Replication Report Rhemtulla et al 2012

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Abstract

This documents the replication attempt of the simulation study reported in Rhemtulla, M., Brosseau-Liard, P. É., & Savalei, V. (2012). When can categorical variables be treated as continuous? A comparison of robust continuous and categorical SEM estimation methods under suboptimal conditions. *Psychological Methods*, 17(3), 354–373. https://doi.org/10.1037/a0029315. The study compared two different estimation methods (robust Maximum Likelihood (ML) and categorical least squares (cat-LS/ULSMV)) for fitting confirmatory factor analysis models in the context of categorical variables. Our replication involved writing simulation code based on the information provided in the manuscript and the corresponding supplemental material. Information provided in the original study was detailed and well structured, thus allowing us to reimplement the study to the best of our knowledge. Detailed result tables provided in the supplemental material allowed us to compare our replicated results to the original results.

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1 Introduction

This replication report documents the replication attempt of the simulation study:

Rhemtulla, M., Brosseau-Liard, P. É., & Savalei, V. (2012). When can categorical variables be treated as continuous? A comparison of robust continuous and categorical SEM estimation methods under suboptimal conditions. *Psychological Methods*, 17(3), 354–373. https://doi.org/10.1037/a0029315

Following the definition of Rougier et al. (2017) we understand the replication of a published study as writing and running new code based on the description provided in the original publication with the aim of obtaining the same results.

2 Method

2.1 Information basis

The replication attempt was based on the information provided in the original manuscript as well as the supplemental material accompanying the publication. The main text provided a link to the supplements (http://dx.doi.org/10.1037/a0029315.supp) which referred to the website of the publisher where an additional pdf document with extensive result tables was freely available.

2.2 Data Generating Mechanism

The information provided indicated that the following simulation factors were systematically varied in a full-factorial design for generating the artificial data.

Simulation factor	No. levels	Levels
Varied		
CFA model size	2	10 indicators, 20 indicators
Underlying distribution	2	normal, non-normal
Number of categories	6	2,3,4,5,6,7
Threshold symmetry	5	symmetry, moderate asymmetry, moderate
		asymmetry alternative, extreme asymmetry
Sample Size	4	100, 150, 350, 600
Fixed		
factor loadings		0.3, 0.4, 0.5, 0.6, 0.7
factor correlation		0.3

This results in a total of 480 scenarios under which data is generated. Each of these conditions was simulated with 1000 repetitions.

Generating data consisted of two steps. (1) Data was generated based on the underlying distribution, CFA model and sample size. (2) The generated data was categorized based on the given category thresholds corresponding to a given number of categories and threshold symmetry.

2.2.1 CFA model

The CFA models underlying data generation were described as "Model 1 was a two-factor CFA model with five indicators per factor, for a total of 10 indicators. Factor loadings for the five indicators were .3, .4, .5, .6, .7. [...] The model was identified by fixing the variances of each latent variable to 1. Generated continuous variables had unit variance (prior to categorization). Model 2 was identical to Model 1, but with 10 indicators per factor." (p. 359) We translated this information into the following matrices:

$$\Lambda = \begin{bmatrix} 0.3 & 0 \\ 0.4 & 0 \\ 0.5 & 0 \\ 0.6 & 0 \\ 0.7 & 0 \\ 0 & 0.3 \\ 0 & 0.4 \\ 0 & 0.5 \\ 0 & 0.6 \\ 0 & 0.7 \end{bmatrix}$$

$$\Psi = \begin{bmatrix} 1 & 0.3 \\ 0.3 & 1 \end{bmatrix}$$

We used these matrices as input for the model() function of the simsem package.

2.2.2 Underlying distribution, CFA model size and Sample Size

The original study indicated that data were generated using the Fleishman (1978) and Vale Maurelli (1983) method. We emulated this approach using the generate() function from the simsem package (Version 0.5-16) with the parameter inDist set to NULL in the normal case and to simsem::bindDist(skewness = 2, kurtosis = 7) in the non-normal case. The model parameter from the generate() function was specified as detailed above. This constituted the first step of the data generation.

2.2.3 Number of categories and Threshold symmetry

After data was generated based on the given CFA model and the underlying distribution the resulting data was categorized into the number of categories for the scenario at hand. For each number of categories and each threshold symmetry, Z-scores for category thresholds could be obtained from the first table of the supplemental material. The sample covariance matrix of the resulting categorized data was tested for positive definiteness. In case it was found to be non-positive definite data was resampled with a different seed until it was positive definite. Additionally, it was ensured that none of the generated variables had zero variance. These measures are not documented in the original study but were implemented to avoid errors in code execution. Hence, we do not know whether or at which point in the simulation pipeline these issues were dealt with in the original study.

2.3 Investigated Methods

The study compares the performance of robust normal theory maximum likelihood (ML) and robust categorical least squares (ULS) methodology for estimating confirmatory factor analysis (CFA) with ordinary variables. The underlying CFA model was fit using each of the two methods under investigation. The ULS estimator is referred to as both cat-LS as well as ULS in the original study. We will refer to it as ULS for consistency in this report.

2.3.1 Robust normal theory maximum likelihood (ML)

CFA's were carried out using the cfa() function of the lavaan package (Version 0.6-11). For the *Robust normal* theory maximum likelihood approach we set the estimator argument to "MLVM".

2.3.2 Robust categorical least squares (ULS)

The Robust categorical least squares (ULS) approach was also implemented using the cfa() function from the lavaan package. In this case the estimator argument was set to "ULSMV". Additionally, the ordered argument was set to TRUE.

2.4 Performance measures

The models estimated using the two methods described above were compared on various performance measures.

2.4.1 Convergence Failures

The original article assessed the number of convergence failures. We implemented convergence failure via the lavInspect() function with the what argument set to "converged".

2.4.2 Improper solutions

The original study reports assessing the number of improper solutions. The paper defines improper solution as "when cat-LS estimation produced a factor loading greater than 1 or continuous ML estimation produced a standardized factor loading greater than 1" (p. 361) We implemented convergence failure via the lavInspect() function with the what argument set to "post.check".

2.4.3 Parameter Estimates

We extracted parameter estimates from the fitted lavaan object using the lavInspect() function.

2.4.4 Parameter Bias

The parameter bias was calculated as the difference of the mean estimate per scenario and the true value $\bar{\theta} - \theta$.

2.4.5 Coverage

For each iteration of each scenario it was assessed whether the estimated parameter fell within 1.96 standard errors of the true value. We used robust standard errors from the estimated model for this assessment.

2.5 Power

In addition to the above mentioned analyses the study included a brief evaluation of the relative power of the ML-based and the ULS-based robust test statistics to detect a least major model misspecification. For this purpose the authors fit a "one-factor model to the data generated by Model 1 (the 10-indicator, two factor model) for the subset of conditions in which the underlying distribution was normal and thresholds were symmetrically distributed." (p. 369). This subset corresponds to 60 of the 480 scenarios. We interpreted the above to indicate that the same generated data as for the rest of the simulation study was used. We hence filtered the generated data sets to only retain the scenarios including model 1, normally distributed variables and symmetrically distributed thresholds for categorization and fit a one-factor model to each of the data sets that fit these criteria.

A p-value < 0.05 of the robust χ^2 statistic was used to indicate a model misspecification.

2.6 Technical implementation

The original simulation study was carried out in EQS (Version 6.1) as well as Mplus (Version 6.11). The authors of the original study report that data generation was carried out in EQS and data analysis was conducted using both EQS as well as Mplus. However, only results from the Mplus analysis are reported. Our replication was implemented using the R programming environment (details regarding software versions can be obtained from the section Reproducibility Information). The corresponding R code can be obtained from https://github.com/replisims/rhemtulla-2012.

2.7 Replicator degrees of freedom

The following table provides an overview of replicator degrees of freedom, i.e. decisions that had to be made by the replicators because of insufficient or contradicting information. Issues were resolved by discussion among the replicators.

Issue	Replicator decision	Justification
Data basis fig 1&2, tab 1	Simulate just one variable	It seemed unlikely that
		dozens of variables from
		the models were collapsed
Factor loadings of Model 2	Each factor loading is assumed to	Both replicators assumed
	occur twice	this to be most likely
Error handling	Case-wise deletion	Text indicated that "cases"
		were removed
Number of scenarios	480	We assumed the "420
		conditions" (p. 362) was a
		typo as a full-factorial
		combination results in 480
		scenarios which was also
		mentioned on page 359.

2.7.1 Data basis for Figures 1 and 2

The text indicated that the data underlying Figures 1 and 2 as well as Table 1 were generated for each "scenario" and a sample size of 1,000,000. We interpreted this to mean that one variable of length 1,000,000 was generated according to the specifications of each scenario although each scenario technically generated data according to an entire CFA model.

2.7.2 Factor loadings of model 2

The original article indicated that "Model 2 was identical to Model 1, but with 10 indicators per factor." (p. 359) No additional information regarding the factor loadings for these additional factor loadings was provided. We hence assumed that additional indicators reused the same set of factor loadings such that each loading occurred twice.

2.7.3 Error handling

The original study describes three types of errors: Failures of convergence, negative variance (i.e. 'Heywood' cases), and outliers which they define as cases with a standard error greater than 1. The authors mention nearly all of the errors they encountered occured under small sample sizes (*N* = 100 or 150). Furthermore, the supplied supplemental contains tables detailing exactly how many errors were found and under which conditions they occurred. The authors describe excluding cases where errors occurred from further analysis. It is however not clear if this exclusion was done for the estimation method under which it occurred (case-wise deletion), or for both the ML and ULS estimation methods (list-wise deletion). We considered case-wise more likely, as the language used in the article seems to imply that a case corresponds to a single method. Additionally, a list-wise approach would be more wasteful.

2.7.4 Number of scenarios

Contrary to the 480 scenarios described in the methods section, the result section mentions 420 conditions (p. 362). As 480 is consistent with the number of scenarios obtained by fully crossing all simulation factors described, we assumed the 420 to be a typo.

3 Results

3.1 Replication of result figures

The original study provides descriptives for the simulated data in two figures. Figure 1 and Figure 2 of the original manuscript

3.1.1 Figure 3 and 4 Parameter estimates (factor loadings)

The results pertaining to the robust ML estimator are largely comparable to the original results both in magnitude as well as regarding trend. Contrary to the original results our replication exhibited a larger downwards bias for N = 100 especially for lower numbers of categories.

For N = 600 the results pertaining to the ULS estimator closely align with the original results. These patterns also hold for the non-normal scenarios. The only exception being the 2-category scenario where large discrepancies can be observed for the ULS estimator and N = 600.

