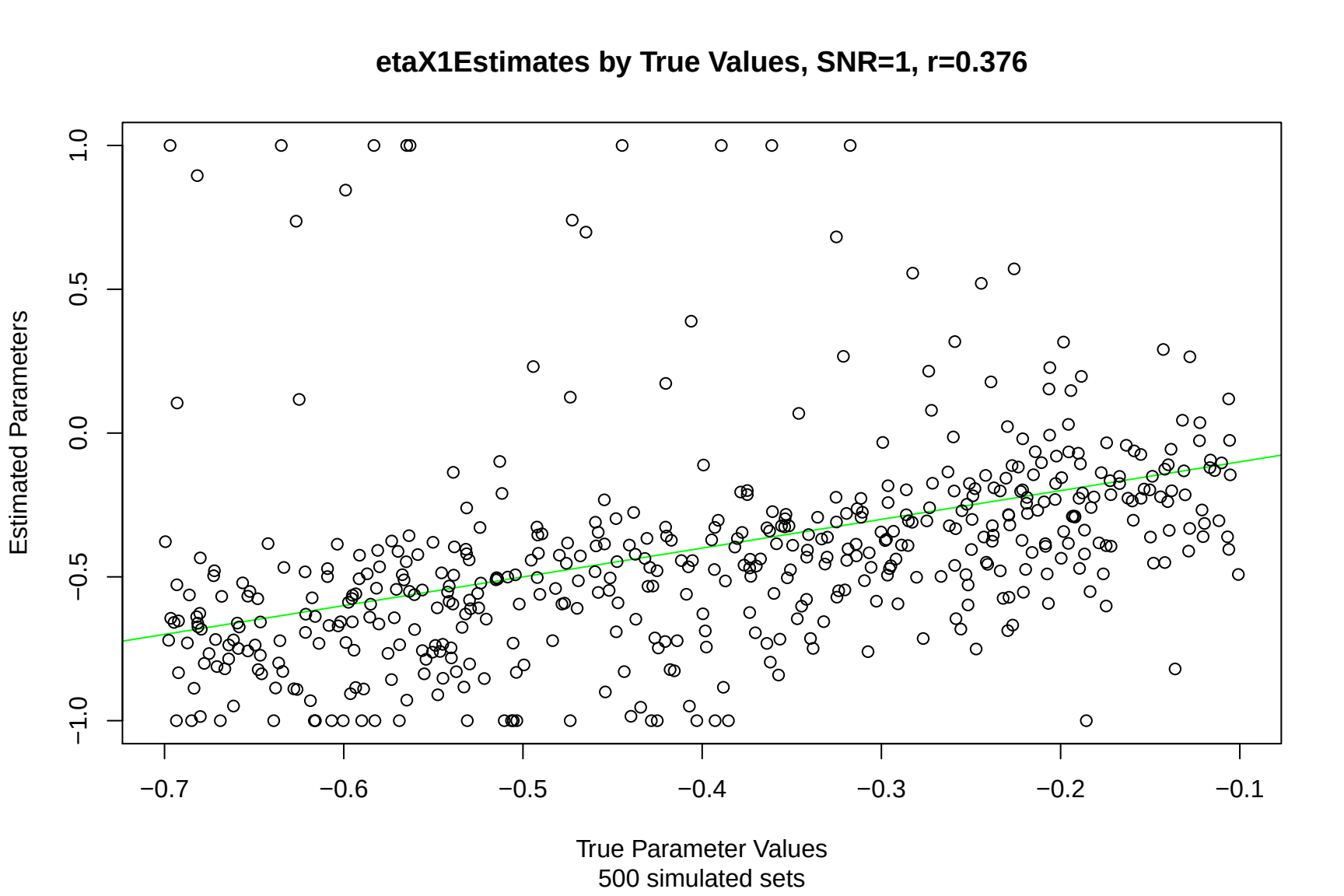

zetaX1 Empirical vs Estimated Standard Error, pEvent = 0.04
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

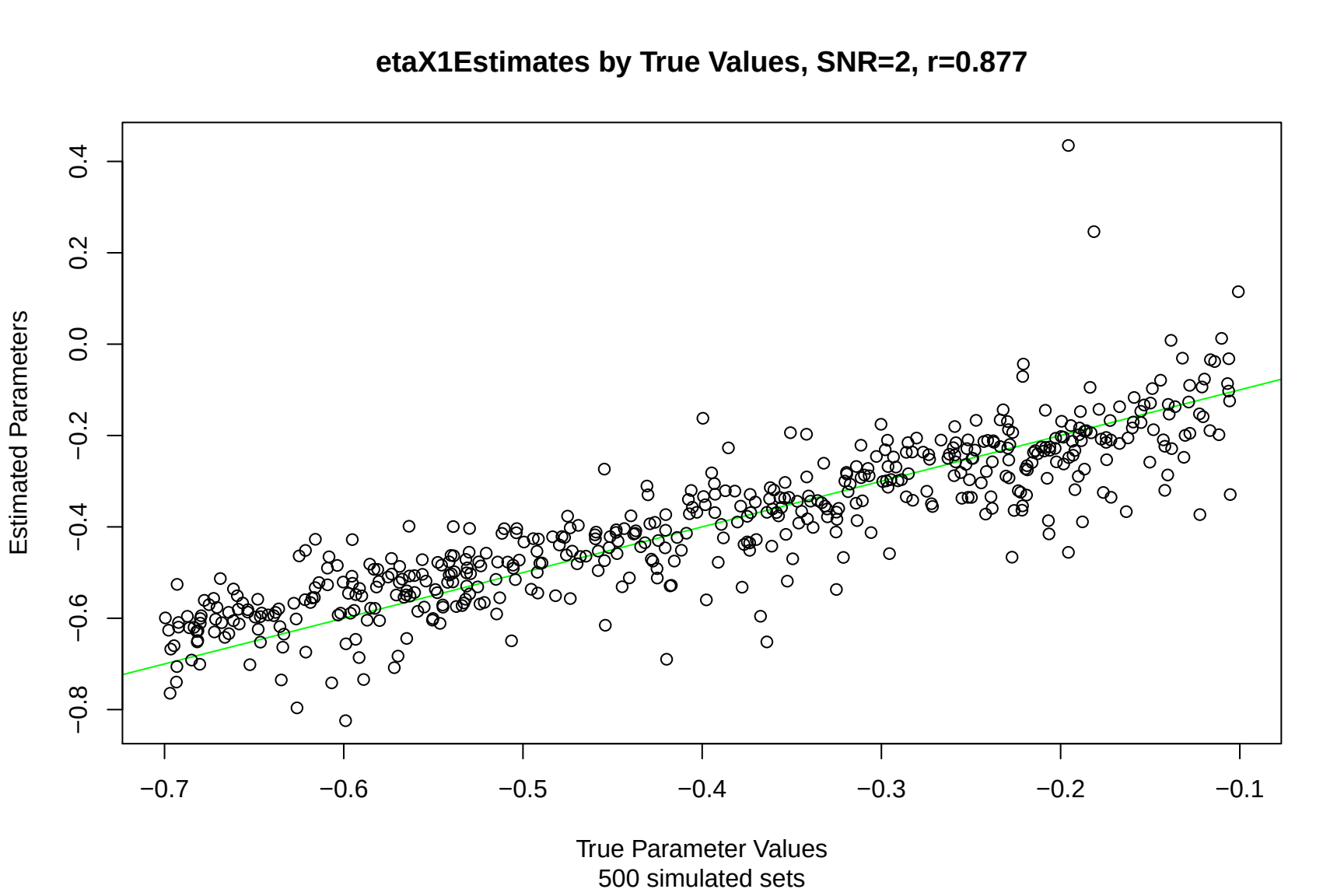

zetaX1 Empirical vs Estimated Standard Error, pEvent = 0.06
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

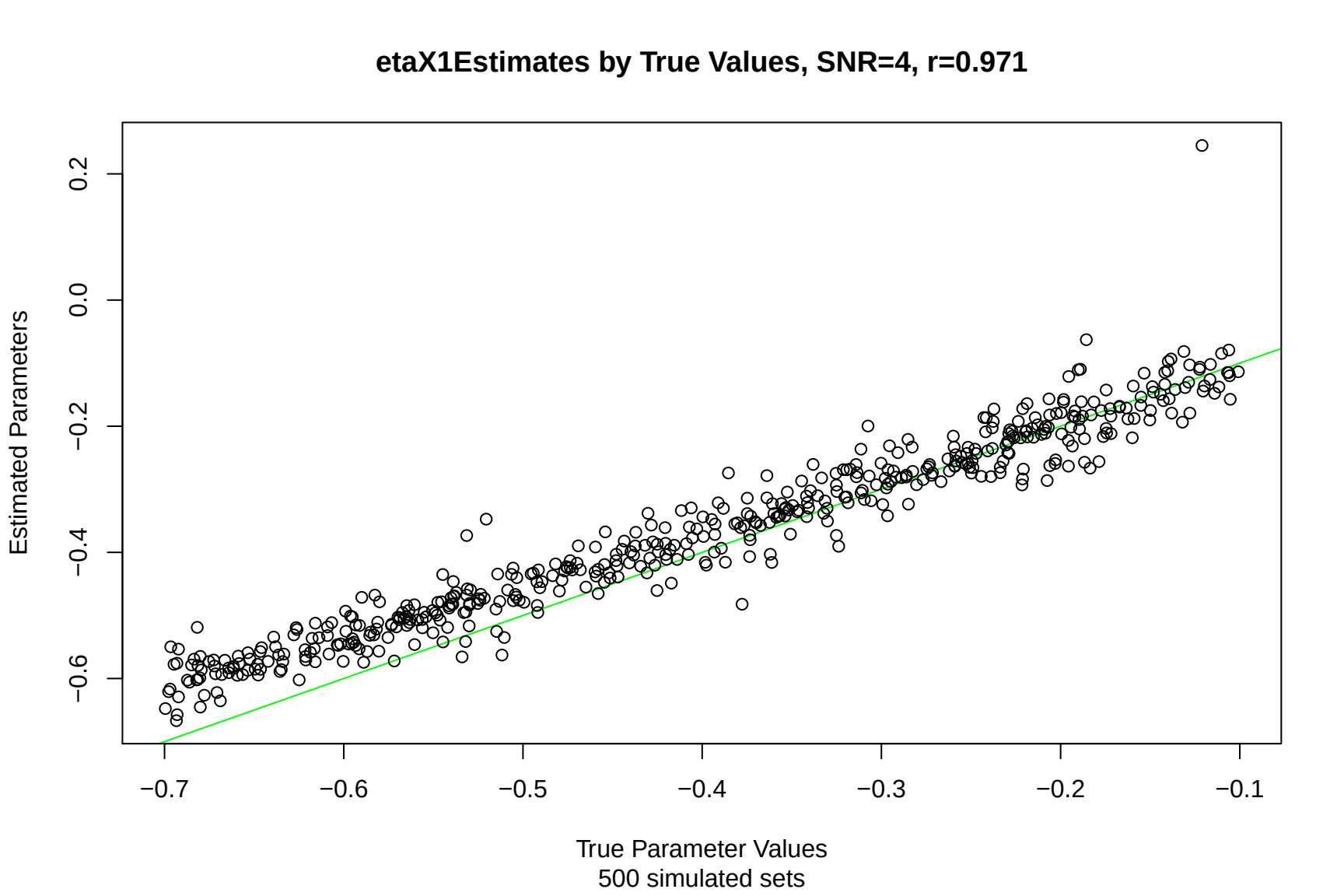

zetaX1 Empirical vs Estimated Standard Error, pEvent = 0.08
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

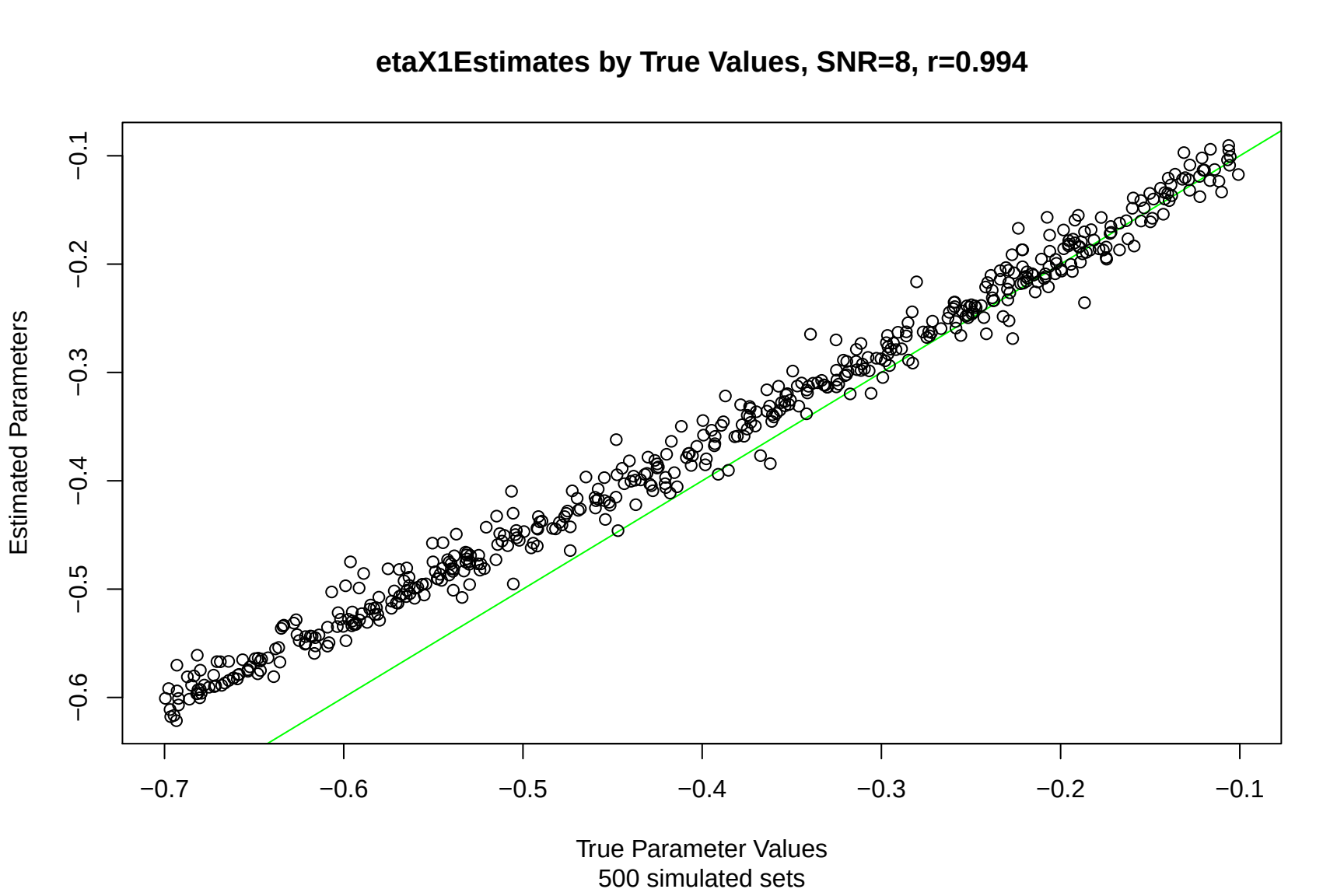

zetaX1 Empirical vs Estimated Standard Error, pEvent = 0.1
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

