True  $\hat{\tau}$ ,  $\hat{\tau}$ ,  $\hat{\tau}_{\varepsilon}$  against m for  $\tau=0.1$ True  $\hat{ au}$  $\hat{\tau}_{\varepsilon}$  for  $\varepsilon$ =0.1 +  $\hat{\tau}_{\varepsilon}$  for  $\varepsilon$ =0.3  $\hat{\tau}_{\varepsilon}$  for  $\varepsilon$ =0.5  $10^{3}$  $2.5 \times 10^3$  $2 \times 10^{3}$  $1.5 \times 10^{3}$ 

sample size (m)

0.6

0.5

0.4

0.3

0.2

0.1

0.0

 $0.5 \times 10^{3}$