T = 1000, $\sigma = 0.001$, with constraint 0.0035 diff. GMM value **o** 0.0030 -0.0000010 0.0025 -0.0000008 0.0020 0.000006 0.0015 0.0010 0.000004 0.0005 0.0000002 0.0000 0.0000 0.0010 0.0020 |Estimated θ - true θ |