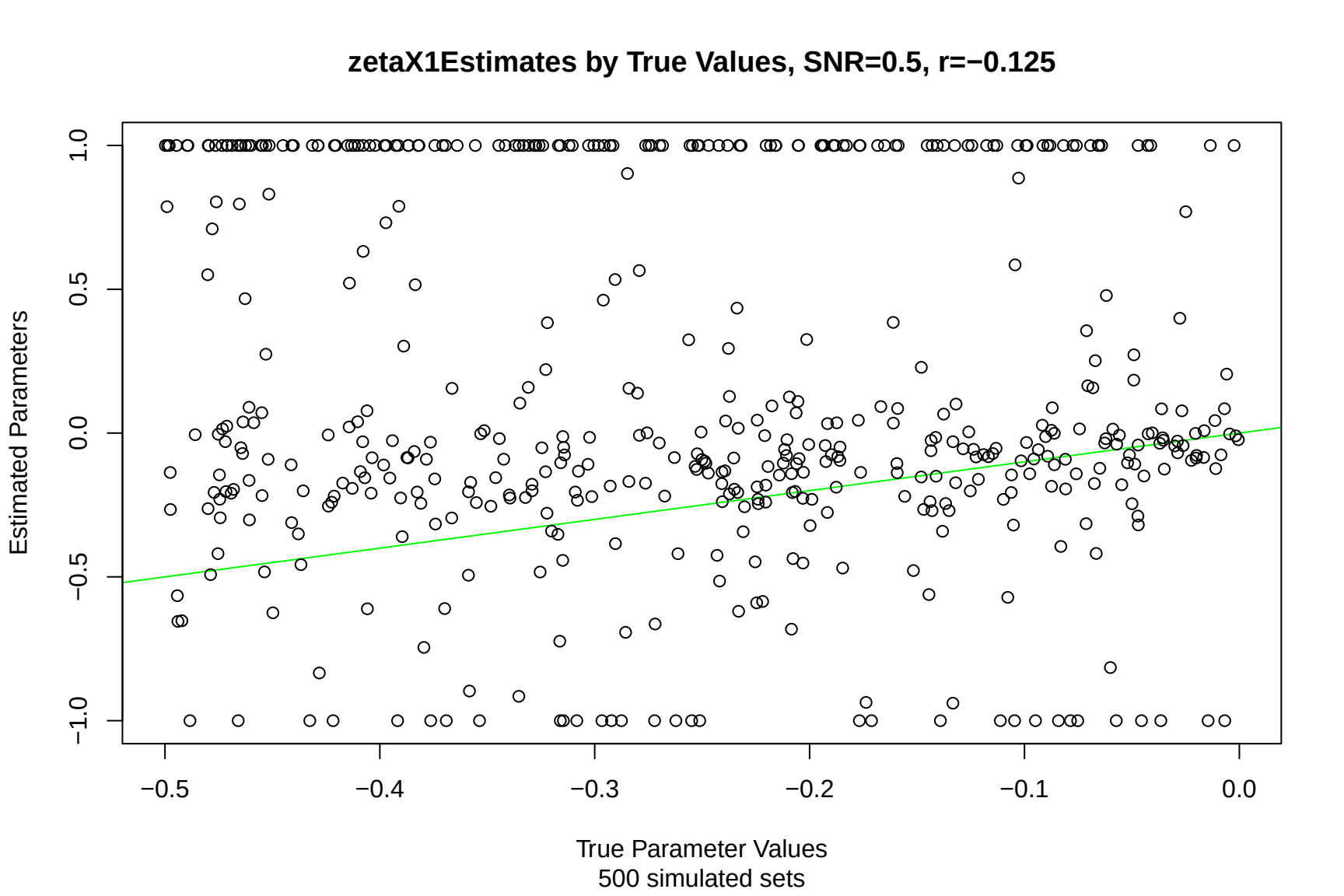

etaX1Estimates by True Values, SNR=0.5, r=0.005
Estimated Parameters
1.0
0.5
0.0
−0.5
−1.0
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

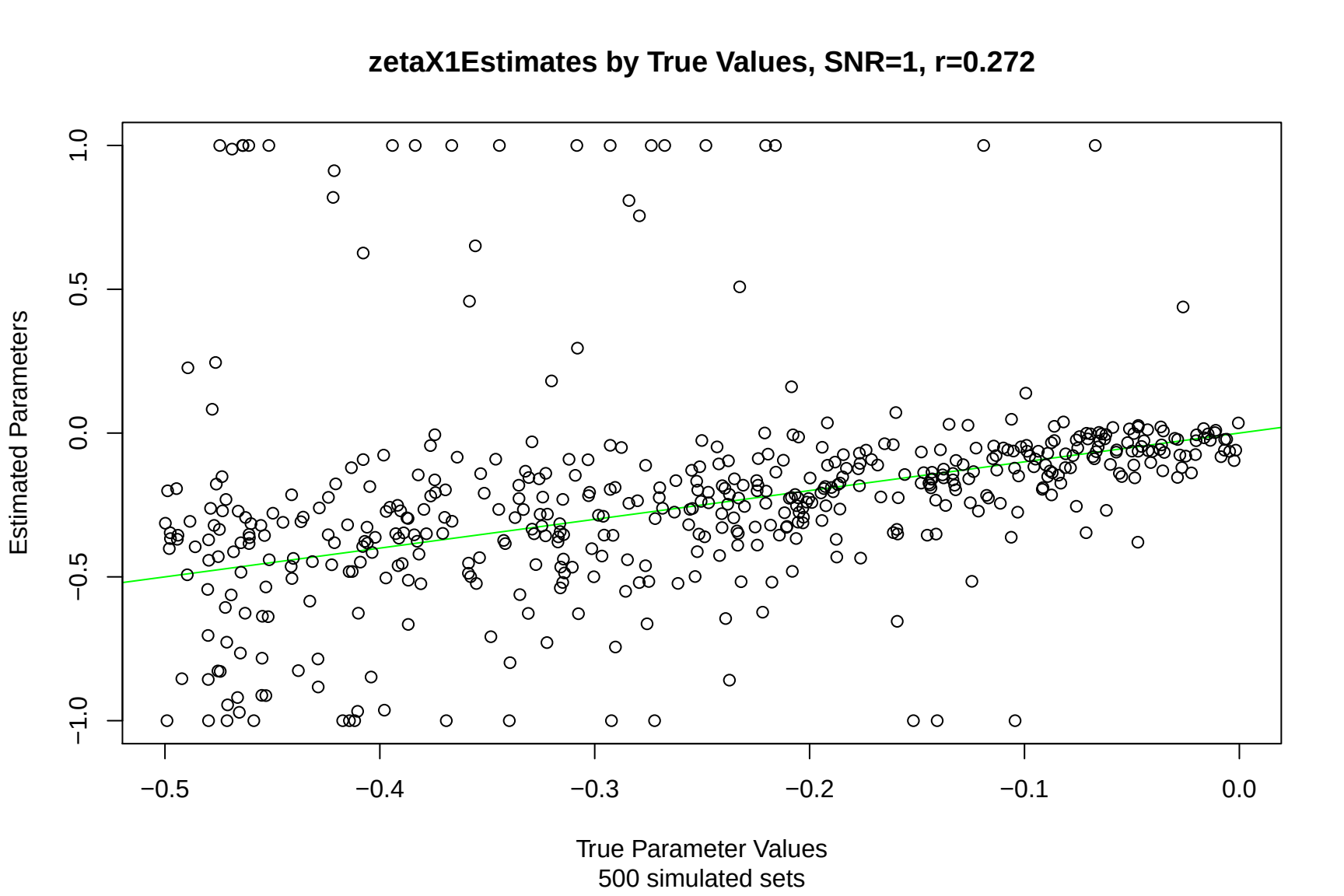

etaX1Estimates by True Values, SNR=1, r=0.376
Estimated Parameters
1.0
0.5
0.0
−0.5
−1.0
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

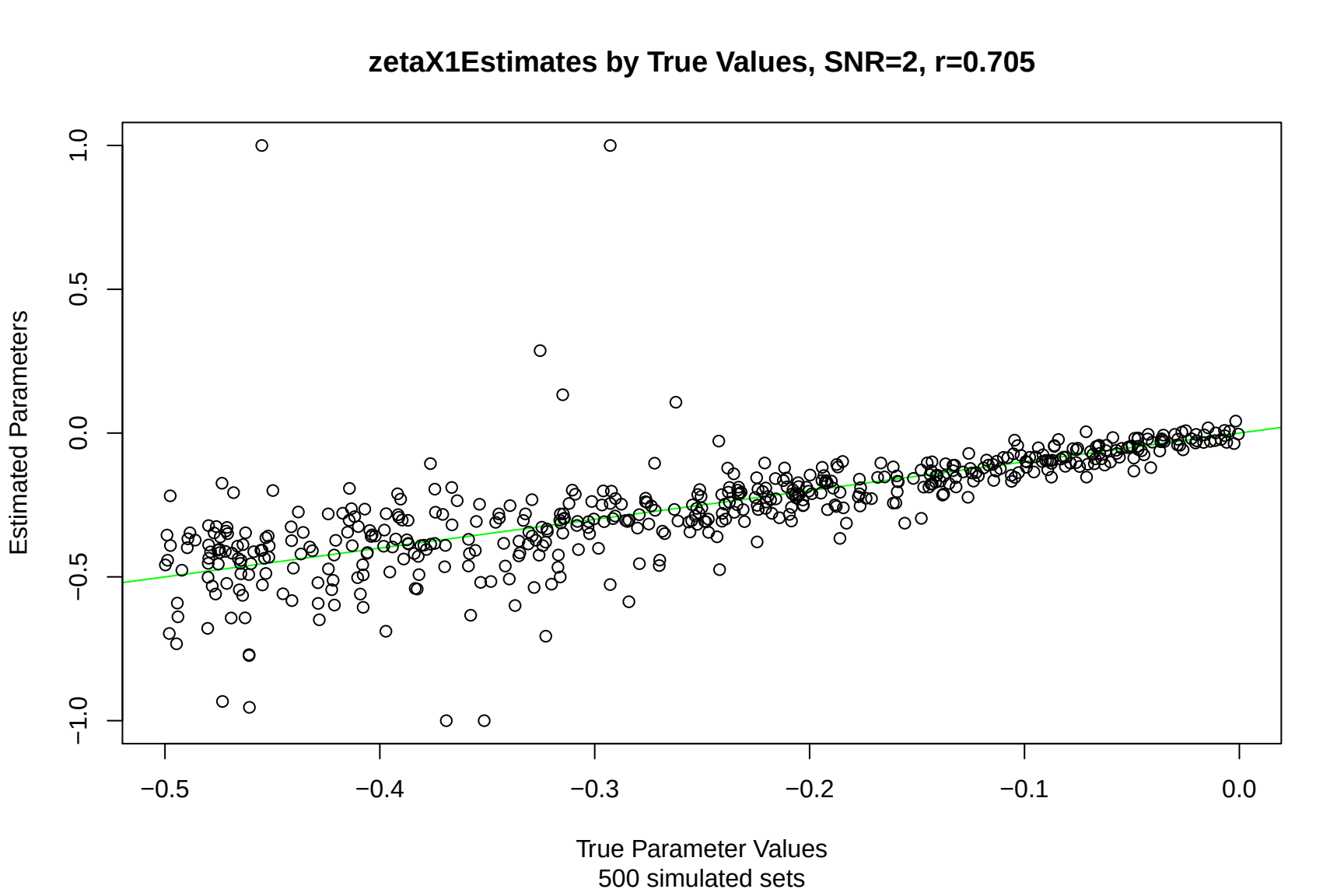

etaX1Estimates by True Values, SNR=2, r=0.877
Estimated Parameters
0.4
0.2
0.0
−0.2
−0.4
−0.6
−0.8
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

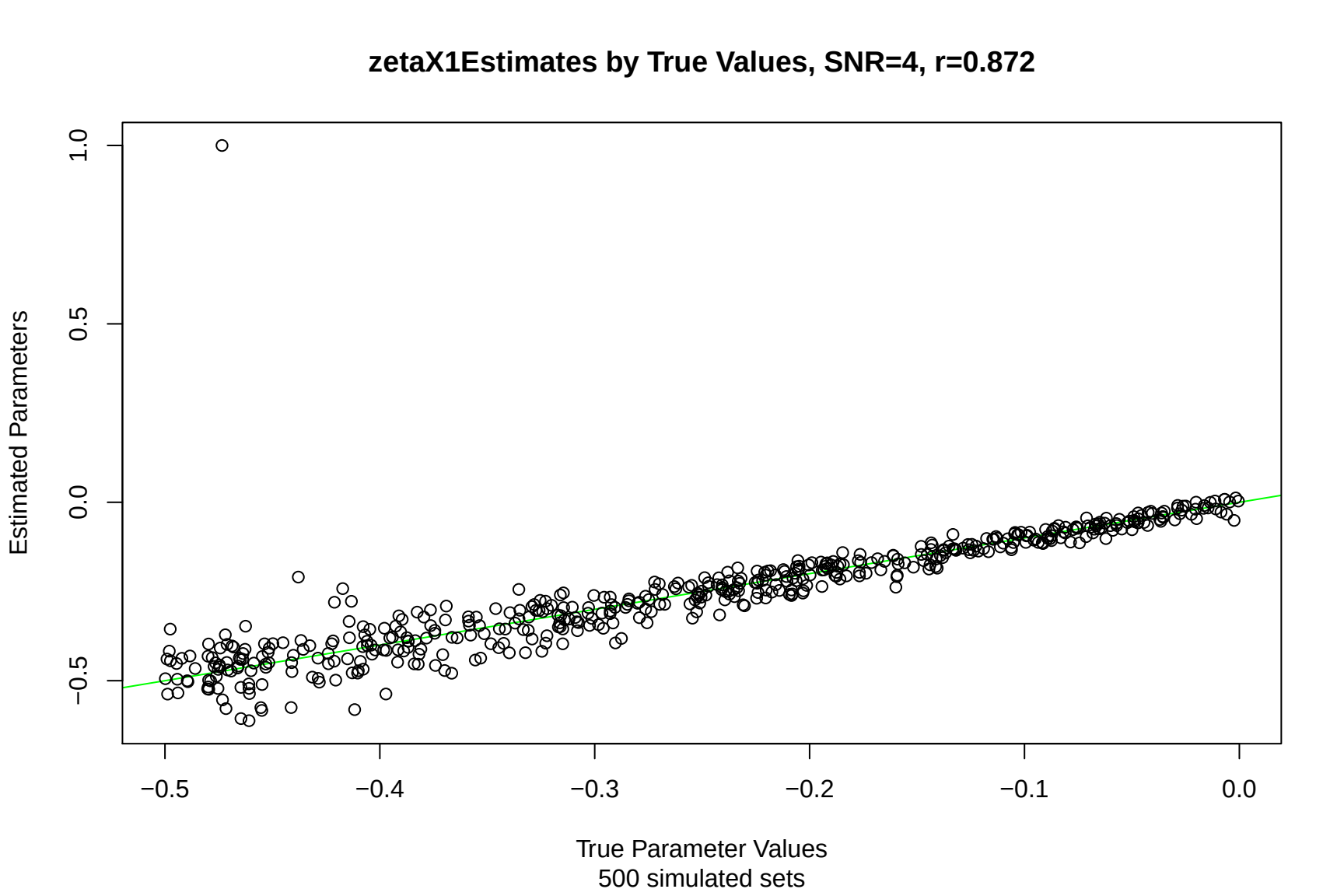

etaX1Estimates by True Values, SNR=4, r=0.971
Estimated Parameters
0.2
0.0
−0.2
−0.4
−0.6
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