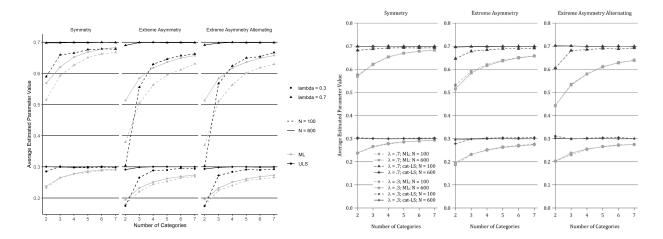


Figure 1: Parameter estimates (factor loadings, underlying distribution is normal). Values are averaged across model size and across all loadings for which the true parameter value was the same. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares estimation. The upper set of lines represents results for a true parameter value of .7. The lower set of lines represents results for a true parameter value of .3. Vertical panels represent different levels of threshold symmetry. Left figure: replication; right figure original study.

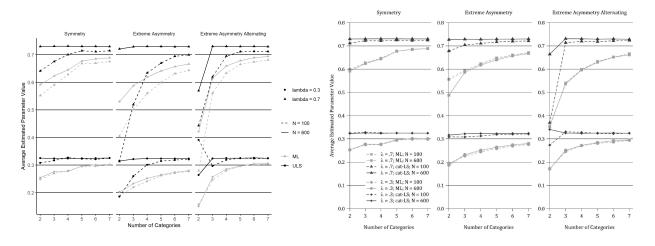


Figure 2: Parameter estimates (factor loadings, underlying distribution is nonnormal; skew 2, kurtosis 7). Values are averaged across model size and across all loadings for which the true parameter value was the same. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares estimation. The upper set of lines represents results for a true parameter value of .7. The lower set of lines represents results for a true parameter value of .3. Vertical panels represent different levels of threshold symmetry. Left figure: replication; right figure original study.

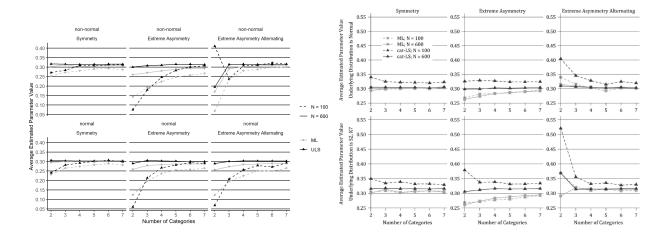


Figure 3: Parameter estimates (factor correlation, true value is .3). Values are averaged across model size. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares estimation. The upper panel corresponds to conditions in which the underlying distribution is normal; the lower panel corresponds to conditions in which the underlying distribution is nonnormal (skew 2, kurtosis 7). Vertical panels represent different levels of threshold symmetry. Left figure: replication; right figure original study.

3.1.2 Figure 5 Parameter estimates (factor correlation)

Parameter estimates for the factor correlations largely align with the original results. For scenarios where N = 100, we observed a larger downwards bias, especially for scenarios with a low number of categories.

3.1.3 Figure 6 and 7 Coverage (factor loadings)

Regarding coverage the trends in our results correspond to the original findings. Regarding magnitude, our results show consistently lower coverage especially with ML estimator and lower number of categories.

3.1.4 Figure 8 Coverage (factor correlations)

Type I error of mean-and variance adjusted test statistic roughly aligns for symmetry and extreme asymmetry scenarios. In the Extreme Asymmetry Alternating scenarios the original study finds considerably higher type I error rates for scenarios pertaining to the ML estimator and N = 600.

Regarding coverage of the factor correlation our results closely align with the original findings considering trends. Considering magnitude, coverage in the N=100 scenarios is consistently lower.

3.1.5 Type I error rate

3.2 Replication of result tables

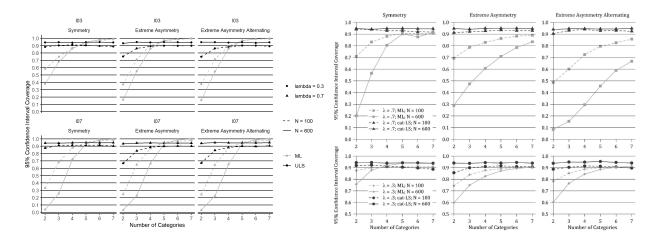


Figure 4: Coverage by number of categories (.7 and .3 factor loadings); underlying distribution is normal. Values are averaged across model size and across all loadings for which the true parameter value was the same. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares estimation. The upper panel represents results for a true parameter value of .7. The lower panel represents results for a true parameter value of .3. Vertical panels represent different levels of threshold symmetry. Left figure: replication; right figure original study.

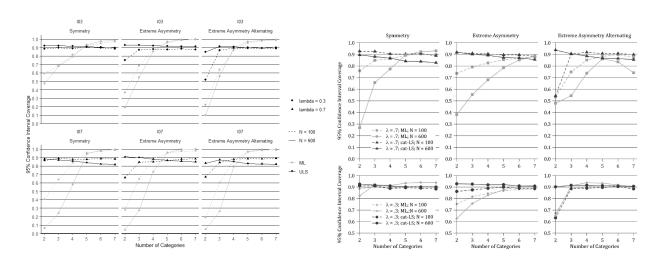


Figure 5: Coverage by number of categories (.7 and .3 factor loadings); underlying distribution is nonnormal (skew 2, kurtosis 7). Values are averaged across model size, and across all loadings for which the true parameter value was the same. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares estimation. The upper panel represents results for a true parameter value of .7. The lower panel represents results for a true parameter value of .3. Vertical panels represent different levels of threshold symmetry. Left figure: replication; right figure original study.

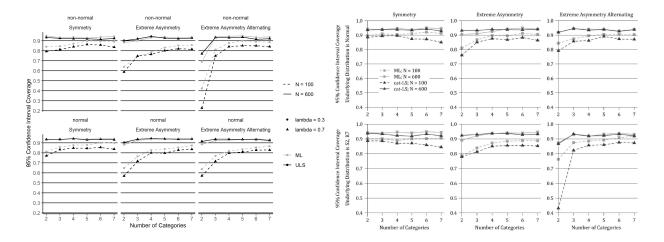


Figure 6: Coverage by number of categories (factor correlation). Values are averaged across model size. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares estimation. The upper panel corresponds to conditions in which the underlying distribution is normal; the lower panel corresponds to conditions in which the underlying distribution is nonnormal (skew 2, kurtosis 7). Vertical panels represent different levels of threshold symmetry. Left figure: replication; right figure original study.

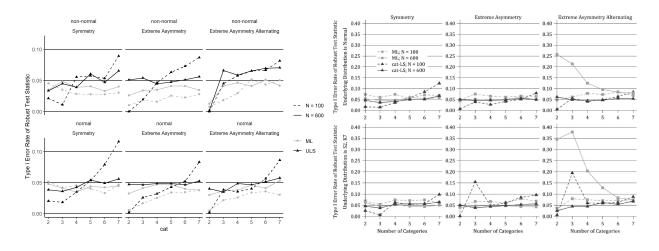


Figure 7: Type I error of mean-and-variance adjusted test statistic by number of categories. Values are averaged across model size. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares estimation. The upper panel corresponds to conditions in which the underlying distribution is normal; the lower panel corresponds to conditions in which the underlying distribution is nonnormal (skew 2, kurtosis 7). Vertical panels represent different levels of threshold symmetry.

3.2.1 Table 1

Table 1 presents the "Skew and Kurtosis of Observed Categorical Variables by Threshold Distribution, Underlying Distribution, and Number of Categories" (p. 363). The "[v]alues in this table were obtained by generating samples of size N = 1,000,000 for each condition and recording the skew and kurtosis of the observed distributions." (p. 363) As discussed above we understood "each condition" to only include underlying distribution, number of categories and threshold symmetry. We hence only simulated one variable of sample size 1,000,000 per condition in order to replicate Figure 1, Figure 2 as well as Table 1.

		Sym	metry	Mod.	Asym	Mod. As	sym-Alt	Ext. As	sym-Alt	Ext. As	ym-Alt
Underlying distribution	Categories	S	K	S	K	S	K	S	K	S	K
non-normal	2	0.49	-1.76	1.11	-0.78	-0.22	-1.95	2.27	3.15	14.74	-4.09
non-normal	3	0.00	0.29	0.29	-0.96	-0.03	-0.59	1.84	1.75	0.56	-1.25
non-normal	4	0.92	-0.05	1.08	0.44	-0.13	-0.66	1.57	0.94	-0.82	-0.69
non-normal	5	0.73	-0.16	1.11	1.07	0.20	-0.80	1.38	0.47	-1.11	-0.42
non-normal	6	0.80	0.19	1.52	1.93	0.17	-0.60	1.28	0.30	-1.19	-0.26
non-normal	7	0.93	0.30	1.33	1.16	0.32	-0.39	1.26	0.37	-1.19	-0.18
normal	2	0.00	-2.00	0.59	-1.65	-0.59	-1.66	1.97	1.87	1.90	-1.98
normal	3	0.00	-0.53	0.13	-1.09	-0.13	-1.09	1.41	0.44	0.45	-1.41
normal	4	0.00	-0.53	0.69	-0.23	-0.69	-0.22	1.10	-0.25	-0.26	-1.10
normal	5	0.00	-0.47	0.59	-0.21	-0.59	-0.20	0.90	-0.59	-0.58	-0.90
normal	6	0.00	-0.43	0.62	-0.10	-0.62	-0.10	0.80	-0.69	-0.68	-0.80
normal	7	0.00	-0.41	0.52	-0.29	-0.52	-0.29	0.78	-0.62	-0.62	-0.78

Note:

Values in this table were obtained by generating samples of size N = 1,000,000 for and recording the skew and kurtosis of the observed distributions. Mod. Asym= Moderate Asymmetry; Mod.Asym-Alt = Moderate Asymmetry-Alternating; Ext.Asym = Extreme Asymmetry; Ext. Asym-Alt = Extreme Asymmetry-Alternating: S = skew; K = kurtosis

3.2.2 Observed Power (Table 2)

		2 categ	ories	3 categ	ories	4 categ	ories	5 categ	ories	6 categ	ories	7 categ	ories
	N	ML	ULS										
1	00	0.398	0.408	0.602	0.667	0.713	0.806	0.769	0.890	0.809	0.927	0.849	0.955
1	50	0.654	0.702	0.840	0.889	0.936	0.960	0.971	0.988	0.976	0.990	0.979	0.993
3	350	0.994	0.996	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
6	00	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000

Note:

Type I error was assessed by fitting a one-factor model to two-factor simulated data. ML = robust continuous maximum likelihood estimation; ULS = robust categorical least squares estimation.

Results regarding observed power closely aligned with the original findings. The scenarios exhibiting a power below .8 matched the ones identified in the original study.

