

Table 2: IBIAS² and IMSE for the three pseudo-spectrum estimators.

Model	Pseudo-spectrum	Window	$\hat{I}_{h,n}$		\hat{F}_{opt}		\hat{F}_{CV}	
			IBIAS	IMSE	IBIAS	IMSE	IBIAS	IMSE
M1	$F_h^{(1,1)}$	$[-5, 5]^2$	0.00	1.14	0.00	0.83	0.00	0.24
		$[-10, 10]^2$	0.00	1.07	0.00	0.29	0.00	0.12
		$[-20, 20]^2$	0.00	1.01	0.00	0.12	0.00	0.12
	$F_h^{(2,2)}$	$[-5, 5]^2$	0.00	1.04	0.00	0.75	0.00	0.18
		$[-10, 10]^2$	0.00	1.02	0.00	0.26	0.00	0.10
		$[-20, 20]^2$	0.00	1.00	0.00	0.11	0.00	0.11
	$F_h^{(1,2)}$	$[-5, 5]^2$	0.39	145.85	0.27	101.55	0.04	16.72
		$[-10, 10]^2$	0.18	117.77	0.05	28.29	0.02	9.95
		$[-20, 20]^2$	0.21	102.52	0.02	10.97	0.02	10.97
M2	$F_h^{(1,1)}$	$[-5, 5]^2$	0.01	1.19	0.01	0.90	0.01	0.38
		$[-10, 10]^2$	0.00	1.03	0.00	0.31	0.00	0.16
		$[-20, 20]^2$	0.00	1.01	0.00	0.13	0.00	0.13
	$F_h^{(2,2)}$	$[-5, 5]^2$	0.01	1.02	0.01	0.73	0.01	0.24
		$[-10, 10]^2$	0.00	1.00	0.00	0.25	0.00	0.12
		$[-20, 20]^2$	0.00	0.98	0.00	0.11	0.00	0.11
	$F_h^{(1,2)}$	$[-5, 5]^2$	0.06	27.80	0.04	19.62	0.02	5.48
		$[-10, 10]^2$	0.04	22.52	0.01	5.69	0.01	2.55
		$[-20, 20]^2$	0.04	20.16	0.01	2.29	0.01	2.29
M3	$F_h^{(1,1)}$	$[-5, 5]^2$	0.01	1.16	0.01	0.87	0.01	0.31
		$[-10, 10]^2$	0.00	1.05	0.00	0.31	0.00	0.15
		$[-20, 20]^2$	0.00	1.00	0.00	0.13	0.00	0.13
	$F_h^{(2,2)}$	$[-5, 5]^2$	0.01	1.06	0.01	0.75	0.01	0.19
		$[-10, 10]^2$	0.00	1.00	0.00	0.25	0.00	0.12
		$[-20, 20]^2$	0.00	0.99	0.00	0.11	0.00	0.11
	$F_h^{(1,2)}$	$[-5, 5]^2$	0.40	288.41	0.28	198.14	0.10	34.83
		$[-10, 10]^2$	0.48	208.98	0.11	49.69	0.05	20.46
		$[-20, 20]^2$	0.34	174.90	0.03	19.10	0.03	19.10