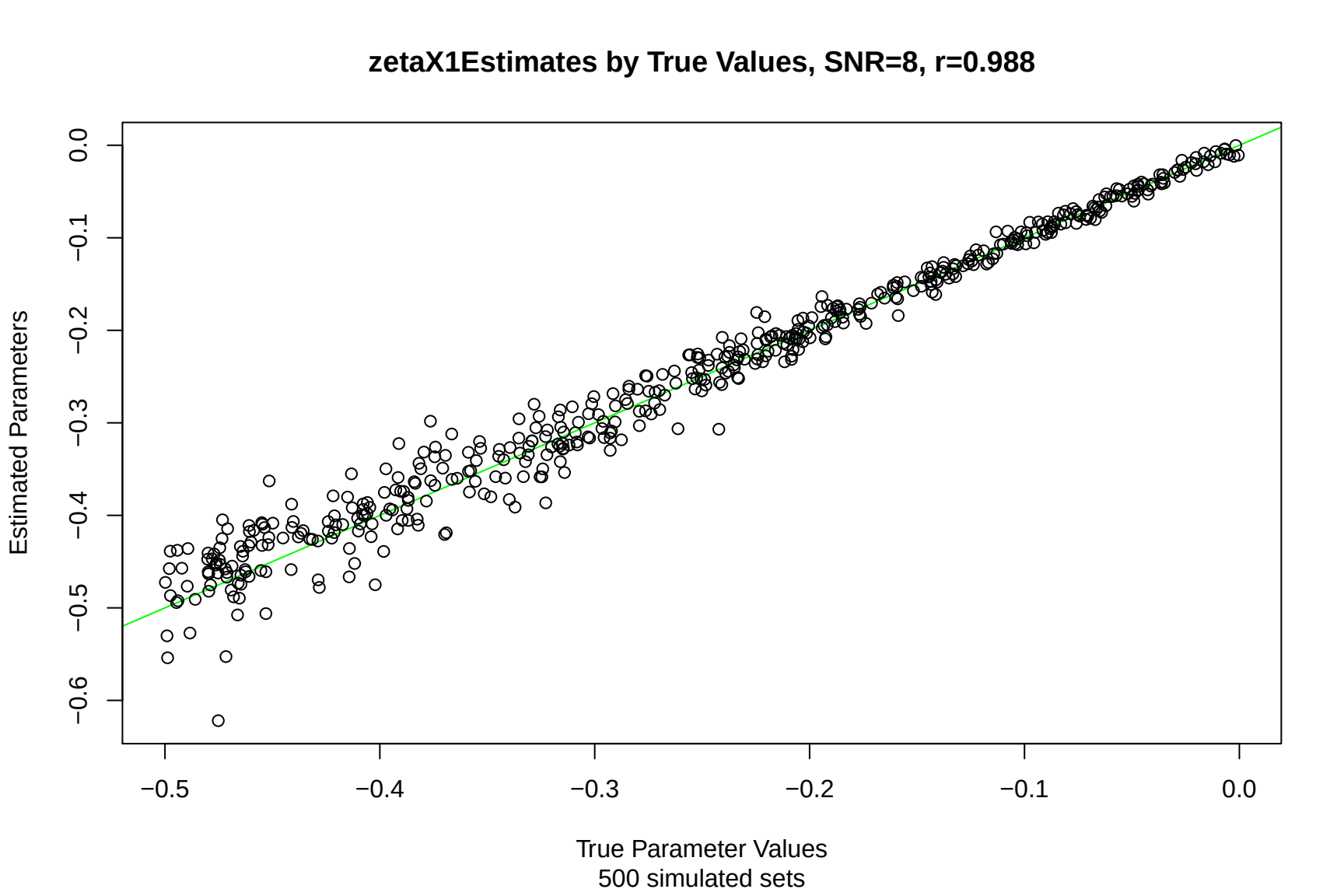

etaX1Estimates by True Values, SNR=8, r=0.994
Estimated Parameters
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

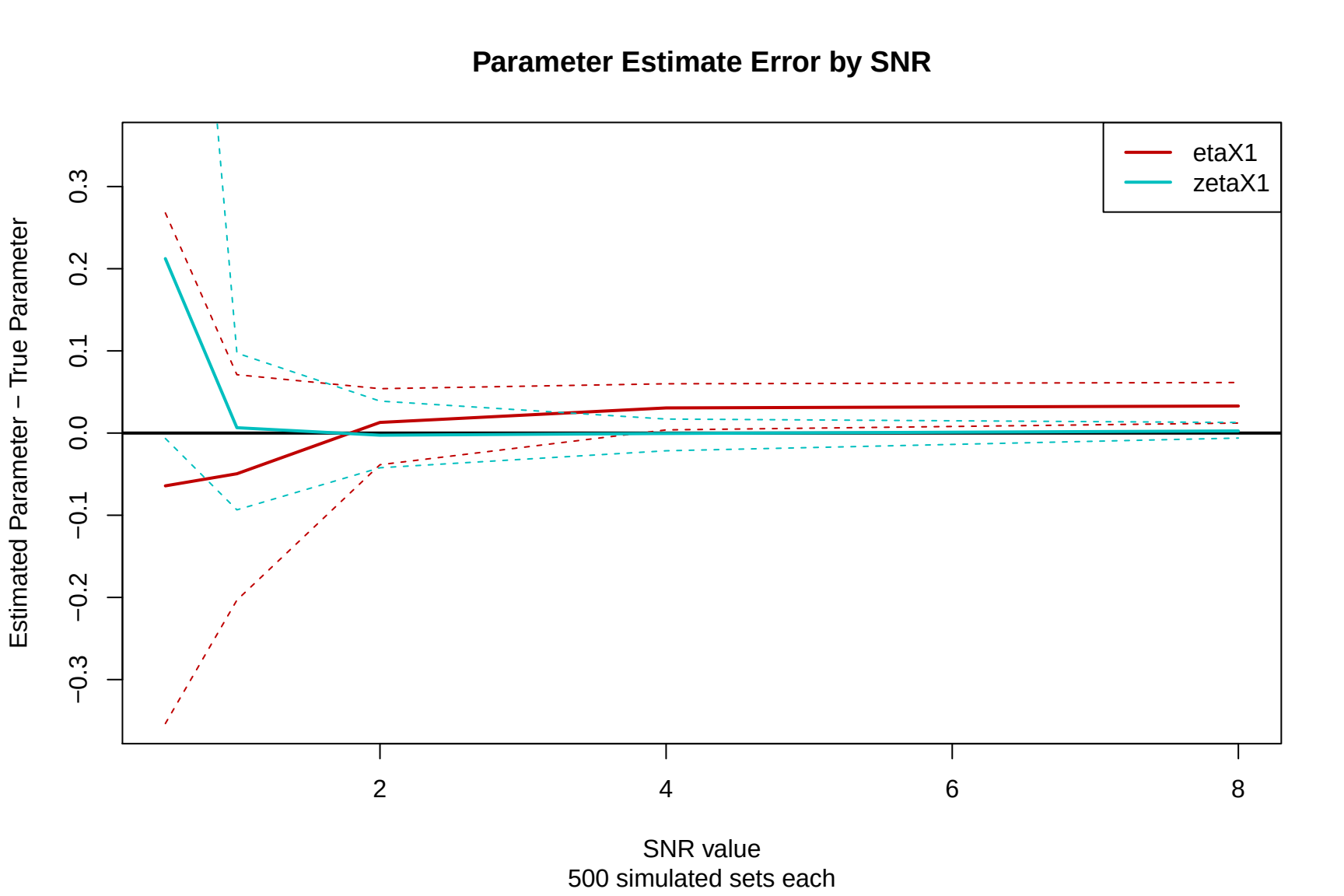

zetaX1Estimates by True Values, SNR=0.5, r=−0.125
Estimated Parameters
1.0
0.5
0.0
−0.5
−1.0
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

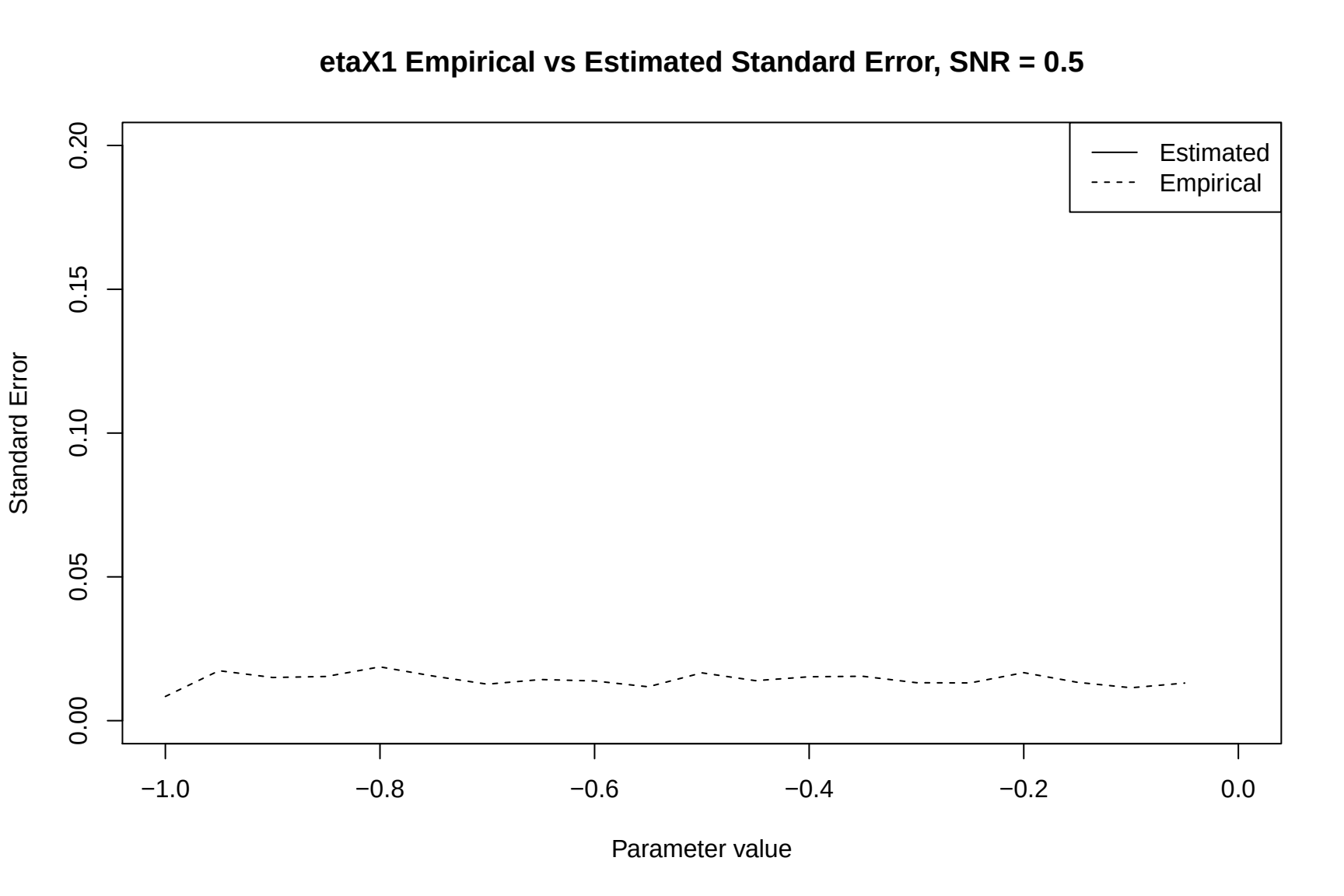

zetaX1Estimates by True Values, SNR=1, r=0.272
Estimated Parameters
1.0
0.5
0.0
−0.5
−1.0
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

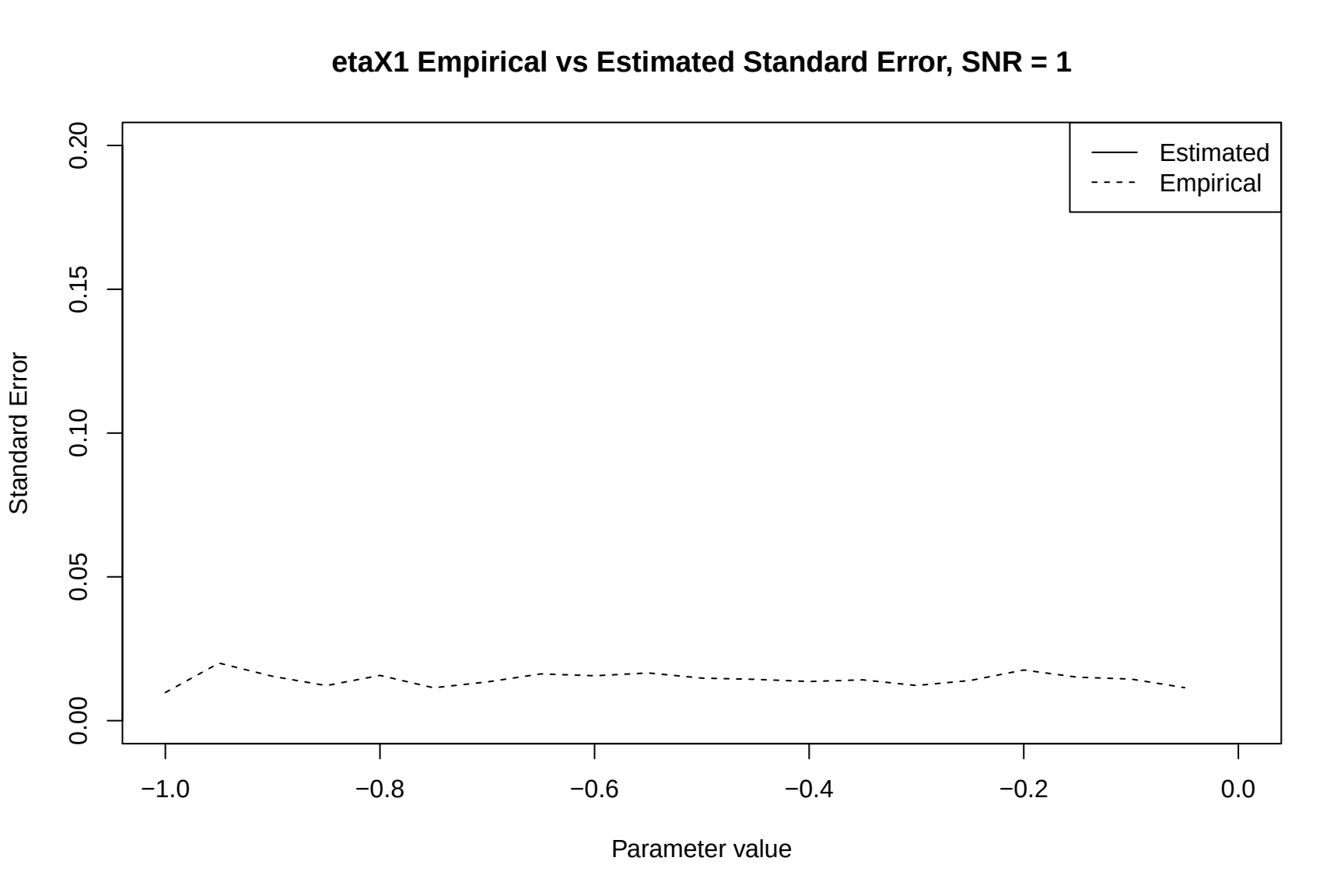

zetaX1Estimates by True Values, SNR=2, r=0.705
Estimated Parameters
1.0
0.5
0.0
−0.5
−1.0
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