3.3 Replication of supplemental results

The following tables correspond to tables presented in the supplemental material of the original study which can be accessed at http://dx.doi.org/10.1037/a0029315.supp

3.3.1 Number of nonconverged cases per 1000 replications (A2/A3)

Symmetric	N = 100 $N = 150$	ML ULS ML ULS MI	7 2 4 0	0	0	0	0	0 0	0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	23 6 5 1	4 2 0	0	0	0	0	0	0 0	0	0 0	0 0 0 0	0 0					
AsymAlt	N = 350 $N = 600$	ML ULS ML ULS	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0		0	0	0	0	0 0	0 0 0 0	0 0	0	0				0		0 0 0 0	0 0 0 0						
Mod. As	N = 100 $N = 150$	ML ULS ML ULS	10 0 2 1	2 0 0 0	2	0 0	0	0 0	0 0	0 0	0	0 0	0 0	0 0	24 8 8 1	0 0	0	1 0	0 0			0		0 0 0 0	0 0						
Asym.	N = 350 $N = 600$	ML ULS ML ULS	0 0 0 0	0 0 0 0	0 0 0 0	0 0	0 0 0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0 0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0	0 0					
Mod	N = 100 $N = 150$	ML ULS ML ULS	33 9 6 1	4 0 0 0	0 0 0 1	1 0 0	3 0 0	1 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	33 10 5 2	1 0 2	4 0 0	3 0 0	1 0 0	1 1 0	1 0 0	0 0 0	0 0 0	0 0 0 0	0 0 0	0 0 0					
AsymAlt	N = 350 $N = 600$	ML ULS ML ULS	118 9 14 7	0	0	0	0	0	0	0 0	0	0 0	0 0	0	1 1 0 0	0	0	0 0	0	0	0	0 0	0	0	0	0					
Ext. As	N = 100 $N = 150$	ML ULS ML ULS	405 3 337 3		2 2 0 0		0	0	79	0	0	0	0	0	165 74 76 49	3	2	_				0	0	0 0 0 0		0					
/m.	N = 350 $N = 600$	ML ULS ML ULS	3 1 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	3 1 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0					
Ext. Asym.	N = 100 N = 150	ML ULS ML ULS 1	59 51 70 32	0 30 9 3	3 8 0 0	5 2 1 0	4 1 0 0	1 0 0 0	8 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	93 88 72 39	32 15 3 1	1 1 1 1	6 4 1 0	1 1 0 1	0 0 0 0	16 2 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	try;	metry-Alternating;	3	try-Alternating;	mum likelihood;
l	2	Distribution Model cats N	non-normal 1 2 18	non-normal 3 4	non-normal 4	non-normal 5	non-normal 6	non-normal 7	non-normal 2 2	non-normal 3	non-normal 4	non-normal 5	non-normal 6	non-normal 7	normal 1 2 19	normal 3 3	normal 4	normal 5	normal 6	normal 7	normal 2 2	normal 3	normal 4	normal 5	normal 6	normal 7	Mod.Asym = Moderate Asymmetry;	Mod.Asym-Alt = Moderate Asymmetry-Alternating	Ext. Asym = Extreme Asymmetry;	Ext. Asym-Alt = Extreme Asymetry-Alternating;	ML = robust normal-theory maximum likelihood

3.3.2 Number of improper solutions per 1000 replications (A4/A5)

	•	_						•																					•			•	
	009	NLS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0							
	9 = N	ML (0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0							
		S	-	_	0	0	0	0	0	0	0	0	0	0	2	_	0	0	0	0	0	0	0	0	0	0							
tric	N = 350	ML UL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0							
Symmetric		NLS N	61	27	10	_	2	2	0	0	0	0	0	0	26	4	7	_	3	3	0	0	0	0	0	0							
S	1= 150	١.	20	4	2	_	_	_	0	0	0	0	0	0	52	3	3	_	2	4	0	0	0	0	0	0							
	N	S	144 2	84	54	35	17	19	6			0			45 2				13	3		0	0	0	0	0							
	= 100	S nrs	_				16	25	0						_					9	_	0	0	0	0								
	Z	S	1 61	0 28	0 2	0 16	0	0	0	0		0		0	0 90			0	0	0	0	0	0	0	0								
	= 600	5																															
	Z	M	0 0	_	0 0	0	0	0 0							0 +								0 0		0								
-Alt	= 350	NLS			Ŭ	_	_			Ŭ	Ĭ	Ŭ	Ŭ	Ĭ	7	Ŭ						_											
Mod. AsymAlt	ž	₹	0	0	0	0	0	0	0						0										0								
lod. A	150	NLS	47	4	=	2	2	2	_	0	0	0	0	0	74	13	4	2	4	2	0	0	0	0	0								
2	= N	¥	00	0	_	2	2	3	0	0	0	0	0	0	32	4	9	2	4	_	0	0	0	0	0	0							
	100	ULS	135	4	4	32	19	7	7	0	0	0	0	0	170	38	30	23	17	16	12	0	0	0	0	0							
	= N	⊌	62	21	17	14	10	9	0	0	0	0	0	0	66	37	31	27	9	9	_	0	0	0	0	0							
	009 =	NLS	_	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0							
) = N	ML	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0							
	350	NLS	7	2	0	0	0	0	0	0	0	0	0	0	9	0	0	0	0	0	0	0	0	0	0	0							
Asym.	N = 3	ML	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0							
Mod. As	20	STI	116	13	8	4	9	9	2	0	0	0	0	0	6/	6	00	3	2	2	-	0	0	0	0	0							
Σ	N = 150) JM	38	2	4	2	9	2	0	0	0	0	0	0	41	4	9	4	2	0	0	0	0	0	0	0							
		ULS 1	231	35	49	31	30	15	31	0	0	0	0	0	0/1	39	59	23	8	4	=	0	0	0	0	0							
	N = 100	ML U	122	7	38	31	유	33	2	0	0	0	0	0	120	36	99	33	88	92	_	0	0	0	0	0							
		l Iso	176 1												8						0	0	0	0	0	0							
	009=	In I		0	0	0	0	0		0	0	0	0	0	_	0	0	0	0	0	0	0	0	0	0								
	Z	S	2 70	_	0	0		0							61									0									
Alt	= 350	- ULS	3 242	_					=															0	_								
Ext. AsymAlt	Z	M	248	_	_	_	0	0	1						6 1																		
Ext. A	= 150	NLS	537	29	00			4	280		0			0		7	25	=		3	3	_		0		Ĭ							
	ž	¥	909	18	2	4	0	2	217	0	0	0	0	0	225	4	15	7	10	5	0	0	0	0	0	0							
	100	NLS	281	167	21	24	21	13	645	13	_	0	0	0	474	175	79	9	83	25	116	9	_	0	0	0							
	= N	¥	704	9	25	23	15	9	365	0	0	0	0	0	386	154	11	24	41	32	8	-	0	0	0	0							
	00	NLS	11	0	0	0	0	0	0	0	0	0	0	0	9	0	0	0	0	0	0	0	0	0	0	0							
	009 = N	ML	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0							
		OLS	24	4	2	0	0	0	_	0	0	0	0	0	63	3	_	0	0	0	-	0	0	0	0	0							
Ë.	N = 350) JM	00	0	0	0	0	0	0	0	0	0	0	0	F	0	0	0	0	0	0	0	0	0	0	0							
Ext. Asym.			331	124	46	71	15	7	49	7	0	0	0	0	330	72	24	00	6	3	32	_	0	0	0	0							
Ω	N = 150	ML ULS	175	59	4	7	9	9	3	0	0	0	0	0	225	41	7	9	00	4	3	0	0	0	0	0			nating	1	ığ:	 00d	
					19	 	25	34	40	37	00	2	0	0	468 2	178	7	28	6	4	3	2	2	0	0	0			-Alten		ernatii	kelih	
	N = 100	S IN .	7 447) 297	_	2	4,		14	~	_	_	_	0			2	4,	-		=	_	_	_	_				metry		ry-Alfe	III	luares
	Z	M	377	190	88	9 9	5	33	2	_	`		<u> </u>	Ĭ	416	3 148	1	30	3	33	4		_		_			mmet	Asymi	metry	symet	maxir	ast so
		cats	. 4	(1)	4	47	w		. 4	67	4	47	9	_	.4	(1)	4	4)	9	-	. 4	(*)	4	4)	9	_		e Asy	rate /	Asym	me As	neony	ical le
		lodel																										derat	Mode	reme	Extre	mal-ti	ategor
		N NC	lal 1	ā	<u>la</u>	lal	Jal	ja	lal 2	la	la	lal	lal	jaj	_						2) = Mc	-Alt =	= Ext	-Alt=	st nor	ustca
		Distribution Model	non-normal	normal	ma	mal	mal	normal	normal	ma	ma	ma	mal	mal	la l	ber .	Mod.Asym = Moderate Asymmetry;	Mod.Asym-Alt = Moderate Asymmetry-Alternating	Ext. Asym = Extreme Asymmetry;	Ext. Asym-Alt = Extreme Asymetry-Alternating;	ML = robust normal-theory maximum likelihood;	ULS = robust categorical least squares.											
		Dist	non	non	norma	normal	normal	non	non	norma	norma	norma	normal	normal	norma	Note:	Mod	Mod	EX	EX	V	OLS											

