

Table 1: Mean bias of EMV obtained by the BFGS method in 10,000 Monte Carlo repetitions.

n	$B(\hat{\theta})$	$B(\hat{\alpha})$	$B(\hat{\alpha})$	$B(\hat{\beta})$	$B(\hat{p})$	Time (mins)
10	0.2376	2.1635	2.7557	1.6282	1.3057	1.1430
20	0.4154	2.4639	1.5728	1.8082	0.7383	1.6248
60	0.7214	2.2432	0.5667	1.8815	0.2872	3.3954
100	0.6146	1.9579	0.3253	1.6148	0.2651	4.9628
200	0.3838	1.3894	0.1827	1.1773	0.3701	8.1457
400	0.2166	0.9635	0.1076	0.6181	0.3957	13.7370
600	0.1269	0.7242	0.0772	0.3968	0.3637	17.9310
1000	0.0553	0.4885	0.0521	0.2328	0.2636	22.8784
2000	0.0456	0.3087	0.0334	0.0990	0.1722	38.4593
5000	-0.0058	0.1307	0.0146	0.0117	0.0171	52.8098
10000	-0.0146	0.0842	0.0095	0.0095	0.0031	95.8380
20000	-0.0090	0.0330	0.0038	0.0005	-0.0099	126.4260
30000	-0.0028	0.0183	0.0012	-0.0036	-0.0029	182.0760
50000	-0.0057	0.0124	0.0015	0.0016	-0.0021	291.9300