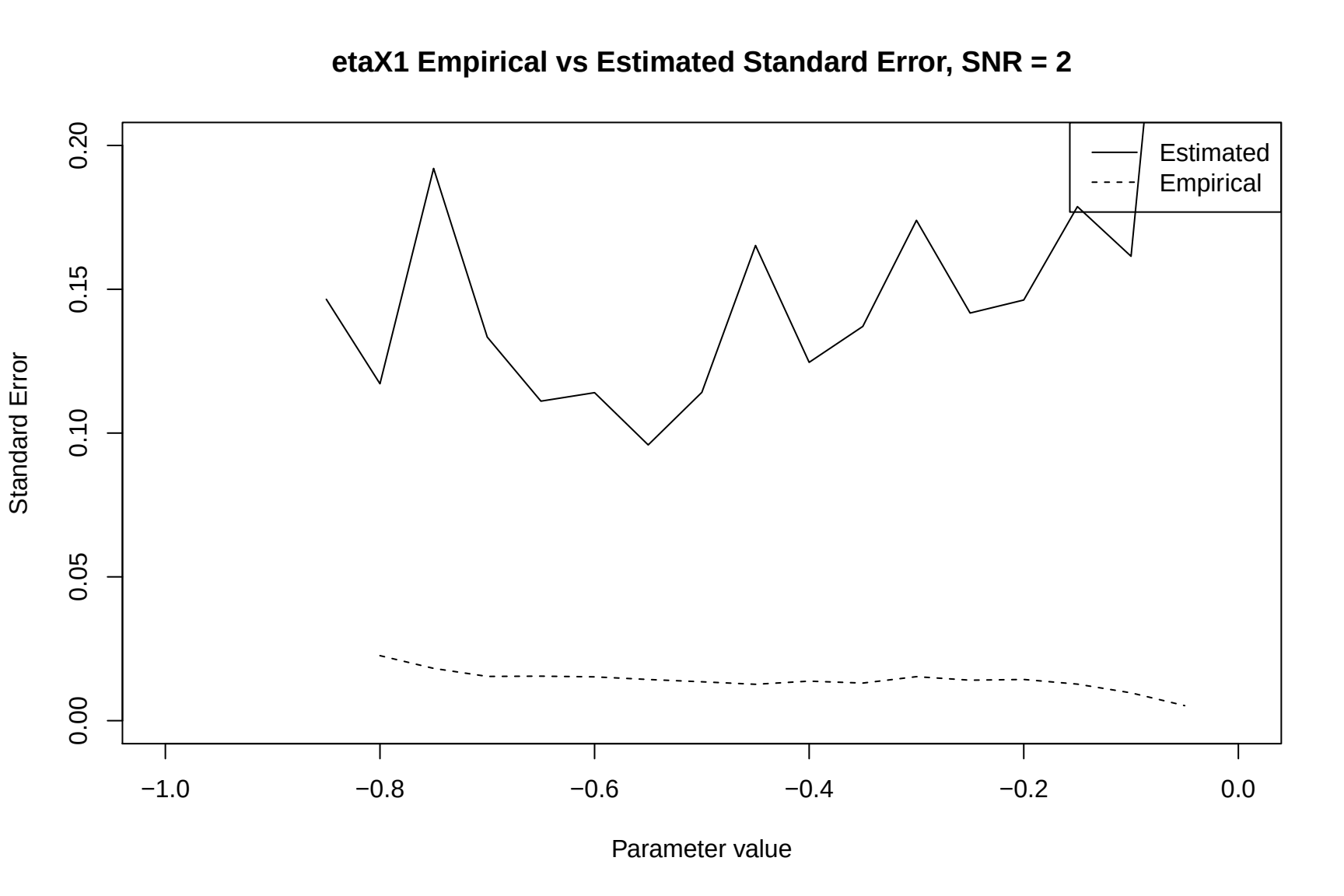

zetaX1Estimates by True Values, SNR=4, r=0.872
Estimated Parameters
1.0
0.5
0.0
−0.5
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

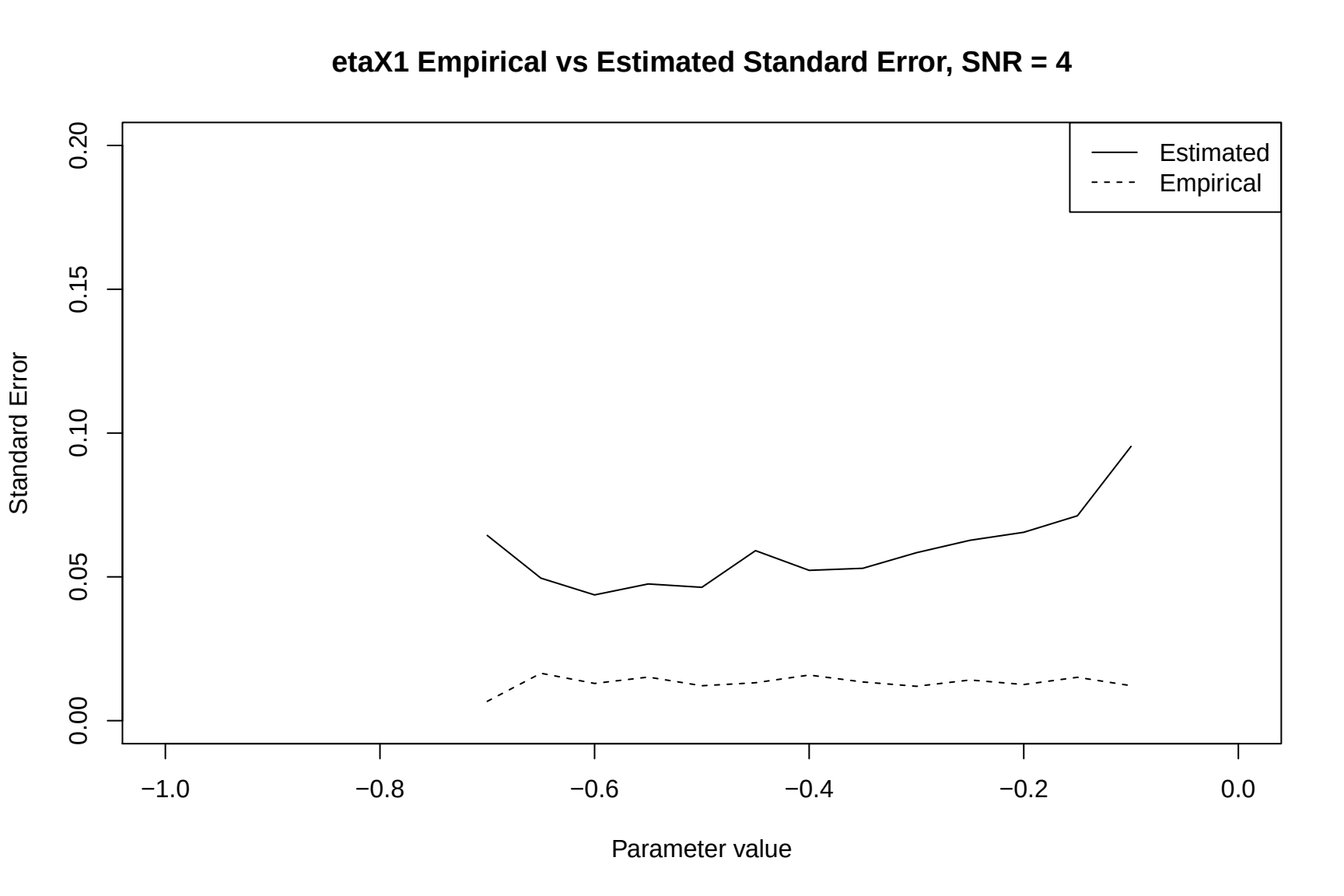

zetaX1Estimates by True Values, SNR=8, r=0.988
Estimated Parameters
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

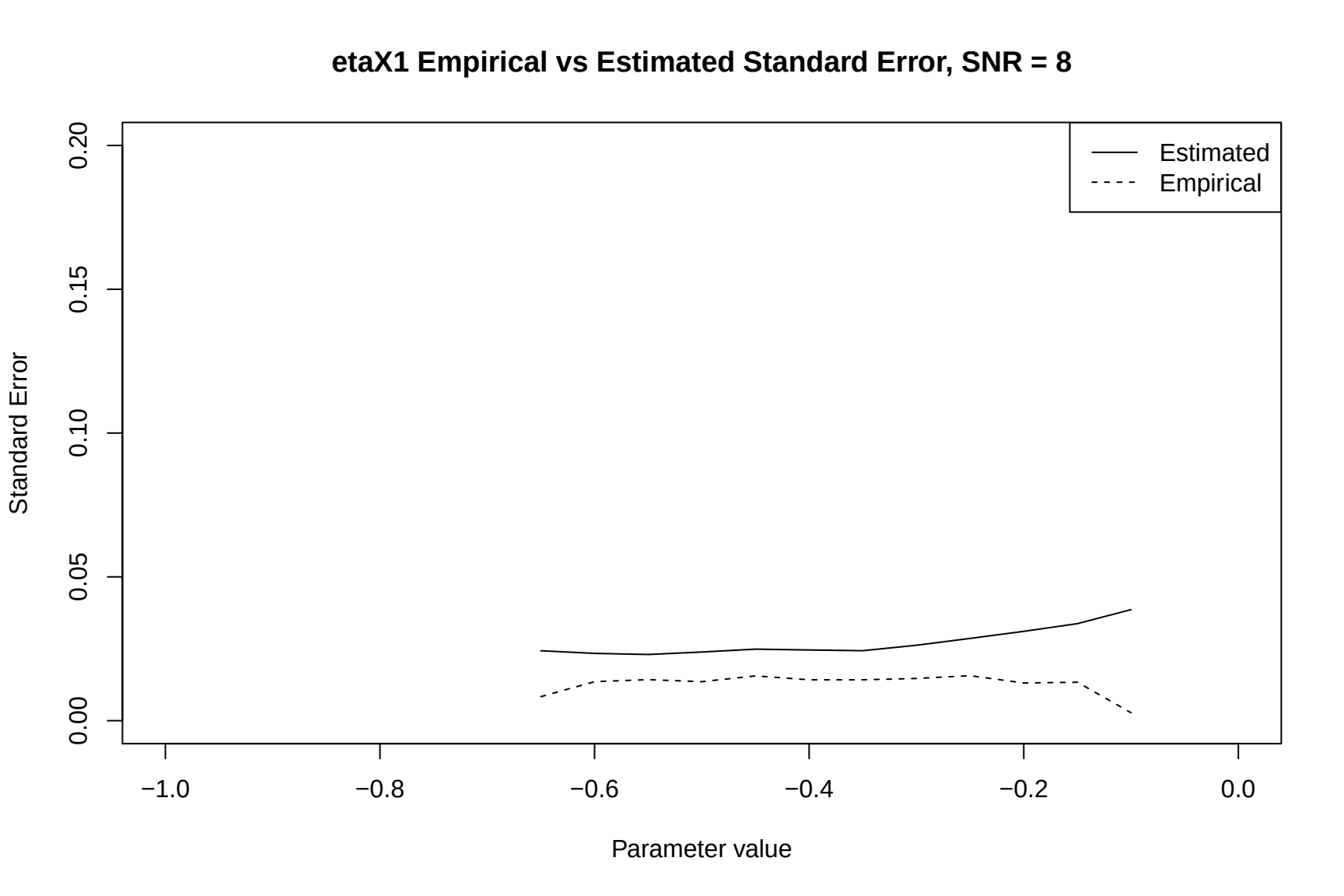

Parameter Estimate Error by SNR
etaX1
zetaX1
Estimated Parameter − True Parameter
0.3
0.2
0.1
0.0
−0.1
−0.2
−0.3
2
4
6
8
SNR value
500 simulated sets each

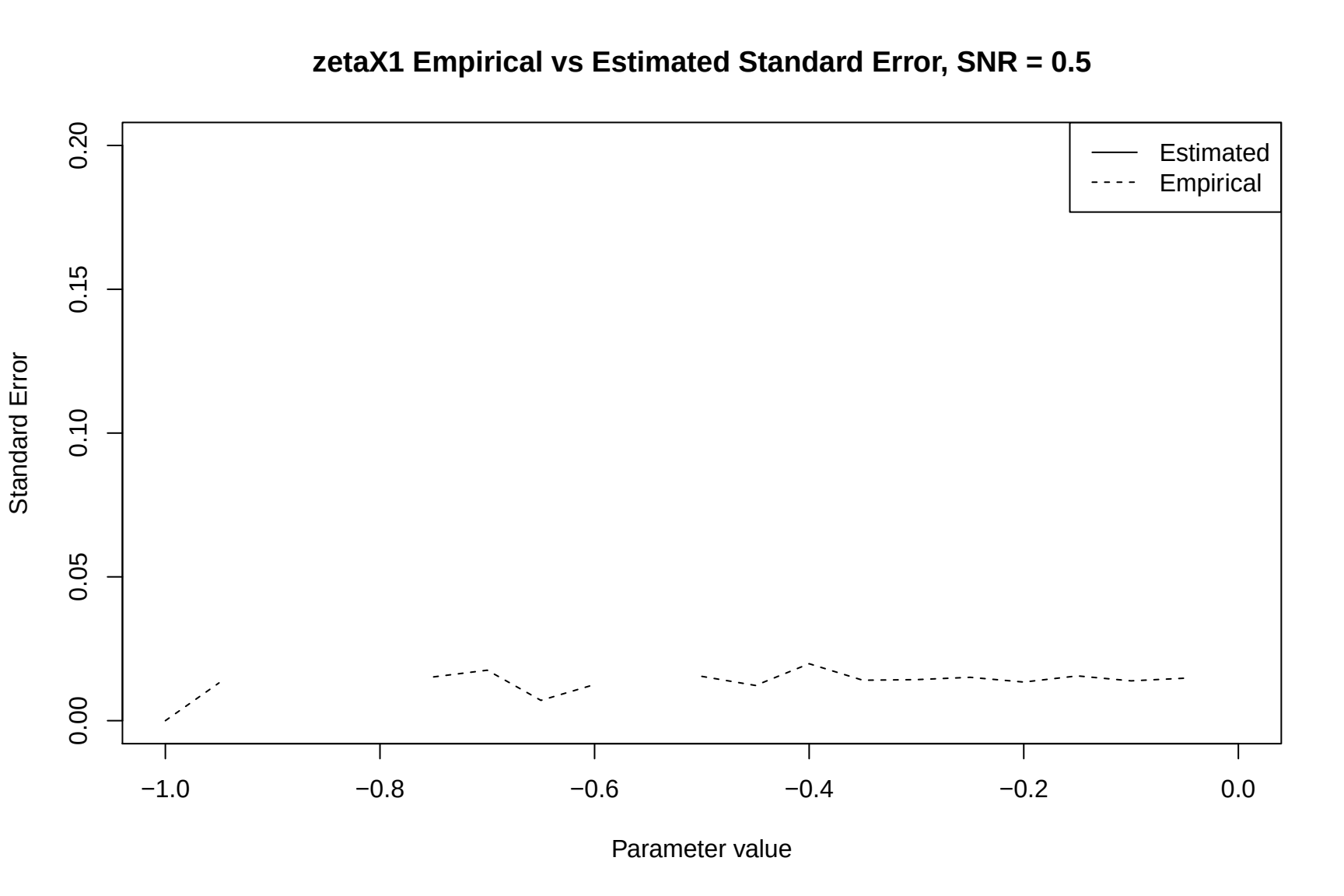

etaX1 Empirical vs Estimated Standard Error, SNR = 0.5
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

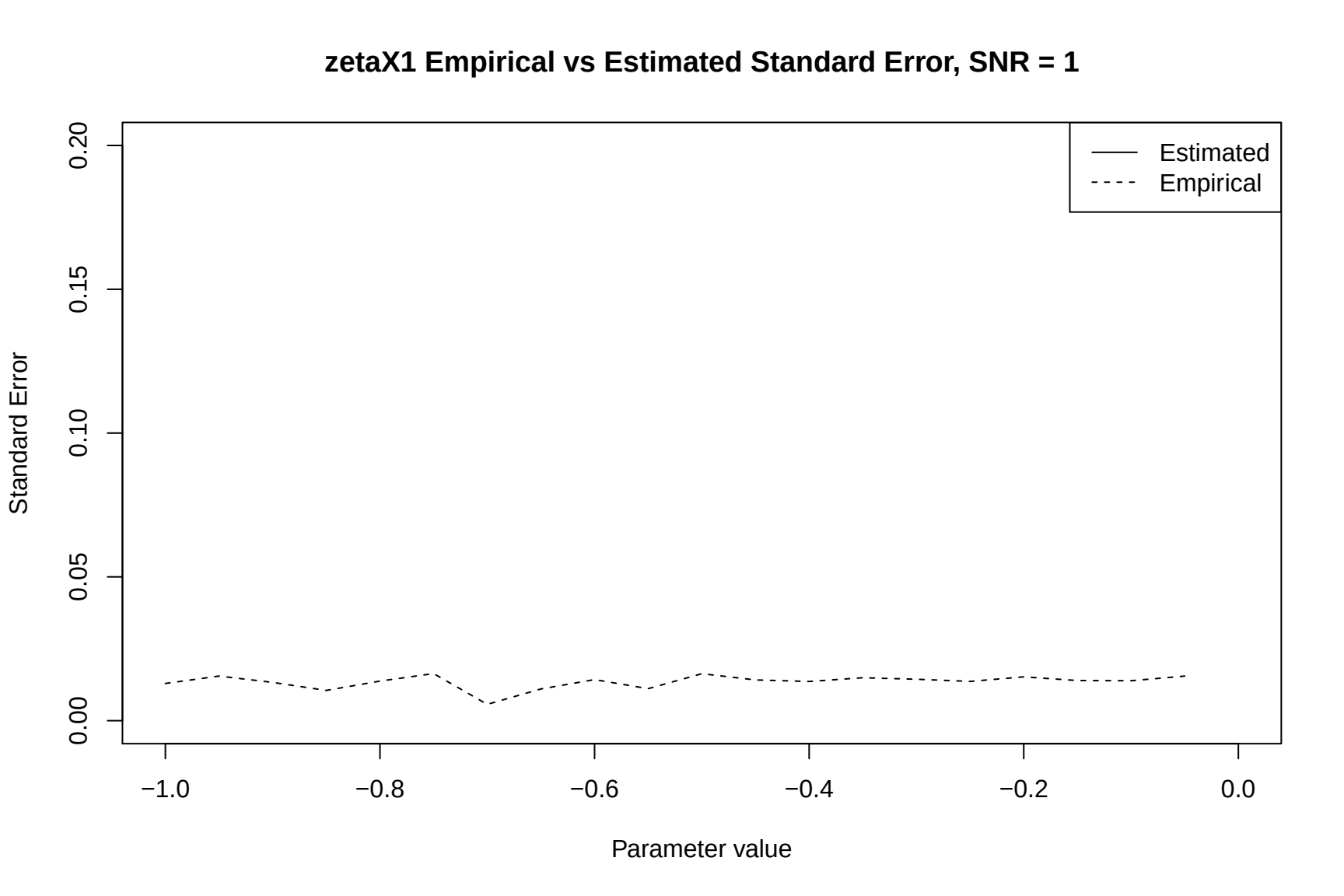

etaX1 Empirical vs Estimated Standard Error, SNR = 1
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