3.3.3 Parameter Bias, Model 1, Underlying Distribution = Normal (A6)

		Ext. Asym	Ë			Ext	Ext. AsymAlt				Mod. Asym.				Mod	Mod. AsymAlt				Symmetric	ric		Γ
	N = 100	N = 150	N = 350	009 = N	N = 100	N = 150	N = 350	009 = N C	.=N 00	= N = 001	150 N =	N = 350	009 = N	N = 100	N = 150	N = 350	009 = N 0	 	N = 100 N	1= 150	N = 350	N = 600	9
param.	cats ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML	ULS ML	ULS ML	ULS ML	ULS ML	OLS 1	ML ULS	ML ULS	ML	ULS ML	ULS ML	ULS ML	OLS	ML ULS	ML ULS	ML	ULS
lambda = .3	2 -0.086 -0.032	-0.104 -0.035	-0.111 -0.020 -0	-0.106 -0.009 -0	-0.095 -0.030	-0.111 -0.032	-0.107	-0.014 -0.107 -0	-0.008 -0.068	-0.005 -0.075 -0	-0.013 -0.069	-0.002 -0.067	0.000	-0.071 -0.009	-0.072 -0.005	-0.068	0.000 -0.068	-0.001 -0.063	3 -0.005 -0.065	-0.003	-0.062 0.000	-0.061	0.002
	3 -0.071 -0.015	-0.072 -0.010	-0.072 -0.006 -0	-0.068 -0.002 -0	-0.066 -0.007	-0.075 -0.014	-0.070	-0.005 -0.070 -0	-0.003 -0.034	0.000 -0.034 -0	-0.002 -0.032	0.000 -0.032	0.000	-0.037 -0.004	-0.035 -0.002	-0.032	0.001 -0.032	-0.001 -0.039	9 -0.001 -0.035	0.001	-0.035 0.000	-0.034	0.000
	4 -0.050 -0.003	-0.049 -0.003	-0.052 -0.003 -0	-0.047 0.003 -0	-0.059 -0.010	-0.055 -0.007	-0.051	-0.002 -0.048 (0.001 -0.032	-0.002 -0.028 (0.002 -0.026	0.002 -0.028	-0.001	-0.027 -0.002	-0.031 -0.002	-0.028	0.000 -0.029	-0.001 -0.024	4 -0.002 -0.020	0.004	-0.020 0.001	-0.022 -0	-0.001
	5 -0.047 -0.011	-0.035 0.003	-0.039 -0.001 -0	-0.037 0.001 -0	-0.041 -0.003	-0.039 -0.002	-0.041	-0.002 -0.039 -0	0.001 -0.023	0.000 -0.023 -0	-0.002 -0.017	0.003 -0.021	-0.001	-0.021 0.001	-0.021 0.002	-0.019	0.001 -0.020	0.000 -0.017	7 0.000 -0.013	13 0.003 -0	.014 0.001	-0.012	0.002
	6 -0.037 -0.003	-0.032 0.000	-0.031 0.000 -0	-0.031 -0.001 -0	-0.042 -0.013	-0.032 -0.002	-0.033	0.002 -0.030 (0.000 -0.020	-0.003 -0.018 (0.000 -0.015	0.002 -0.017	-0.001	-0.020 -0.003	1-0.018 0.001	-0.016	0.001 -0.016	0.000 -0.008	8 0.004 -0.010	0.001	-0.010 0.001	0.009	0.002
	7 -0.030 -0.006	-0.029 -0.002	-0.028 0.000 -0	-0.026 0.000 -0	-0.035 -0.007	-0.032 -0.004	-0.026	0.001 -0.027	0.000 -0.014	0.001 -0.012 (0.001 -0.013	-0.001 -0.014	-0.002	-0.011 0.004	-0.014 -0.001	-0.013	0.000 -0.011	0.001 -0.011	1 -0.002 -0.006	0.003	-0.007 0.001	-0.008	0.000
lambda = .4	2 -0.203 -0.179	-0.186 -0.121	-0.155 -0.053 -0	-0.138 -0.019 -0	-0.201 -0.162	-0.196 -0.141	-0.144	-0.036 -0.135 -0	-0.013 -0.136	-0.070 -0.122 -0	-0.049 -0.092	-0.005 -0.090	-0.003	-0.138 -0.072	-0.121 -0.045	-0.091	-0.004 -0.089	-0.002 -0.124	4 -0.057 -0.107	-0.033	-0.084 -0.002	-0.082 -0	-0.001
	3 -0.140 -0.079	-0.119 -0.048	0- 600:0- 060:0-	-0.086 -0.002 -0	-0.140 -0.093	-0.122 -0.053	-0.088	-0.008 -0.086 -0	-0.003 -0.075	-0.034 -0.059 -0	-0.017 -0.040	0.001 -0.040	0.001	-0.062 -0.024	-0.050 -0.008	-0.041	0.001 -0.040	0.001 -0.077	7 -0.033 -0.059	-0.013	-0.049 -0.003	-0.045	0.001
	4 -0.100 -0.048	-0.075 -0.021	-0.065 -0.005 -0	-0.062 -0.001 -	-0.111 -0.053	-0.087 -0.028	-0.062	0.002 -0.061 (0.000 -0.061	-0.026 -0.044 -0	-0.006 -0.037	-0.001 -0.036	-0.001	-0.056 -0.024	-0.041 -0.006	-0.036	0.000 -0.036	0.000 -0.048	8 -0.021 -0.032	-0.005	-0.029 -0.001	-0.028	0.000
	5 -0.087 -0.048	-0.064 -0.016	-0.047 -0.001 -0	-0.046 0.001 -0	-0.077 -0.037	-0.062 -0.013	-0.048	-0.002 -0.046 (0.001 -0.046	-0.020 -0.033 -0	-0.007 -0.025	0.000 -0.024	0.001	-0.045 -0.021	-0.035 -0.007	-0.025	0.000 -0.025	0.000 -0.034	4 -0.015 -0.017	0.002	-0.019 0.000	-0.020 -0	-0.001
	6 -0.067 -0.027	-0.049 -0.009	-0.038 0.001 -0	0.039 0.000 -0	-0.073 -0.036	-0.051 -0.012	-0.040	-0.001 -0.038 -0	-0.001 -0.042	-0.016 -0.025 -0	-0.003 -0.024	-0.003 -0.021	0.001	-0.038 -0.016	900.0- 6.000	-0.022	0.000 -0.021	0.001 -0.031	1 -0.018 -0.021	900.0-	-0.014 0.000	-0.013	0.000
	7 -0.059 -0.026	-0.040 -0.007	-0.034 -0.001 -0	-0.032 0.001 -0	-0.062 -0.028	-0.045 -0.011	-0.034	0.000 -0.033 -0	-0.001 -0.030	-0.008 -0.020 -0	-0.003 -0.018	-0.001 -0.018	-0.002	-0.030 -0.011	-0.017 0.000	-0.018	-0.003 -0.016	0.000 -0.025	5 -0.012 -0.019	900.0-	-0.009 0.001	-0.010 0	0.000
lambda = .5	2 -0.257 -0.246	-0.224 -0.152)- 750.0- 181.0-	-0.162 -0.021 -0	-0.234 -0.199	-0.236 -0.171	-0.174	-0.047 -0.156 -0	-0.010 -0.164	-0.088 -0.142 -0	-0.054 -0.112	-0.008 -0.105	0.000	-0.165 -0.094	-0.143 -0.052	-0.110	-0.004 -0.107	-0.002 -0.163	3 -0.092 -0.132	-0.044	-0.102 -0.002	0.098	0.000
	3 -0.168 -0.099	-0.148 -0.064	-0.100 -0.005 -0	-0.100 -0.004 -0	-0.166 -0.107	-0.138 -0.063	-0.101	0.008 -0.097	0.001 -0.087	-0.042 -0.056 -0	-0.005 -0.051	0.000 -0.050	0.001	-0.078 -0.033	1 -0.062 -0.012	-0.052	-0.002 -0.051	-0.001 -0.091	1 -0.038 -0.076	-0.021	-0.058 0.000	-0.056	0.002
	4 -0.122 -0.062	-0.094 -0.032	-0.074 -0.004 -0	0.000 070.0-	-0.132 -0.069	-0.100 -0.029	-0.073	0.003 -0.070 (0.001 -0.079	-0.039 -0.057 -0	-0.011 -0.044	-0.001 -0.043	-0.001	-0.068 -0.032	-0.054 -0.011	-0.041	0.001 -0.043	-0.002 -0.056	6 -0.023 -0.043	-0.011	-0.033 0.002	-0.034	0.001
	5 -0.101 -0.055	-0.072 -0.019	0.056 0.000 -0	-0.055 -0.002 -0	-0.089 -0.046	-0.069 -0.017	-0.056	-0.002 -0.054 (0.000 -0.056	-0.028 -0.043 -0	-0.011 -0.028	0.002 -0.030	0.001	-0.049 -0.020	700.0- 750.0- (-0.031	-0.001 -0.031	-0.001 -0.044	4 -0.021 -0.023	0.000	-0.022 0.001	-0.021	0.001
	6 -0.086 -0.036	-0.056 -0.011	-0.045 -0.001 -0	-0.042 0.001 -0	-0.088 -0.051	-0.057 -0.013	-0.044	0.001 -0.043 (0.000 -0.055	-0.026 -0.031 -0	-0.005 -0.026	-0.002 -0.024	0.001	-0.045 -0.020	-0.033 -0.008	-0.024	0.001 -0.024	0.001 -0.034	4 -0.017 -0.026	-0.007	-0.016 0.000	-0.016	0.000
