T = 100, $\sigma = 0.001$, without constraint diff. GMM value 0.010 0.000008 0.008 **o** 0.006 0.000006 0.004 0.002 0.004 0.000004 0.000002 0.000 0.002 0.000 0.004 0.006 |Estimated θ - true θ |