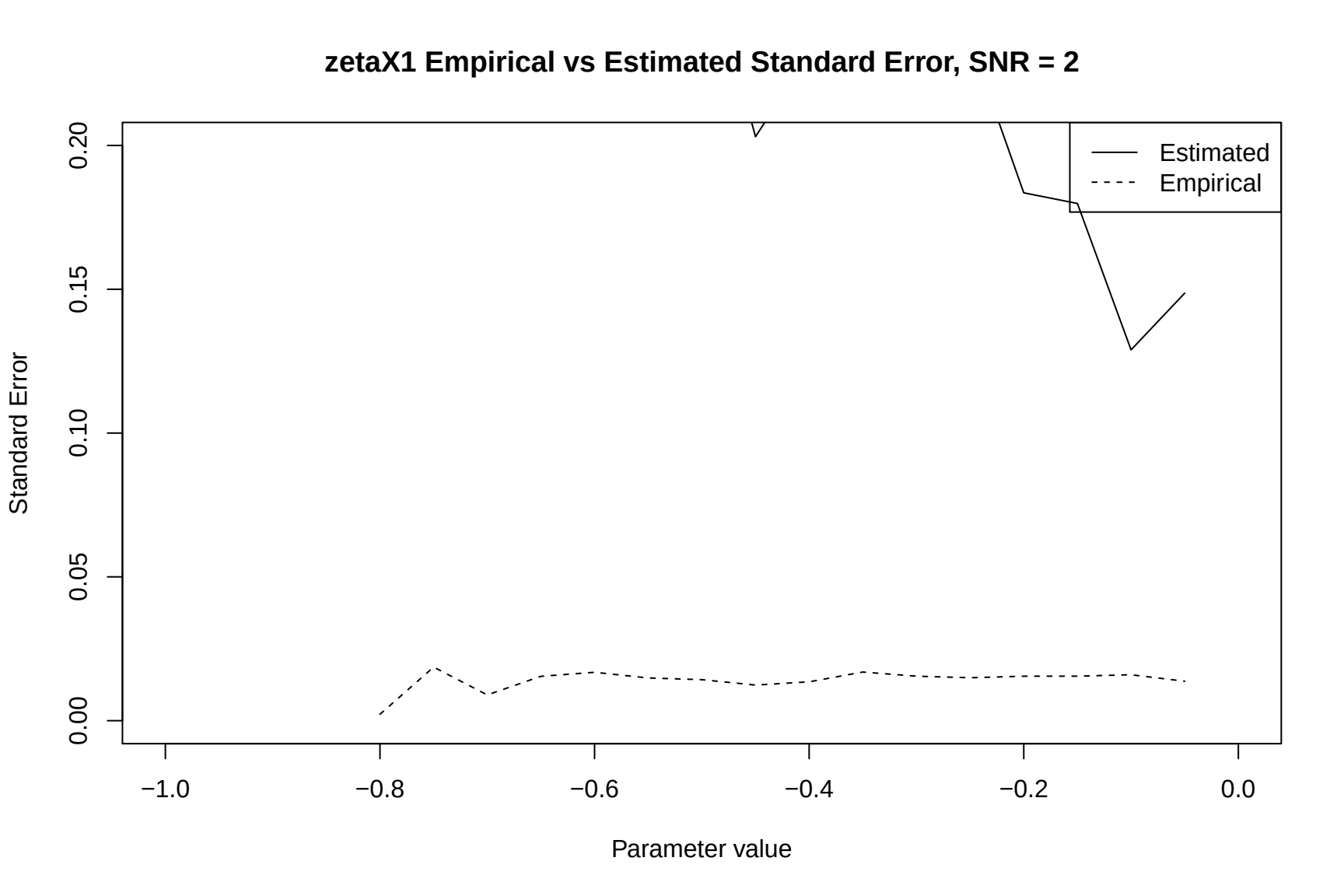

etaX1 Empirical vs Estimated Standard Error, SNR = 2
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

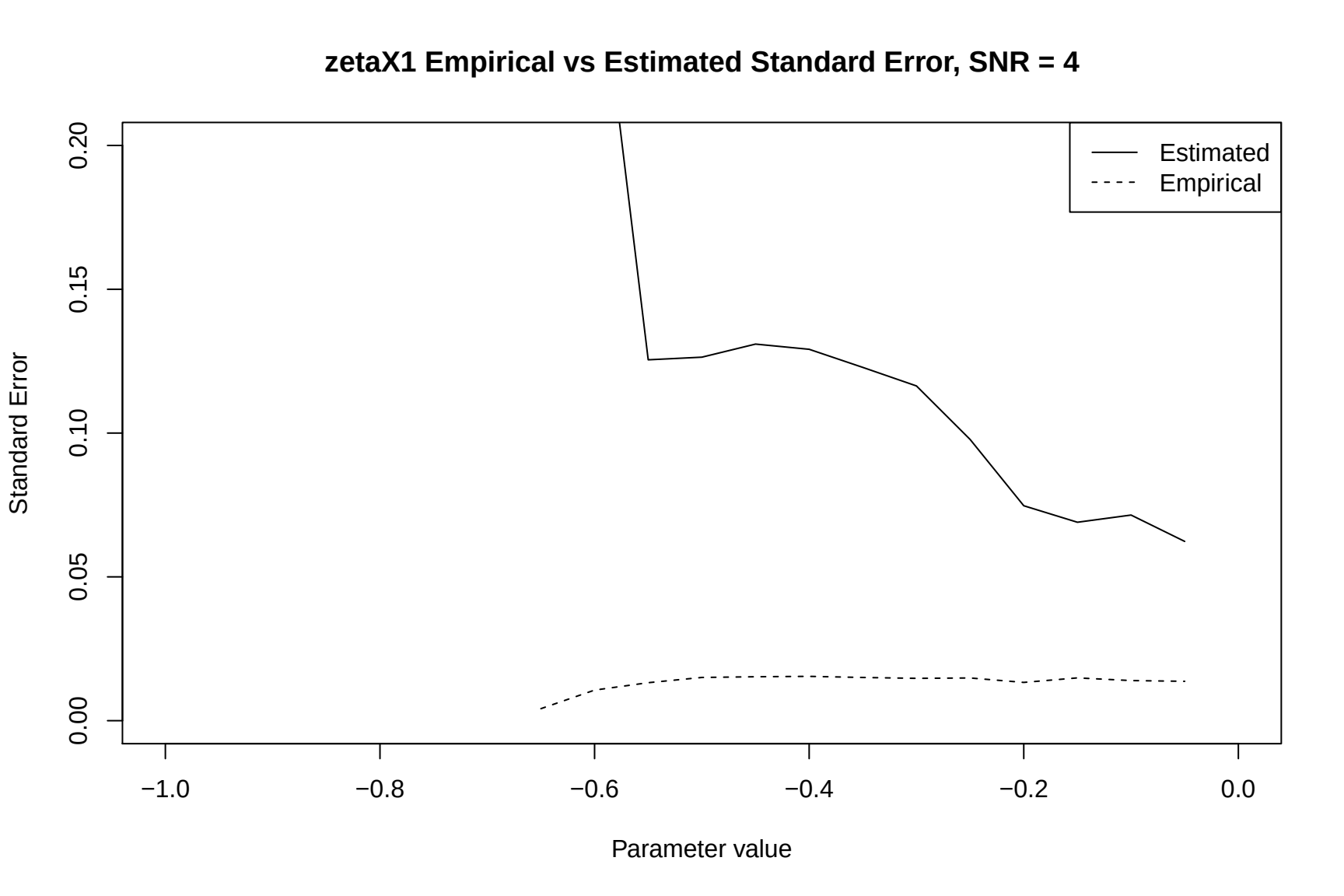

etaX1 Empirical vs Estimated Standard Error, SNR = 4
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

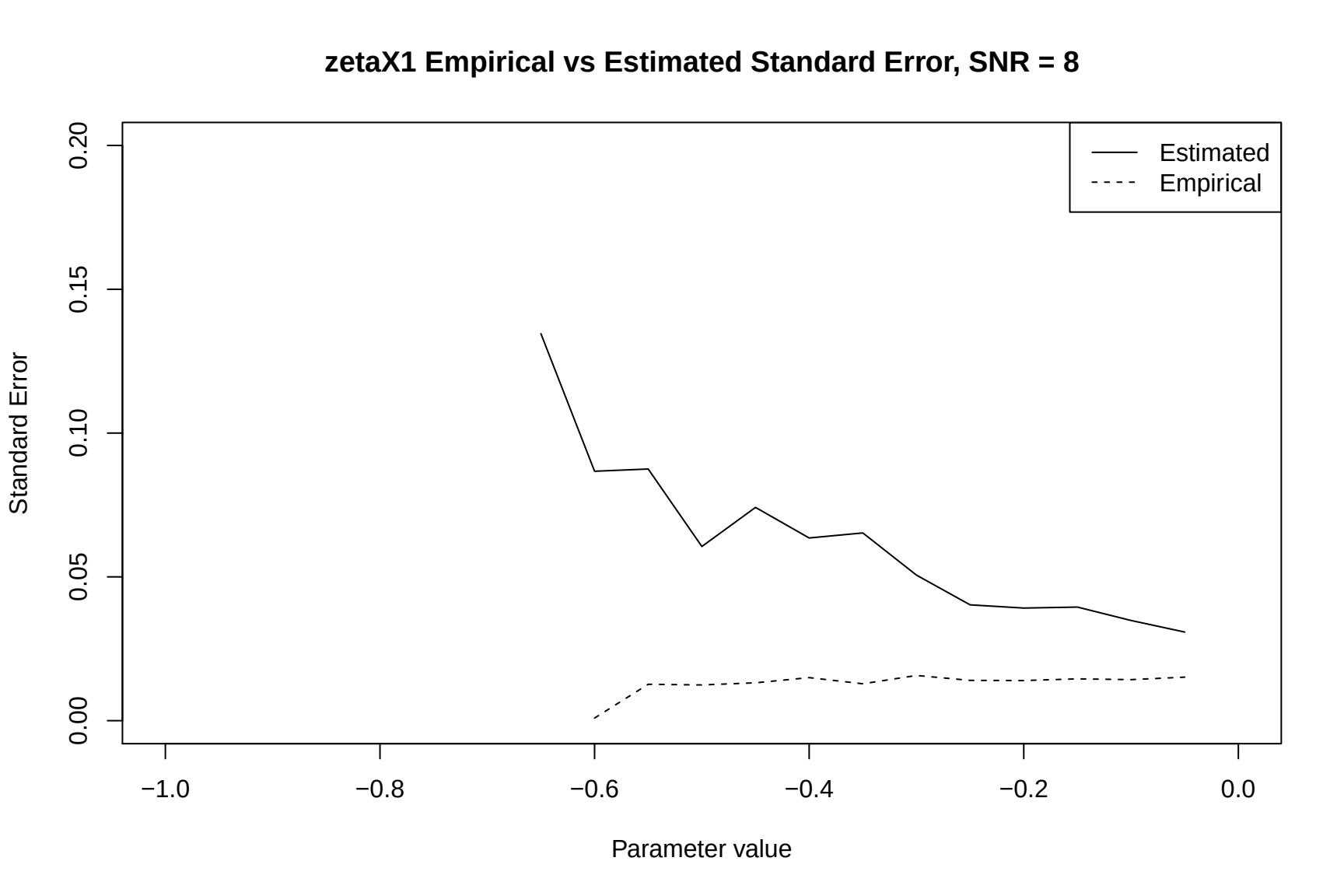

etaX1 Empirical vs Estimated Standard Error, SNR = 8
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

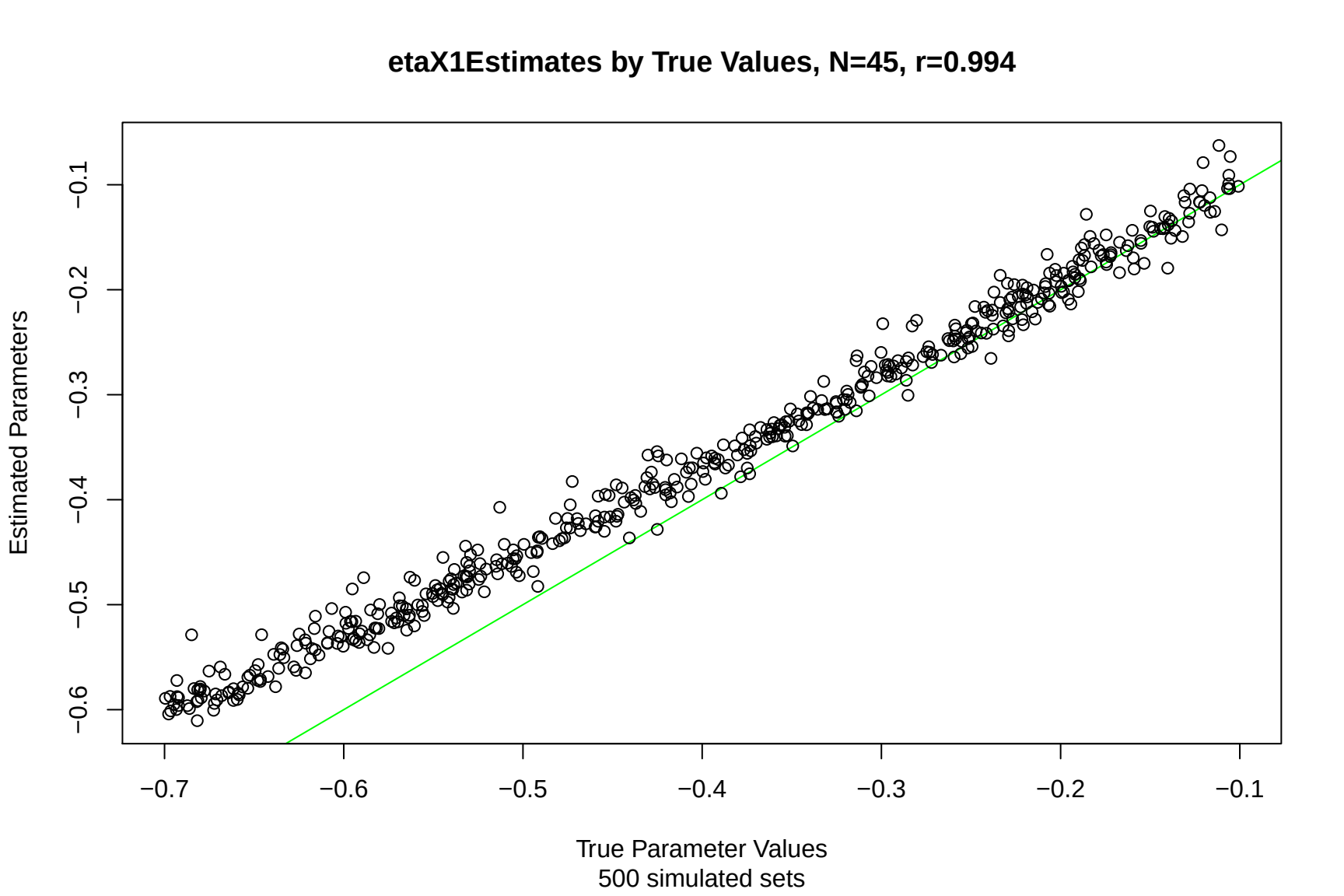

zetaX1 Empirical vs Estimated Standard Error, SNR = 0.5
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