	7 -0.073 -0.039	-0.048 -0.009	-0.038 -0.001 -0	0.038 0.000 -0	-0.065 -0.026	-0.054 -0.017	-0.039	-0.002 -0.039 -0	-0.001 -0.039	-0.014 -0.028 -0	-0.009 -0.018	0.001 -0.019	-0.001	-0.038 -0.015	-0.023 -0.003	-0.018	0.001 -0.018	0.001 -0.031	1 -0.013 -0.019	-0.005	-0.013 0.000	-0.010	0.002
lambda = .6	2 -0.316 -0.297	-0.258 -0.183	-0.201 -0.064 -0	-0.177 -0.022 -0	-0.290 -0.260	-0.271 -0.203	-0.197	-0.062 -0.175 -0	-0.015 -0.196	-0.116 -0.169 -0	-0.071 -0.126	-0.009 -0.122	-0.002	-0.192 -0.115	-0.173 -0.073	-0.127	-0.008 -0.121	0.000 -0.178	8 -0.100 -0.152	-0.053	-0.119 -0.006	-0.116 -0	-0.003
	3 -0.195 -0.131	-0.158 -0.068	-0.106 -0.001 -0	0.107 0.000 -0	-0.196 -0.141	-0.155 -0.079	-0.107	-0.006 -0.107 -0	-0.002 -0.104	-0.051 -0.076 -0	-0.020 -0.056	0.002 -0.057	0.001	-0.092 -0.045	-0.072 -0.017	-0.060	-0.002 -0.060	-0.002 -0.104	4 -0.046 -0.089	-0.027	-0.071 -0.002	-0.068	-0.001
	4 -0.136 -0.075	-0.101 -0.040	-0.077 -0.002 -(P 000.0 770.0-	-0.145 -0.083	-0.114 -0.041	-0.080	0.004 -0.078 (0.000 -0.083	-0.042 -0.063 -0	-0.013 -0.048	-0.001 -0.049	-0.001	-0.081 -0.044	-0.060 -0.013	-0.048	0.000 -0.047	0.001 -0.066	6 -0.032 -0.045	-0.007	-0.042 -0.002	-0.039	0.001
	5 -0.113 -0.071	-0.074 -0.016	-0.060 -0.002 -0	-0.061 -0.003 -0	-0.106 -0.061	-0.077 -0.020	-0.062	-0.003 -0.059 -0	-0.001 -0.066	-0.038 -0.045 -0	-0.012 -0.036	-0.002 -0.035	0.000	-0.063 -0.033	1 -0.047 -0.012	-0.036	-0.002 -0.035	0.000 -0.054	4 -0.029 -0.030	900.0-	-0.027 0.001	-0.026	0.001
	6 -0.098 -0.048	-0.060 -0.015	-0.048 0.000 -0	-0.048 -0.001 -0	-0.102 -0.063	-0.061 -0.015	-0.049	-0.003 -0.047 -0	-0.001 -0.065	-0.033 -0.038 -0	-0.012 -0.026	0.001 -0.029	-0.001	-0.049 -0.024	-0.033 -0.005	-0.027	0.000 -0.028	-0.002 -0.042	2 -0.024 -0.026	-0.007	-0.021 -0.003	-0.020 -0	-0.001
	7 -0.076 -0.044	-0.053 -0.015	0.038 0.000 -0	-0.040 -0.001 -0	-0.074 -0.040	-0.056 -0.019	-0.041	-0.002 -0.041 -0	-0.002 -0.047	-0.022 -0.029 -0	-0.007 -0.020	0.001 -0.022	-0.001	-0.040 -0.020	-0.030 -0.009	-0.018	0.002 -0.021	0.000 -0.033	3 -0.019 -0.023	-0.009	-0.014 0.000	-0.015 -0	-0.001
Iambda = .7	2 -0.360 -0.344	-0.294 -0.239	-0.229 -0.091 -0	-0.197 -0.028 -0	-0.338 -0.330	-0.317 -0.260	-0.215	-0.074 -0.192 -0	-0.017 -0.227	-0.157 -0.195 -0	-0.103 -0.143	-0.014 -0.139	-0.003	-0.238 -0.164	-0.192 -0.093	-0.142	-0.009 -0.136	0.000 -0.219	9 -0.147 -0.168	-0.066	-0.137 -0.011	-0.132 -0	-0.003
	3 -0.225 -0.173	-0.183 -0.094	-0.123 -0.011 -(-0.115 0.001 -0	-0.230 -0.177	-0.189 -0.117	-0.120	-0.011 -0.117 -0	-0.002 -0.119	0.068 -0.086 -0	-0.027 -0.066	-0.001 -0.066	0.000	-0.110 -0.064	-0.086 -0.028	-0.069	990.0- 900.0-	0.000 -0.125	5 -0.068 -0.101	-0.036	-0.076 0.001	-0.080.0-	-0.003
	4 -0.165 -0.109	-0.120 -0.055	-0.081 -0.003 -0	-0.083 -0.001 -0	-0.170 -0.105	-0.131 -0.057	-0.080	-0.001 -0.083 (0.001 -0.098	-0.058 -0.074 -0	-0.025 -0.055	-0.003 -0.054	-0.001	-0.095 -0.061	-0.065 -0.018	-0.055	-0.003 -0.054	-0.001 -0.086	6 -0.053 -0.057	-0.019	-0.046 -0.001	-0.047 -0	-0.002
	5 -0.131 -0.097	-0.087 -0.032	-0.062 -0.001 -0	-0.064 0.000 -0	-0.116 -0.074	-0.085 -0.031	-0.062	0.000 -0.066 -0	-0.003 -0.080	-0.053 -0.054 -0	-0.021 -0.036	-0.001 -0.036	0.002	-0.069 -0.042	-0.052 -0.020	-0.038	-0.002 -0.037	0.000 -0.063	3 -0.042 -0.034	-0.010	-0.030 -0.001	-0.032 -0	-0.001
	6 -0.112 -0.067	-0.062 -0.022 -0	-0.052 -0.003 -0	-0.052 -0.002 -0	-0.113 -0.081	-0.068 -0.026	-0.051	-0.003 -0.051 -0	-0.001 -0.064	-0.038 -0.040 -0	-0.015 -0.031	-0.001 -0.031	0.000	-0.057 -0.038	-0.038 -0.013	-0.033	-0.002 -0.032	-0.002 -0.047	7 -0.036 -0.032	-0.012	-0.024 -0.004	-0.021	0.000
	7 -0.090 -0.067	-0.058 -0.020	-0.044 -0.003 -0	-0.043 -0.001 -0	-0.087 -0.054	-0.056 -0.024	-0.042	-0.001 -0.042 -0	-0.001 -0.050	-0.026 -0.032 -0	-0.013 -0.025	-0.003 -0.021	0.001	-0.052 -0.035	0.030 -0.010	-0.025	-0.003 -0.024	-0.001 -0.043	3 -0.034 -0.026	-0.013	-0.016 -0.001	-0.016	0.000
phi = .3	2 -0.191 -0.232	-0.145 -0.149)- LO.0- 880.0-)-	-0.048 -0.019 -0	-0.186 -0.213	-0.162 -0.190	9/0.0-	-0.057 -0.046 -0	-0.013 -0.110	-0.099 -0.072 -0	-0.054 -0.018	0.001 -0.010	0.005	-0.104 -0.083	1 -0.067 -0.043	-0.016	0.006 -0.009	0.006 -0.085	5 -0.067 -0.049	-0.027	-0.019 -0.002	-0.004	0.007
	3 -0.111 -0.091	-0.089 -0.058	-0.024 0.005 -0	-0.021 0.006 -0	-0.124 -0.101	-0.088 -0.079	-0.031	0.005 -0.026 (0.002 -0.055	-0.033 -0.032 -0	-0.013 -0.001	0.008 -0.001	0.005	-0.027 -0.011	-0.027 -0.010	0.001	0.012 0.001	0.007 -0.050	0 -0.036 -0.024	-0.011	0.001 0.009	-0.001	0.003
	4 -0.074 -0.046	-0.047 -0.024	0.015 0.007 -0	-0.014 0.006 -0	090.0- 960.0-	-0.064 -0.028	-0.019	0.002 -0.016 (0.004 -0.050	-0.027 -0.018 (0.005 -0.008	0.004 -0.005	0.003	-0.051 -0.030	-0.015 0.001	-0.005	0.006 -0.001	0.007 -0.034	4 -0.015 -0.003	0.008	-0.006 0.001	-0.003	0.001
	5 -0.055 -0.035	-0.039 -0.011	-0.009 0.010 -0	-0.013 0.001 -0	-0.060 -0.033	-0.038 -0.009	-0.018	0.000 -0.012 (0.005 -0.032	-0.013 -0.023 -0	-0.004 -0.006	0.002 -0.003	0.004	-0.027 -0.005	-0.021 -0.002	-0.008	0.001 -0.001	0.006 -0.022	2 -0.003 -0.006	900.0	-0.004 0.001	-0.001	0.003
	6 -0.059 -0.017	-0.023 0.006	-0.012 0.005 -0	-0.013 0.000 -0	-0.068 -0.047	-0.034 -0.008	-0.009	0.007 -0.011 (0.001 -0.036	-0.013 -0.020 -0	-0.001 -0.004	0.004 -0.004	0.002	-0.029 -0.011	-0.007 0.011	0.000	0.007 -0.004	0.003 -0.015	5 0.002 -0.010	0.005	0.003 0.009	-0.001	0.003
	7 -0.041 -0.018	-0.025 0.000	-0.013 0.003 -0	-0.013 -0.002 -0	-0.043 -0.017	-0.032 -0.007	-0.009	0.007 -0.008 (0.005 -0.034	0.007 -0.009	0.007 -0.003	0.004 -0.005	-0.001	-0.031 -0.010	-0.013 0.002	-0.004	0.004 -0.001	0.004 -0.030	0 -0.009 -0.010	0.003	-0.006 0.000	0.000	700.0
Note:																							

