

Samples: $N = \{100, 300, 500, 1000, \dots, 6000\}$
Repetitions: $B = 500$
for all $n \in N$ **do**
 for all $b \in B$ **do**
 Draw $(Y_{jb}, X_{jb}, T_{jb}^e)$, $j = \{1, \dots, n\}, b = \{1, \dots, B\}$
 Draw $(Y_{jb}, X_{jb}, T_{jb}^o)$
 Compute $P\hat{N}S_{nb}^L, P\hat{N}S_{nb}^U, P\hat{N}S_{nb}^L, P\hat{N}S_{nb}^U$
 end for
 Compute $\mathbf{err}_n^L = \sum_b |P\hat{N}S_{nb}^L - P\hat{N}S_{nb}^L|/B$,
 $\mathbf{err}_n^U = \sum_b |P\hat{N}S_{nb}^U - P\hat{N}S_{nb}^U|/B$
end for