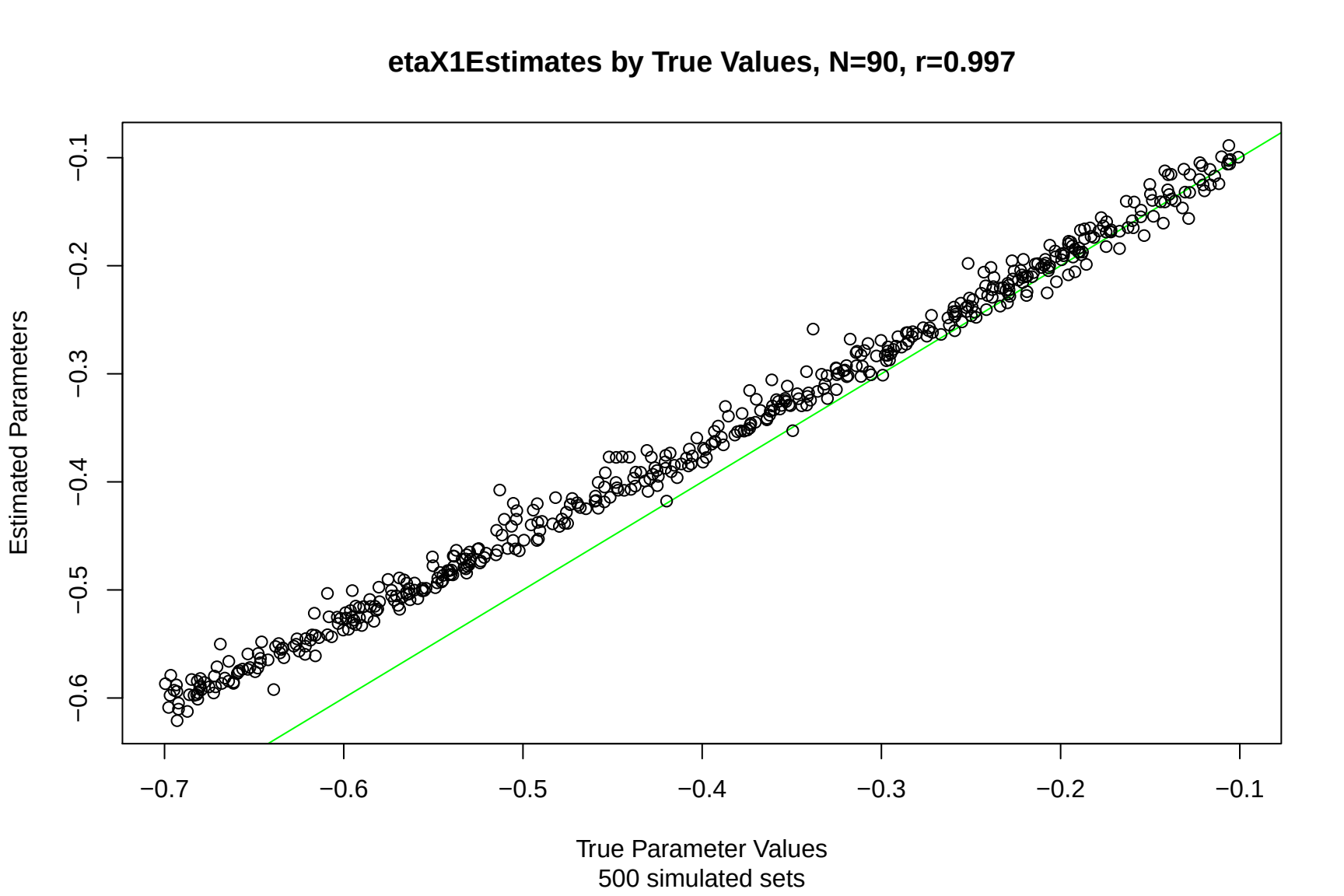

zetaX1 Empirical vs Estimated Standard Error, SNR = 1
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

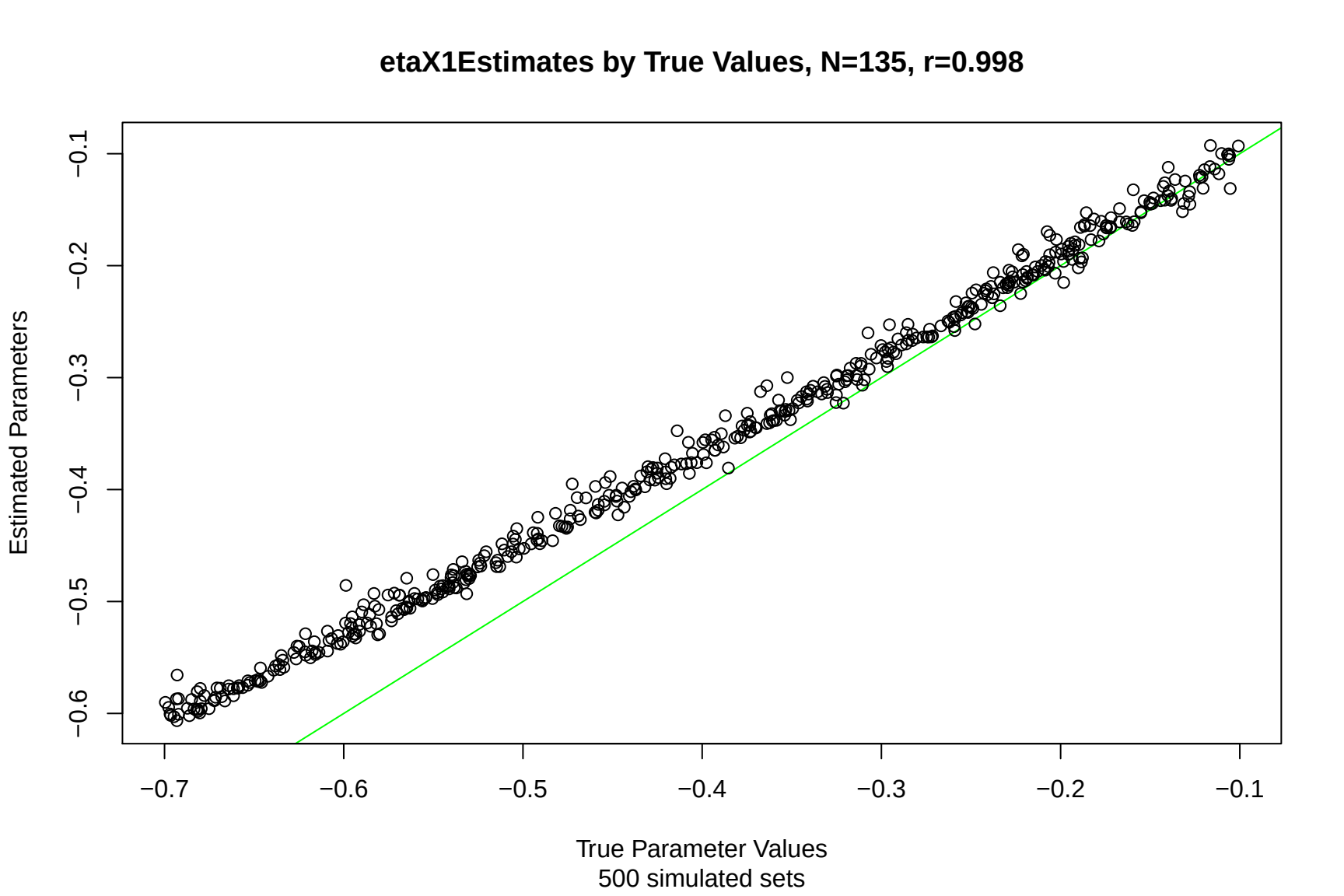

zetaX1 Empirical vs Estimated Standard Error, SNR = 2
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

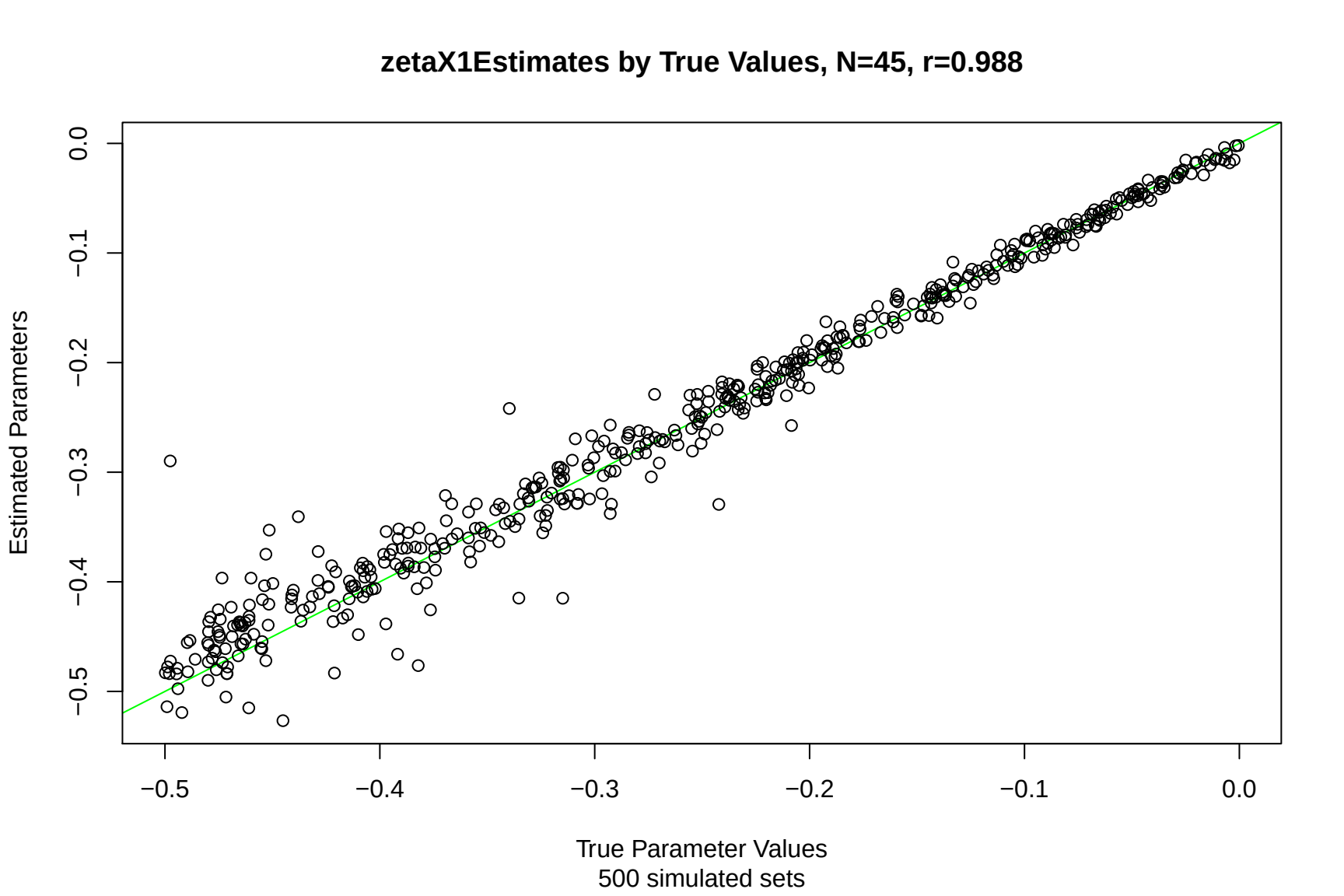

zetaX1 Empirical vs Estimated Standard Error, SNR = 4
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

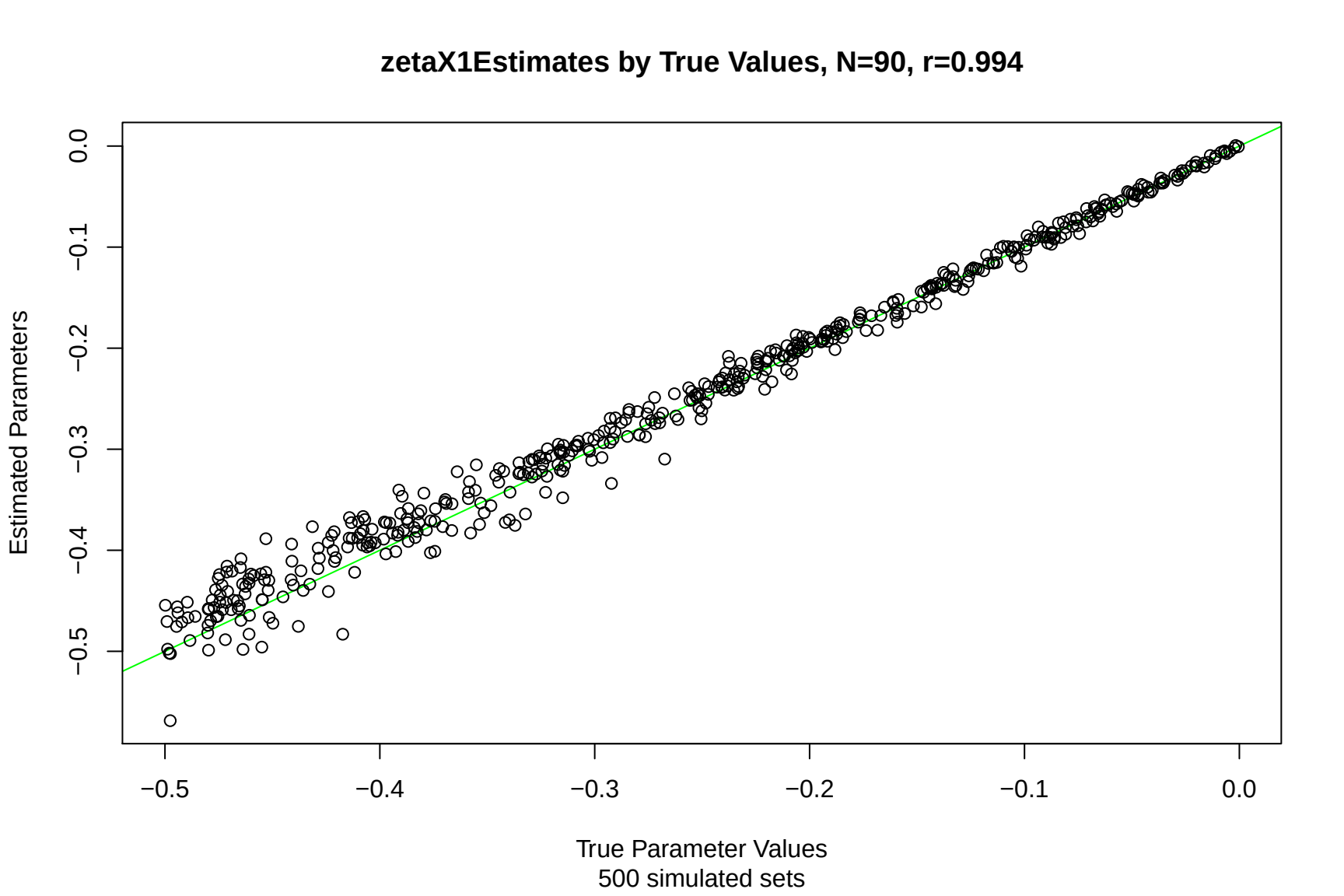

zetaX1 Empirical vs Estimated Standard Error, SNR = 8
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value