vote:
NodAsym = Moderate Asymmetry;
Mod Asym-Alt = Moderate Asymmetry-Alternating;
Ext Asym = Extreme Asymmetry;

3.3.4 Parameter Bias, Model 1, Underlying Distribution = Skew 2, Kurtosis 7 (A7)

	N = 600	ML ULS	-0.046 0.025	-0.026 0.021	-0.022 0.025	-0.003 0.026	0.001 0.025	0.002 0.026	0.037 0.129	0.064 0.128	0.072 0.131	0.092 0.128	0.099 0.130	0.097 0.126	0.077 0.032	-0.049 0.030	0:039 0:030	-0.012 0.031	-0.003 0.032	0.005 0.030	0.094 0.029	0.063 0.030	0.047 0.030	0.019 0.029	-0.009 0.032	0.007 0.031	0.108 0.031	0.076 0.032	0.054 0.032	0.021 0.032	-0.014 0.031	0.011 0.030	0.000 0.015	0.009 0.013	-0.001 0.012	0.006 0.014	0.011 0.017	0.006 0.014	
tric	N = 350	ML ULS	-0.046 0.026 -0	-0.025 0.024 -0.	-0.022 0.025 -0	-0.006 0.024 -0	0.002 0.027 0.	0.003 0.027 0	0.033 0.123 0.	0.063 0.127 0.	0.069 0.128 0.	0.094 0.129 0.	0.099 0.129 0.	0.099 0.130 0.	-0.080 0.027 -0.	-0.048 0.033 -0.	-0.039 0.030 -0	-0.014 0.029 -0	-0.005 0.032 -0.	-0.004 0.030 -0	-0.094 0.028 -0	-0.064 0.030 -0	-0.049 0.029 -0	0.019 0.031 -0.	-0.009 0.032 -0	-0.008 0.031 -0.	0.110 0.025 -0.	0.074 0.033 -0.	-0.054 0.032 -0.	-0.022 0.030 -0	-0.015 0.029 -0	-0.010 0.030 -0	0.003 0.021 0.	0.009 0.016 0.	0.004 0.018 -0.	0.009 0.019 0.	0.016	0.004 0.015 0.	
Symmetric	N = 150	ML ULS	-0.050 0.020 -	-0.027 0.024 -	- 0.021 0.027 -	-0.003 0.027 -	0.000 0.027	0.001 0.026	0.016 0.102	0.050 0.116	0.064 0.123	0.093 0.129	0.091 0.122	0.093 0.125	-0.101 -0.003 -	-0.060 0.020 -	-0.046 0.025 -	-0.015 0.028 -	- 0.008 0.029	-0.004 0.033 -	-0.122 -0.014 -	- 0.076 0.016 -	-0.054 0.023 -	- 620.0 610.0-	- 0.012 0.027 -	-0.013 0.024 -	-0.144 -0.035 -	-0.094 0.004 -	-0.062 0.018 -	-0.025 0.023 -	-0.018 0.022 -	-0.015 0.021 -	-0.034 -0.009	-0.002 0.012	-0.012 0.011	-0.002 0.014	-0.004 0.012	0.000 0.016	
	N = 100	ML ULS	-0.044 0.026	-0.033 0.020	-0.017 0.031	-0.005 0.023	-0.003 0.023	0.006 0.029	-0.004 0.074	0.028 0.087	0.049 0.103	0.079 0.116	0.084 0.114	0.079 0.113	-0.120 -0.026	-0.093 -0.018	-0.065 -0.002	-0.033 0.012	-0.022 0.015	-0.019 0.018	-0.148 -0.047	-0.113 -0.029	-0.076 -0.010	-0.040 0.004	-0.020 0.015	-0.023 0.014	-0.171 -0.077	-0.132 -0.051	-0.089 -0.026	-0.044 -0.003	-0.036 -0.001	-0.036 -0.001	-0.065 -0.033	-0.046 -0.028	-0.027 -0.002	-0.020 -0.004	-0.013 0.004	-0.017 0.007	
	009 = N	ML ULS	-0.041 0.027	-0.012 0.025	-0.010 0.025	-0.004 0.024	0.005 0.025	0.010 0.025	0.040 0.129	0.080 0.129	0.083 0.129	0.091 0.127	0.102 0.128	0.109 0.129	-0.075 0.030	-0.031 0.029	-0.025 0.032	-0.014 0.030	-0.001 0.032	0.006 0.031	-0.091 0.029	-0.040 0.030	-0.037 0.031	-0.020 0.033	-0.010 0.028	0.003 0.031	-0.106 0.029	-0.049 0.031	-0.045 0.032	-0.029 0.030	-0.013 0.031	-0.002 0.029	0.003 0.016	0.013 0.017	0.012 0.015	0.012 0.016	0.012 0.015	0.011 0.014	
Mod. AsymAlt	N = 350	S ML ULS	5 -0.044 0.024	7 -0.011 0.027	3 -0.010 0.026	3 -0.003 0.026	3 0.004 0.024	5 0.010 0.025	0.042 0.131	3 0.079 0.128	3 0.082 0.129	5 0.093 0.131	5 0.101 0.128	0.107 0.128	5 -0.075 0.030	2 -0.030 0.031	5 -0.024 0.034	3 -0.013 0.032	1 -0.002 0.031	9 0.007 0.032	1 -0.089 0.031	5 -0.044 0.027	3 -0.037 0.030	3 -0.023 0.028	7 -0.008 0.029	5 0.004 0.033	5 -0.104 0.029	3 -0.049 0.031	5 -0.045 0.031	1 -0.028 0.030	3 -0.013 0.030	3 -0.004 0.028	5 0.001 0.018	3 0.008 0.014	5 0.009 0.015	3 0.012 0.019	5 0.011 0.016	9 0.013 0.018	
Mod. A	N = 150	S ML ULS	1 -0.043 0.025	4 -0.012 0.027	0 -0.011 0.028	8 -0.003 0.026	8 0.006 0.028	0 0.008 0.026	4 0.025 0.110	3 0.072 0.123	0 0.077 0.128	8 0.088 0.128	2 0.096 0.125	8 0.107 0.13	3 -0.095 0.005	0 -0.040 0.022	2 -0.035 0.025	5 -0.014 0.033	7 -0.004 0.03	7 0.001 0.029	4 -0.109 0.004	1 -0.047 0.025	4 -0.045 0.023	2 -0.025 0.028	2 -0.012 0.027	7 -0.005 0.028	9 -0.133 -0.015	7 -0.062 0.016	2 -0.055 0.016	1 -0.032 0.024	2 -0.014 0.028	0 -0.003 0.028	9 -0.019 0.005	3 -0.001 0.013	1 0.001 0.016	8 0.009 0.023	5 0.003 0.016	8 0.003 0.019	
	N = 100	S ML ULS	5 -0.042 0.021	5 -0.016 0.024	4 -0.009 0.030	5 -0.002 0.028	5 0.003 0.026	5 0.013 0.030	7 0.010 0.084	0.060 0.113	9 0.063 0.110	8 0.081 0.118	8 0.092 0.12	0 0.098 0.118	11 -0.114 -0.03	3 -0.049 0.010	0 -0.045 0.012	0 -0.031 0.015	12 -0.016 0.017	9 -0.008 0.017	6 -0.139 -0.054	00:0- 990:0- 0	2 -0.058 0.004	0.041 0.012	0 -0.026 0.012	0.009 0.017	6 -0.170 -0.089	11 -0.080 -0.017	0 -0.074 -0.012	11 -0.051 -0.001	0 -0.032 0.002	11 -0.013 0.010	4 -0.043 -0.029	5 -0.013 0.003	5 -0.015 0.007	3 -0.012 0.008	4 -0.004 0.016	6 0.003 0.018	
	N = 600	ULS ML ULS	23 -0.060 0.025	27 -0.011 0.025	0.026 -0.015 0.024	0.024 -0.007 0.025	0.024 -0.019 0.025	024 -0.010 0.02	0.128 0.021 0.12	27 0.084 0.13	30 0.081 0.12	0.129 0.088 0.12	0.132 0.074 0.12	0.128 0.088 0.13	0.024 -0.094 0.03	0.033 -0.023 0.033	0.029 -0.025 0.030	0.033 -0.016 0.030	0.031 -0.029 0.032	0.030 -0.017 0.028	.025 -0.113 0.02	.031 -0.034 0.03	0.031 -0.028 0.032	.031 -0.022 0.030	27 -0.037 0.03	031 -0.020 0.03	0.022 -0.128 0.02	.031 -0.042 0.03	029 -0.035 0.030	0.031 -0.026 0.03	.033 -0.040 0.030	028 -0.021 0.03	.014 -0.010 0.014	0.016 0.009 0.015	018 -0.001 0.015	0.013 0.004 0.013	0.016 -0.003 0.014	019 -0.001 0.016	
Mod. Asym.	N = 350	ULS ML U	0.017 -0.061 0.023	0.024 -0.009 0.027	0.020 -0.014 0.0	0.022 -0.007 0.0	0.020 -0.019 0.0	0.027 -0.012 0.0	.085 0.022 0.1	124 0.081 0.127	.122 0.081 0.130	0.125 0.088 0.1	124 0.078 0.1	123 0.086 0.1	0.026 -0.100 0.0	0.024 -0.024 0.0	0.027 -0.027 0.0	0.028 -0.014 0.0	.025 -0.031 0.0	.018 -0.018 0.0	0.030 -0.112 0.0	.022 -0.034 0.0	0.019 -0.028 0.0	024 -0.020 0.0	.023 -0.039 0.027	.024 -0.018 0.0	.066 -0.127 0.0	0.016 -0.040 0.0	.012 -0.035 0.0	0.015 -0.025 0.0	.020 -0.037 0.0	015 -0.023 0.0	035 -0.014 0.0	0.010 0.008 0.0	0.015 0.000 0.0	.014 0.002 0.0	0.007 -0.005 0.0	0.015 0.000 0.0	
