T = 50, $\sigma = 0.001$, with constraint 0.014 diff. GMM value 0.012 · 0.010 0.000030 0.008 Estimated γ_0 -0.006 0.000020 0.004 0.000010 0.002 0.000 0.000 0.002 0.004 0.006 0.008 |Estimated θ - true θ |