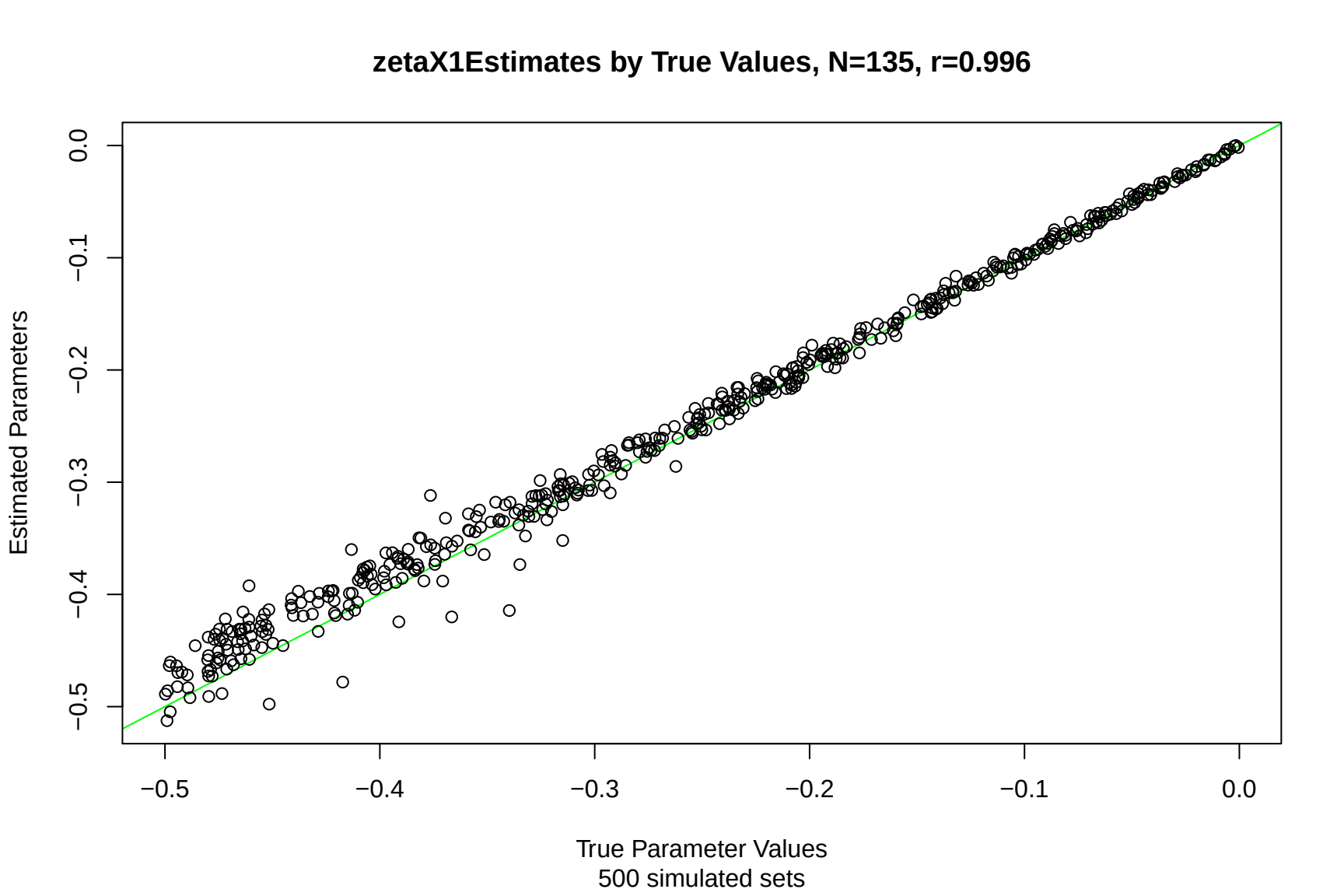

etaX1Estimates by True Values, N=45, r=0.994
Estimated Parameters
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

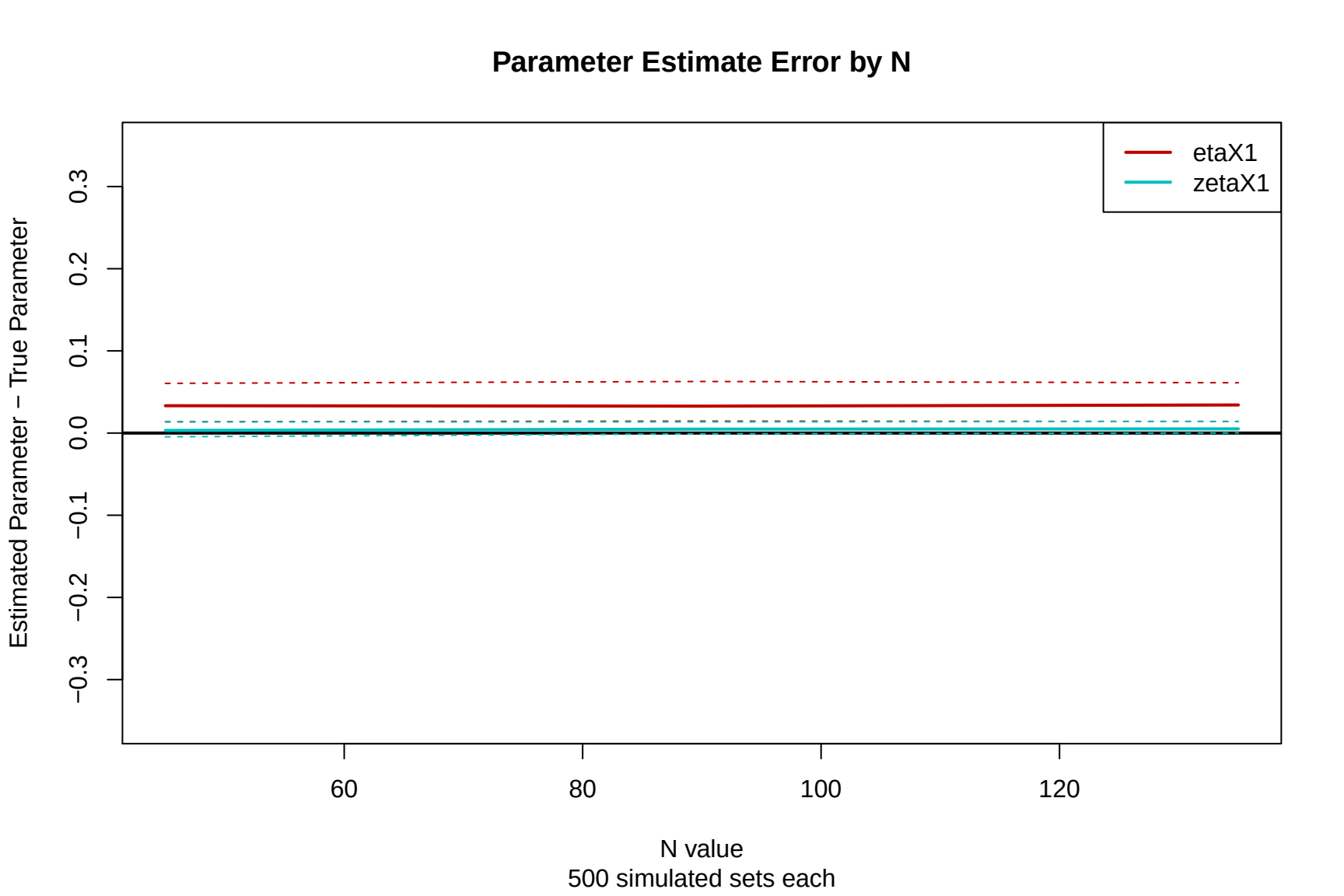

etaX1Estimates by True Values, N=90, r=0.997
Estimated Parameters
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

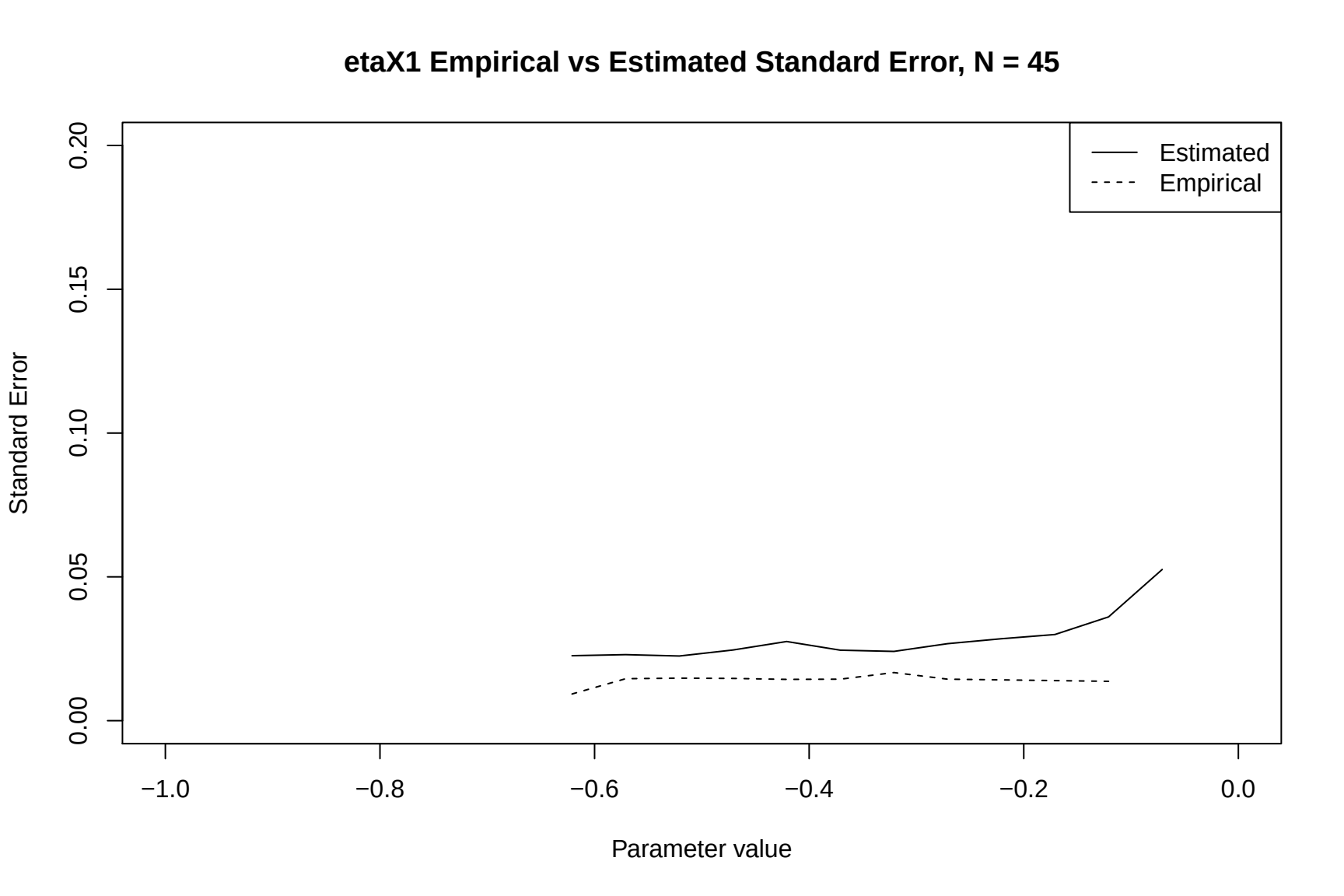

etaX1Estimates by True Values, N=135, r=0.998
Estimated Parameters
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
−0.1
True Parameter Values
500 simulated sets

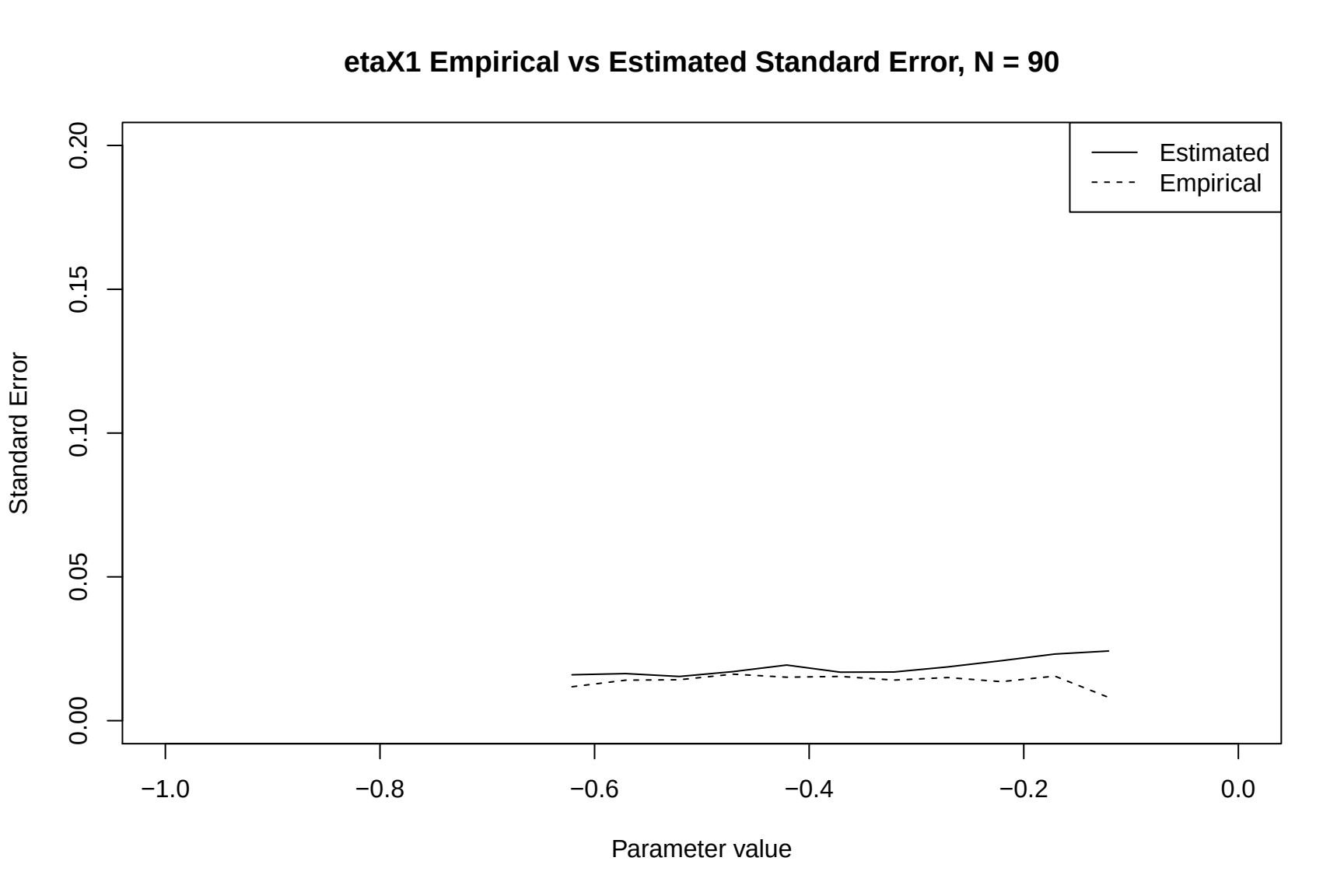

zetaX1Estimates by True Values, N=45, r=0.988
Estimated Parameters
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