Ñ	N = 150	ULS ML (0.015 -0.062 0.	0.026 -0.013 0.	0.027 -0.020 0.	0.022 -0.013 0.	0.021 -0.025 0.	0.019 -0.010 0.	.041 -0.007 0.	0.108 0.076 0.	105 0.074 0.	0.119 0.082 0.	0.114 0.061 0.	0.118 0.079 0.	0.083 -0.132 -0.	0.011 -0.033 0.	0.004 -0.037 0.	0.019 -0.024 0.	.002 -0.045 0.	.012 -0.031 0.	0.107 -0.144 -0.	.002 -0.042 0.	0.011 -0.040 0.	0.010 -0.030 0.	.002 -0.046 0.	008 -0.028 0.	1151 -0.177 -0.	013 -0.051 0.	0.027 -0.048 0.	.007 -0.040 0.	.014 -0.051 0.	000 -0.030 0.	.101 -0.059 -0.	.002 -0.006 0.	0.012 -0.009 0.	0.010 -0.012 0.	-0.030	.001 -0.013 0.	
	N = 100	ULS ML	0.019 -0.057 0	0.025 -0.013 0.	0.023 -0.014 0.	0.026 -0.012 0.	0.027 -0.024 0.	0.025 -0.019 0	0.038 -0.026 0	.130 0.062 0.	.129 0.059 0	0.130 0.073 0	128 0.049 0	0.128 0.065 0	0.088 -0.159 -0.	0.032 -0.043 0	0.031 -0.060 -0.	0.030 -0.034 0	0.031 -0.068 0.	0.031 -0.057 0	0.104 -0.184 -0.	0.027 -0.057 -0.	.031 -0.067 -0	.030 -0.046 0.	030 -0.074 0	.030 -0.058 0.	0.147 -0.215 -0.	.032 -0.069 -0.	0- 770.0- 060.	031 -0.049 0	0- 880.0- 050.0	0 990:0- 00:00	.109 -0.088 -0.	0.013 -0.020 -0	0.016 -0.036 -0.	0.015 -0.022 0.	0.017 -0.047 -0.	0 150:0- 710:	
	009 = N 0	ULS ML	0.021 -0.153 -0	0.020 -0.043 0	0.024 -0.017 0	0.022 -0.003 0	0.028 0.005 0	0.027 0.006 0	0.047 -0.113 0	0.129 0.046 0	0.130 0.079 0	0.127 0.093 0	0.129 0.100 0	0.127 0.103 0	0.078 -0.255 -0	0.029 -0.064 0	0.028 -0.028 0	029 -0.012 0	0.031 -0.002 0	0.002 0.002 0	0.122 -0.277 -0	0.027 -0.079 0	029 -0.034 0	030 -0.017 0	0 200'0- 000'	029 -0.002 0	-0.174 -0.320 -0	0.025 -0.084 0	029 -0.041 0	030 -0.021 0	033 -0.011 0	029 -0.005 0	031 -0.155 -0	0.017 -0.011 0	0.016 0.004 0	0.017 0.007 0	0.018 0.011 0	0.014 0.012 0	
Ext. AsymAlt	150 N = 350	ULS ML	0.145 -0.138 0	0.022 -0.046 0	0.025 -0.017 0	0.024 -0.006 0	0.026 0.005 0	0.027 0.008 0	0.134 -0.138 0	0.092 0.045 0	0.122 0.079 0	0.122 0.091 0	0.128 0.101 0	0.123 0.103 0	0.011 -0.277 -0	0.015 -0.068 0	0.027 -0.030 0	0.023 -0.012 0	0.028 -0.004 0	0.026 0.001 0	-0.080 -0.313 -0	0.027 -0.081 0	0.018 -0.036 0	0.028 -0.018 0	0.026 -0.008 0	0.027 -0.004 0	-0.146 -0.359 -0	0.049 -0.090 0	0.011 -0.041 0	0.019 -0.021 0	0.024 -0.008 0	0.023 -0.005 0	0.165 -0.180 -0	0.035 -0.009 0	0.013 0.001 0	0.022 0.007 0	0.021 0.010 0	0.015 0.006 0	
ш	= N	ULS ML	0.215 -0.094 (-0.045	0.023 -0.017 (0.027 -0.005 (0.027 0.001 0	0.029 0.006 0	0.199 -0.154 (0.046 0.020 0	0.108 0.071 0	0.116 0.083 0	0.119 0.098 (0.123 0.096 0	0.036 -0.298 -0	J- 760.0- 680.0-	0.006 -0.034 (0.009 -0.020 0	0.023 -0.008 0	0.012 -0.003 (-0.044 -0.379 -0	-0.094 -0.115 -0	-0.006 -0.046 (0.012 -0.020 (0.018 -0.012 (0.014 -0.005 0	-0.122 -0.416 -0	-0.116 -0.133 -0	-0.025 -0.055 (-0.005 -0.026 (0.006 -0.014 (0.001 -0.009	0.230 -0.244 (-0.082 -0.054 -0	0.005 -0.009	0.003 0.003 0	0.004	0.011 -0.001 (
	00 N = 100	ULS ML	0.016 -0.078	0.022 -0.050	0.024 -0.018 (0.022 -0.003 (0.021 0.001 (0.023 0.008 (0.118 -0.180 (0.122 -0.009 (0.127 0.058 (0.127 0.080	0.125 0.089	0.130 0.097 (0.016 -0.360	0.029 -0.132 -4	0.030 -0.053 (0.032 -0.032	0.029 -0.015 (0.031 -0.018 (0.018 -0.452 -4	0.029 -0.161 -4	0.029 -0.069 -4	0.029 -0.037	0.029 -0.022	0.030 -0.017	0.016 -0.483 4	0.030 -0.173 4	0.032 -0.081 -4	0.031 -0.048 -4	0.029 -0.031	0.031 -0.027	0.003 -0.265 (0.008 -0.084 -4	0.010 -0.025 (0.012 -0.023		0.013 -0.006	
	350 N = 600	ULS ML	0.001 -0.097	0.021 -0.067	0.021 -0.047	0.022 -0.036	0.024 -0.028	0.021 -0.021	0.088 -0.022	0.118 0.014	0.127 0.039	0.128 0.056	0.127 0.066	0.127 0.078	-0.022 -0.144	0.019 -0.096	0.027 -0.069	0.032 -0.048	0.027 -0.036	0.031 -0.027	-0.033 -0.160	0.018 -0.104	0.026 -0.077	0.029 -0.057	0.027 -0.040	0.027 -0.030	-0.045 -0.173	0.019 -0.112	0.027 -0.080	0.031 -0.059	0.031 -0.044	0.030 -0.033	-0.049 -0.038	0.011 -0.030	0.011 -0.020	0.020 -0.014	0.018 -0.006	0.023 -0.008	
Ext. Asym.	150 N = 350	ULS ML	-0.012 -0.104	0.010 -0.068	0.018 -0.051	0.019 -0.037	0.022 -0.025	0.021 -0.022	-0.009 -0.038	0.063 0.010	0.099 0.040	0.106 0.057	0.119 0.068	0.120 0.074	-0.146 -0.165	-0.044 -0.102	-0.003 -0.072	0.001 -0.049	0.019 -0.038	0.023 -0.028	-0.183 -0.186	-0.055 -0.112	-0.018 -0.078	0.000 -0.056	0.020 -0.040	0.019 -0.033	-0.234 -0.200	-0.088 -0.119	-0.026 -0.083	-0.011 -0.059	0.007 -0.042	0.018 -0.032	-0.172 -0.075	-0.049 -0.029	-0.012 -0.022	-0.009 -0.010	0.006 -0.008	0.017 -0.001	
	N = 100 N = 150	ULS ML	-0.014 -0.098	-0.002 -0.069	0.012 -0.051	0.017 -0.038	0.021 -0.028	0.024 -0.022	-0.052 -0.076	0.025 -0.021	0.059 0.017	0.098 0.039	0.096 0.060	0.107 0.065	-0.197 -0.214	-0.109 -0.137	-0.053 -0.098	-0.014 -0.071	-0.011 -0.051	-0.008 -0.035	-0.254 -0.245	-0.138 -0.152	-0.073 -0.112	-0.029 -0.083	-0.010 -0.050	-0.006 -0.043	-0.316 -0.283	-0.185 -0.175	-0.108 -0.117	-0.058 -0.090	-0.021 -0.063	-0.020 -0.044	-0.204 -0.147	-0.117 -0.067	-0.071 -0.055	-0.024 -0.046	-0.011 -0.028	-0.007 -0.019	
	= Z	cats ML	3 2 -0.086	3 -0.069	4 -0.055	5 -0.037	6 -0.029	7 -0.020	4 2 -0.098	3 -0.041	4 -0.006	5 0.032	6 0.038	7 0.051	5 2 -0.239	3 -0.173	4 -0.128	5 -0.085	6 -0.074	7 -0.068	6 2 -0.285	3 -0.196	4 -0.148	960'0- 9	6 -0.074	7 -0.068	7 2 -0.333	3 -0.229	4 -0.180	5 -0.123	6 -0.083	7 -0.074	2 -0.195	3 -0.128	4 -0.093	5 -0.062	6 -0.059	7 -0.050	
		param.	lambda = .3						lambda = .4						6. = abdmel						lambda = .6						[ambda = .7						phi = .3						Note:

