n = 200, $\sigma = 0.001$, with constraint 0.007 diff. GMM value 0.006 0.000004 0.005 0.004 0.003 0.002 0.001 0.000003 0.004 0.003 0.000002 0.000001 0.000 0.000 0.001 0.002 0.003 0.004 | Estimated θ - true θ |