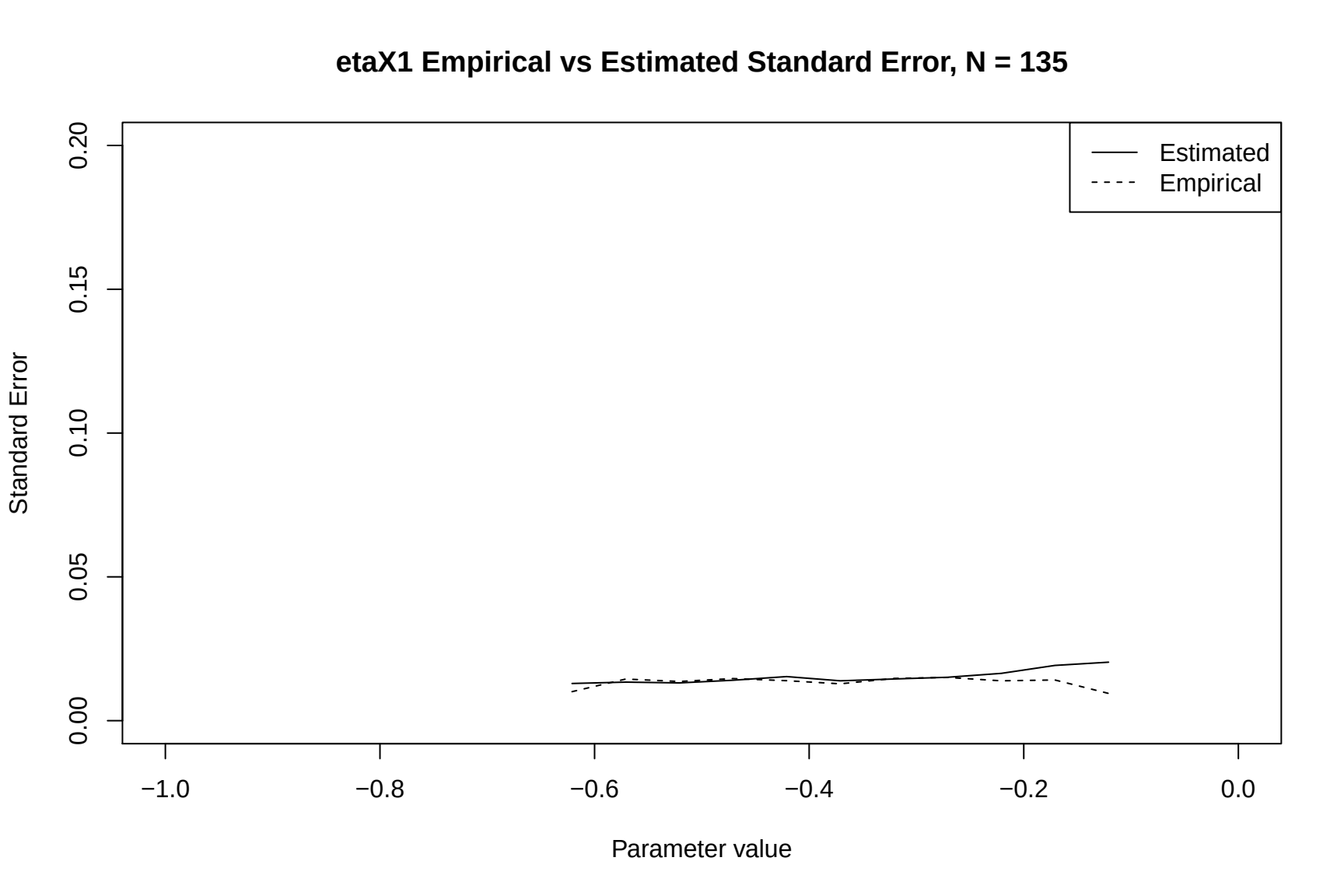

zetaX1Estimates by True Values, N=90, r=0.994
Estimated Parameters
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

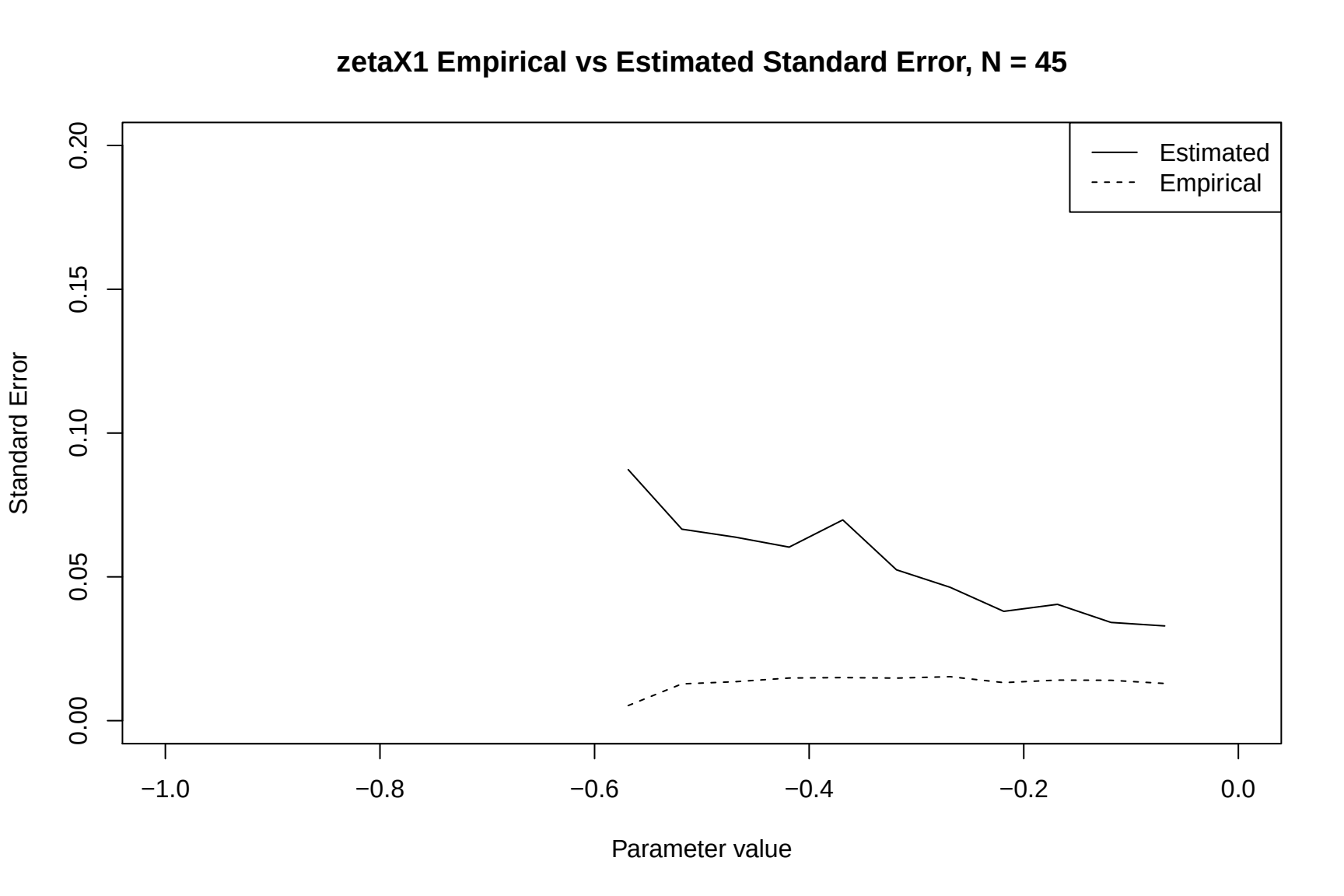

zetaX1Estimates by True Values, N=135, r=0.996
Estimated Parameters
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.5
−0.4
−0.3
−0.2
−0.1
0.0
True Parameter Values
500 simulated sets

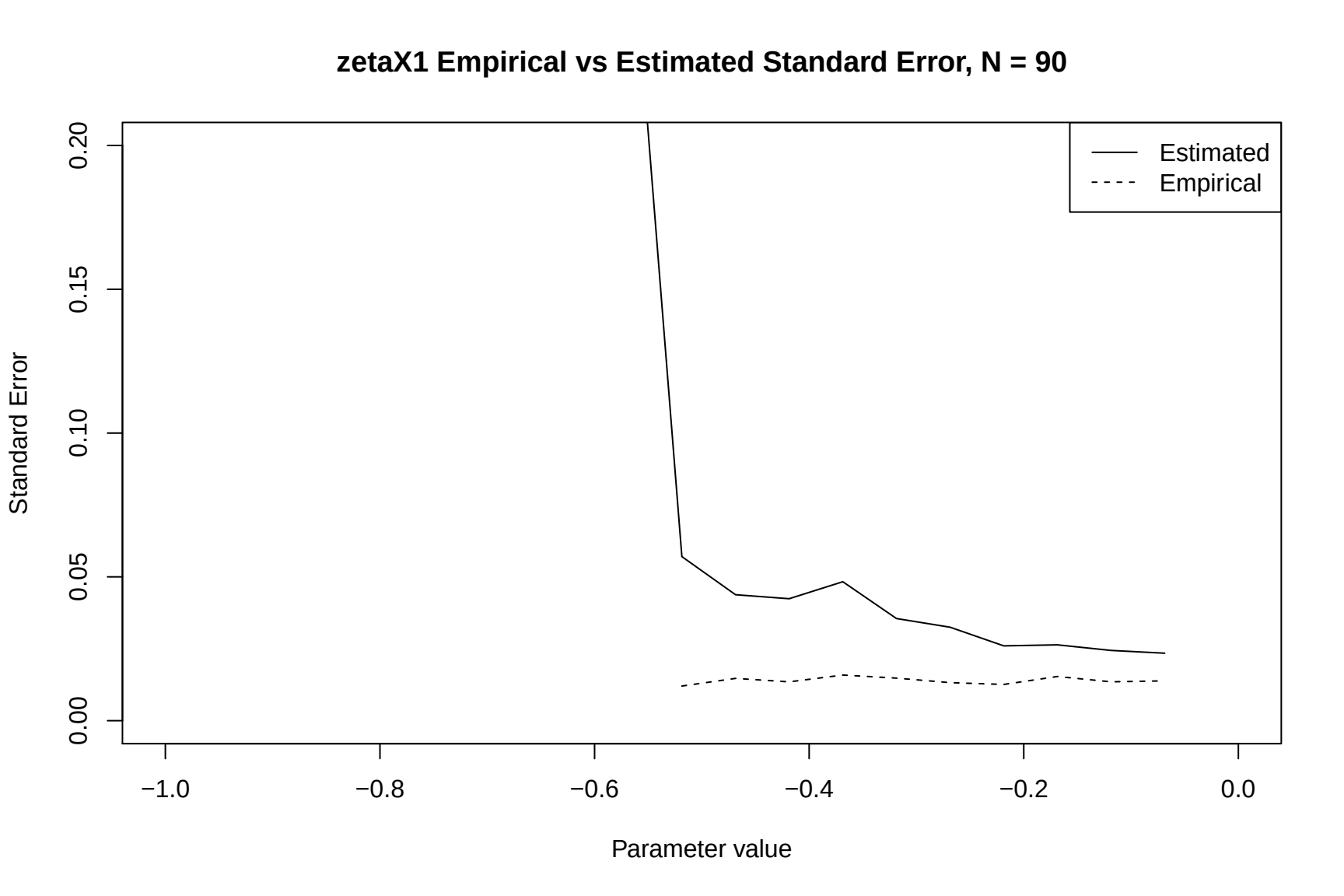

Parameter Estimate Error by N
etaX1
zetaX1
Estimated Parameter − True Parameter
0.3
0.2
0.1
0.0
−0.1
−0.2
−0.3
60
80
100
120
N value
500 simulated sets each

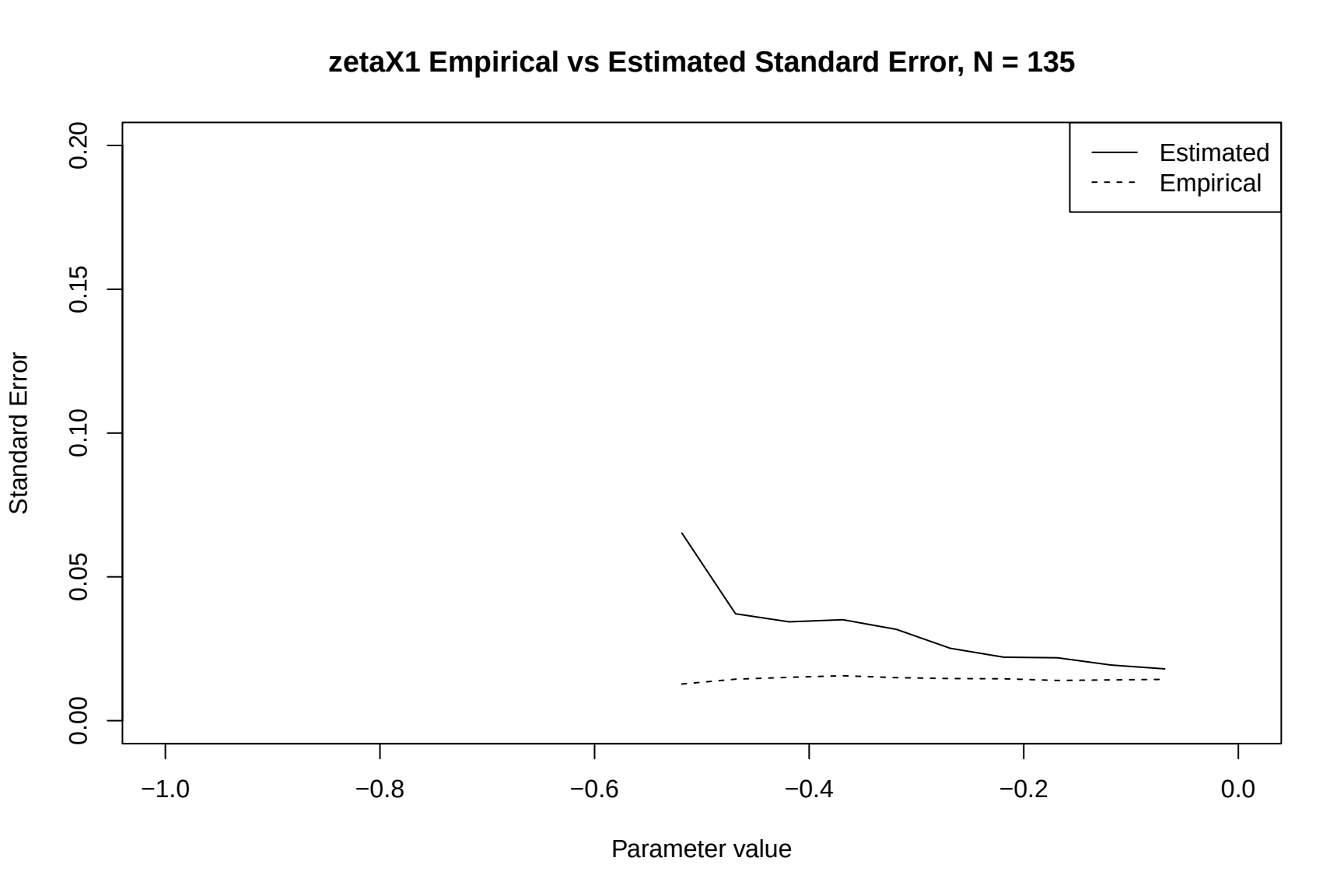

etaX1 Empirical vs Estimated Standard Error, N = 45
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value


etaX1 Empirical vs Estimated Standard Error, N = 90
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value


etaX1 Empirical vs Estimated Standard Error, N = 135
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value


zetaX1 Empirical vs Estimated Standard Error, N = 45
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value


zetaX1 Empirical vs Estimated Standard Error, N = 90
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value


zetaX1 Empirical vs Estimated Standard Error, N = 135
Estimated
Empirical
Standard Error
0.00
0.05
0.10
0.15
0.20
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Parameter value