wote:

Mod Asym = Moderate Asymmetry;

Mod Asym-Alt = Moderate Asymmetry-Alternating

Ext. Asym = Extreme Asymmetry;

3.3.5 Parameter Bias, Model2, Underlying Distribution = Normal (A8)

		Ext. Asym.				Ext. AsymAlt	Ļ			Mod. As	Asym.			Mod	Mod. AsymAlt				Symmetric			
	N = 100	N = 150 N = 350	150 N = 600	00 N = 100	00 N = 150	Z	= 350	N = 600 N	= 100	N = 150	N = 350	009 = N	N = 100	N = 150	N = 350	009 = N	00 N = 100		N = 150	N = 350	009 = N	
param. c	cats ML ULS	ML ULS ML	ULS ML	ULS ML	ULS ML	ULS ML	STIN	ML ULS A	ML ULS !	ML ULS	ML ULS	ML ULS	ML ULS	ML	ULS ML U	ULS ML	ULS ML	ULS ML	NLS .	ML ULS	ML ULS	
lambda = .3	-0.153	-0.120 -0.104 -0.108 -	-0.018 -0.106 -0	-0.133	-0.120	-0.094 -0.107	-0.021 -0.	104 -0.006 -0.075	75 -0.031 -0.078	-0.021	l	-0.068 -0.001	-0.077 -0.029	-0.073 -0.014	-0.068	-0.068		-0.019 -0.067	7 -0.008 -0.062	0.001	-0.062 0.000	
	-0.043	-0.018 -0.068	-0.068	-0.079		-0.021 -0.069	-0.004	-0.001	0- 600:0-	-0.007	-0.001			P	-0.031	-0.031	_	9	-0.001	0.000	-0.035 0.000	
	-0.015	-0.006 -0.051	-0.050	-0.060	-0.055		-0.001	0.000	-0.003 -0	-0.003	-0.002			-0.029	-0.027	-0.027	-0.022		-0.003	0.000		
	5 -0.047 -0.010	-0.039 -0.001 -0.039 -	-0.001 -0.038 (0.000 -0.045	-0.011 -0.039	-0.005 -0.039	-0.001	-0.038 0.001 -0.023	-0.002 -0	.021 -0.001 -0	-0.020 -0.001	-0.020 0.000	-0.023 -0.004	-0.020 0.000	-0.019	0.001 -0.020 -0	-0.001 -0.018 -	-0.004 -0.015	5 0.000 -0.014	0.000	-0.015 -0.001	
	6 -0.034 -0.004	-0.034 -0.003 -0.031 -	-0.001 -0.030 (0.001 -0.037	-0.009 -0.035	-0.003 -0.032	-0.002	-0.032 -0.001 -0.016	16 0.001 -0.018	0.000	- 0.0017 -0.001	-0.016 0.000	-0.019 -0.002	-0.016 0.001	-0.016	0.001 -0.016 -0	- 0.001 -0.014 -	-0.003 -0.010	0.001 -0.011	-0.001	-0.010 0.000	
	7 -0.032 -0.006	-0.028 -0.002 -0.028 -	-0.002 -0.026 (0.000 -0.034	-0.008 -0.030	-0.003 -0.027	-0.001	-0.027 0.000 -0.019	19 -0.005 -0.015	-0.002	0.012 0.000	-0.012 0.000	-0.017 -0.004	-0.017 -0.005	-0.012 0	0.000 -0.011 0	0.001 -0.010 -	-0.002 -0.006	5 0.002 -0.008	0.000	-0.009 -0.001	
lambda = .4	2 -0.203 -0.242	-0.170 -0.168 -0.137 -	-0.024 -0.132 -0	-0.007 -0.206 -	-0.235 -0.169	-0.155 -0.137	-0.031	-0.131 -0.005 -0.111	11 -0.062 -0.102	-0.031	-0.089 -0.002	-0.088 -0.001	-0.116 -0.061	-0.102 -0.030	-0.089	0.003 -0.088 -0	-0.001 -0.104 -	-0.050 -0.094	4 -0.020 -0.082	-0.001	-0.082 -0.001	
	3 -0.125 -0.078	-0.102 -0.035 -0.085 -	-0.002 -0.085 -0	-0.001 -0.116 -	-0.064 -0.100	-0.032 -0.086	-0.003	-0.085 -0.002 -0.052	-0.015 -0	.043 -0.003 -0	-0.042 -0.001	-0.040 0.002	-0.050 -0.011	-0.047 -0.006	-0.040	0.001 -0.040 0	0.001 -0.057 -	-0.012 -0.048	3 -0.002 -0.046	0.000	-0.045 0.000	
	4 -0.087 -0.030	-0.069 -0.009 -0.061 -	-0.001 -0.060	0.002 -0.085 -	-0.036 -0.067	-0.009 -0.062	-0.001	-0.063 -0.002 -0.046	60:00 -0:039	-0.003	0000 9600	-0.037 -0.002	-0.045 -0.012	-0.041 -0.004	-0.035	0.000 -0.036 0	0.000 -0.042 -	-0.015 -0.029	9 -0.002 -0.027	0000	-0.027 0.000	
	5 -0.064 -0.018	-0.050 -0.004 -0.048 -	-0.001 -0.048 -0	-0.001 -0.062	-0.021 -0.053	-0.009 -0.049	-0.003	-0.048 -0.001 -0.030	-0.003 -0	.028 -0.003 -0	-0.026 -0.001	-0.025 0.000	-0.034 -0.010	-0.029 -0.003	-0.026	0.000 -0.026 0	0.000 -0.027	-0.008 -0.019	9 0.000 -0.017	0.001	-0.018 0.001	
	6 -0.053 -0.017	-0.044 -0.006 -0.038	0.000 -0.038	0.000 -0.047	-0.012 -0.044	-0.005 -0.039	0.000	-0.037 0.000 -0.027	-0.005 -0	.022 0.000 -0	0.021 0.000	-0.020 0.000	-0.025 -0.003	-0.020 -0.001	-0.021 -0	001 -0.020 0	0.001 -0.020	-0.006 -0.013	3 0.000 -0.012	0.001	-0.013 0.000	
	7 -0.044 -0.012	-0.037 -0.004 -0.034 -	-0.002 -0.033 (0.000 -0.046	-0.013 -0.037	-0.004 -0.031	0.002	-0.033 -0.001 -0.020	20 -0.002 -0.021	-0.006	0.015 0.000	-0.016 0.000	-0.019 -0.002	-0.016 0.000	-0.014	0.002 -0.015 0	0.000 -0.016 -	-0.007 -0.014	4 -0.003 -0.010	-0.001	-0.011 -0.001	
lambda = .5	2 -0.244 -0.295	-0.207 -0.208 -0.160 -	-0.021 -0.152 -0	-0.002 -0.252 -	-0.301 -0.202	-0.180 -0.161	-0.036	-0.155 -0.007 -0.138	38 -0.080 -0.127	-0.045	0.107 -0.001	-0.107 -0.002	-0.138 -0.073	-0.122 -0.034	-0.106	-0.001 -0.108 -0	-0.002 -0.128 -	-0.064 -0.115	5 -0.025 -0.098	0.001	0.100 0.000	
	3 -0.145 -0.090	-0.120 -0.040 -0.099 -	-0.003 -0.098 -0	-0.001 -0.140	-0.082 -0.116	-0.038 -0.098	-0.001	-0.099 -0.002 -0.065	55 -0.023 -0.053	-0.003	-0.051 -0.001	-0.050 0.000	-0.060 -0.012	900.0- 950.0-	-0.051	0.001 -0.050 0	- 690:0- 000:0	-0.014 -0.060	0 -0.004 -0.056	0.001	0.058 -0.001	
	4 -0.102 -0.037	-0.085 -0.016 -0.072 -	-0.002 -0.070 0	0.001 -0.097	-0.040 -0.078	-0.011 -0.073	-0.002	-0.072 -0.001 -0.049	19 -0.005 -0.049	-0.007	-0.043 0.000	-0.044 -0.001	-0.053 -0.015	-0.046 -0.003	-0.042	0.000 -0.042 0	0.000 -0.048 -	-0.015 -0.036	5 -0.003 -0.034	0.001	-0.034 0.000	
	5 -0.078 -0.026	-0.058 -0.004 -0.056 -	-0.002 -0.055 -0	-0.001 -0.073 -	-0.026 -0.060	-0.012 -0.056	-0.002	-0.056 -0.002 -0.037	-0.006	.035 -0.004 -0	0.031 -0.001	-0.030 0.001	-0.038 -0.010	-0.035 -0.004	-0.030	0.001 -0.031 -0	0.001 -0.034 -	-0.012 -0.024	4 0.000 -0.022	0.001	-0.024 -0.001	
	6 -0.061 -0.019	-0.048 -0.004 -0.044	0.000 -0.045 -0	-0.001 -0.057	-0.019 -0.050	-0.004 -0.045	-0.001	-0.044 -0.001 -0.032	32 -0.006 -0.025	0.000	-0.025 0.000	-0.024 0.000	-0.030 -0.004	-0.027 -0.002	-0.024	0.000 -0.025 0	0.000 -0.023 -	-0.006 -0.020	0 -0.003 -0.016	0.001	-0.016 0.000	
	7 -0.052 -0.016	-0.041 -0.003 -0.038 -	-0.001 -0.037	0.000 -0.053	-0.016 -0.042	-0.004 -0.037	0.000	-0.038 -0.001 -0.026	26 -0.007 -0.021	-0.002	- 100.0 710.0	-0.018 0.000	-0.022 -0.001	-0.021 -0.002	-0.019	0.000 -0.018 0	0.000 -0.017 -	-0.007 -0.016	5 -0.004 -0.012	00000	-0.012 0.000	
lambda = .6	2 -0.285 -0.353	-0.231 -0.243 -0.180 -	-0.025 -0.171 -0	-0.004 -0.286 -	-0.357 -0.232	-0.218 -0.179	-0.040	-0.170 -0.004 -0.160	30 -0.097 -0.145	-0.052	0.122 -0.001	-0.123 -0.002	-0.163 -0.094	-0.139 -0.041	-0.122	0.003 -0.122 0	0.000 -0.147 -	-0.075 -0.131	1 -0.028 -0.117	-0.003	-0.115 0.000	
	3 -0.165 -0.108	-0.134 -0.047 -0.109 -	-0.003 -0.109 -0	-0.002 -0.158 -	-0.099 -0.129	-0.045 -0.106	-0.001	-0.108 -0.001 -0.075	75 -0.028 -0.063	-0.005	0.0058 0.000	-0.059 -0.001	-0.073 -0.019	-0.062 -0.005	-0.060	-0.002 -0.060 -0	-0.001 -0.086 -	-0.024 -0.073	3 -0.009 -0.069	-0.002	0.008 0.000	
	4 -0.115 -0.047	-0.091 -0.015 -0.079 -	-0.001 -0.078	0.000 -0.108 -	-0.047 -0.089	-0.016 -0.078	-0.002	-0.078 -0.001 -0.060	-0.013 -0	.051 -0.005 -(-0.049 -0.001	-0.049 -0.001	-0.064 -0.022	-0.054 -0.007	-0.047	0.000 -0.048 0	0.000 -0.058 -	-0.019 -0.043	3 -0.003 -0.041	0.000	-0.040 0.000	
	5 -0.084 -0.027	-0.063 -0.005 -0.060 -	-0.001 -0.060 (0.000 -0.082	-0.032 -0.065	-0.012 -0.059	0.000	-0.060 -0.001 -0.040	10 -0.006 -0.037	-0.002	-0.036 -0.002	-0.034 0.000	-0.044 -0.012	-0.039 -0.005	-0.033	0.001 -0.034 0	0.000 -0.038	-0.012 -0.030	0 -0.003 -0.029	-0.002	-0.028 -0.001	
	6 -0.070 -0.023	-0.052 -0.006 -0.048 -	-0.001 -0.048 -0	-0.001 -0.062 -	-0.023 -0.056	-0.007 -0.048	-0.002	-0.048 -0.001 -0.037	37 -0.008 -0.029	0.000	-0.027 0.000	-0.028 -0.001	-0.033 -0.005	-0.031 -0.005	-0.027	0.001 -0.028 0	0.000 -0.028 -	-0.010 -0.021	1 -0.003 -0.021	-0.002	-0.020 -0.001	
	7 -0.057 -0.018	-0.004 -0.041	-0.002 -0.042 -0	-0.002 -0.057	-0.016 -0.045	-0.005 -0.041	1 -0.001 -0.041	0.000 -0.030	30 -0.008 -0.025	-0.005	-0.023 -0.001	-0.022 0.000	-0.025 -0.003	-0.025 -0.004	-0.022	0.000 -0.022 -0	-0.001 -0.024 -	-0.013 -0.017	7 -0.003 -0.015	-0.001	-0.015 0.000	
Iambda = .7	2 -0.309 -0.412	-0.251 -0.281 -0.193 -	-0.025 -0.182 -0	-0.001 -0.327 -	-0.418 -0.257	-0.256 -0.195	-0.045	-0.185 -0.005 -0.186	-0.121 -0	.159 -0.057 -0	-0.135 -0.001	-0.138 -0.002	-0.186 -0.113	-0.155 -0.049	-0.138	-0.005 -0.136 -0	- 0.001 -0.169 -	-0.094 -0.149	9 -0.035 -0.131	-0.004	0.131 -0.002	
	3 -0.183 -0.132	-0.140 -0.052 -0.115 -	-0.002 -0.115 -0	-0.002 -0.172	-0.112 -0.137	-0.050 -0.114	-0.003	-0.116 -0.002 -0.084	-0.032 -0	- 600.0- 620	-0.067 -0.002	0.000 990.0-	-0.083 -0.024	-0.069 -0.005	-0.067	-0.002 -0.068 -0	-0.002 -0.098 -	-0.027 -0.084	4 -0.009 -0.079	-0.002	-0.079 -0.001	
	4 -0.124 -0.053	-0.098 -0.020 -0.082 -	-0.002 -0.082 (0.000 -0.121	-0.063 -0.092	-0.017 -0.083	-0.002	-0.082 -0.001 -0.067	57 -0.017 -0.058	-0.009	-0.054 -0.001	-0.054 -0.001	-0.071 -0.027	0.061 -0.010	-0.054	-0.001 -0.053 -0	-0.001 -0.068 -	-0.025 -0.052	2 -0.006 -0.047	-0.001	-0.047 0.000	
	5 -0.091 -0.034	-0.067 -0.006 -0.064 -	-0.002 -0.064 -0	-0.002 -0.091	-0.039 -0.069	-0.016 -0.064	-0.003	-0.063 0.000 -0.047	47 -0.010 -0.042	-0.005	-0.040 -0.003	-0.038 0.000	-0.050 -0.016	-0.041 -0.006	-0.038	0.000 -0.039 -0	-0.001 -0.042 -	-0.014 -0.035	5 -0.004 -0.032	-0.001	-0.032 -0.001	
	6 -0.077 -0.031	-0.057 -0.011 -0.050 -	-0.002 -0.050 -0	-0.001 -0.067	-0.029 -0.058	-0.008 -0.051	-0.002	-0.050 -0.001 -0.041	-0.012 -0	.034 -0.004 -0	-0.032 -0.001	-0.031 0.000	-0.037 -0.009	-0.035 -0.006	-0.031 -0	.001 -0.030 0	0.000 -0.033 -	-0.014 -0.023	3 -0.004 -0.023	-0.002	0.022 0.000	
	7 -0.059 -0.023	-0.044 -0.005 -0.044 -	-0.003 -0.042 -0	-0.001 -0.062 -	-0.022 -0.049	-0.009 -0.043	-0.002	-0.043 -0.001 -0.034	-0.012 -0	.028 -0.006 -0	-0.024 -0.001	-0.023 0.000	-0.029 -0.007	-0.029 -0.008	-0.023	0.001 -0.024 0	0.000 -0.027 -	-0.016 -0.019	9 -0.004 -0.018	-0.002	-0.017 -0.001	
phi = .3	2 -0.166 -0.244	-0.102 -0.182 -0.053 -	-0.030 -0.035 -0	-0.001 -0.172	-0.242 -0.110	-0.185 -0.044	4 -0.033 -0.041	141 -0.008 -0.056	56 -0.062 -0.040	-0.033	-0.011 0.008	-0.009 0.005	-0.065 -0.062	-0.027 -0	.021 -0.009 0.0	0.008 -0.011 0	0.003 -0.053 -	-0.052 -0.033	3 -0.011 -0.008	900.0	-0.005 0.006	
	3 -0.097 -0.082	-0.054 -0.036 -0.023	0.005 -0.021 (0.005 -0.087	-0.084 -0.058	-0.039 -0.024	0.004	-0.027 -0.001 -0.017	-0.003 -0	.006 0.011 -0	-0.005 0.003	-0.002 0.004	0.021 0.001	-0.009 0.007	0 900'0-	.002 -0.006 0	0.000 -0.020 -	-0.002 -0.003	3 0.011 0.001	0.007	0.000 0.005	
	4 -0.054 -0.020	-0.031 0.002 -0.014	0.007 -0.019 (0.000 -0.057	-0.029 -0.042	-0.014 -0.016	9000	-0.016 0.003 -0.016	16 0.010 -0.008	0.011	-0.009 0.002	-0.005 0.004	-0.025 -0.005	-0.009 0.010	-0.011	0.000 -0.006 0	0.003 -0.018 -	-0.001 -0.004	4 0.008 0.004	0.009	0.002 0.005	
	5 -0.035 -0.003	0.012 -0.014	-0.012	0.003 -0.038	-0.010 -0.014	0.007 -0.015	0.002	-0.014 0.001 -0.017	17 0.006 -0.005	0.012	0.008 0.000	-0.004 0.002	-0.005 0.013	-0.006 0.010	-0.003 0	000 -0.003 0	0.004 -0.012	0.004 -0.001	1 0.011 0.002	900'0	0.001 0.004	
	6 -0.027 0.005	-0.022 0.002 -0.013	0.003 -0.012 (0.001 -0.034	-0.010 -0.022	0.004 -0.009	9000	-0.009 0.004 -0.012	12 0.011 0.002	0.017	0.001 0.007	-0.004 0.002	-0.004 0.017	-0.010 0.004	-0.007	0.001 -0.002 0	0.003 -0.007	0.011 -0.002	2 0.009 -0.002	0.003	0.000 0.003	
	7 -0.030 -0.002	-0.017 0.005 -0.013	0.001 -0.011	0.001 -0.027	0.003 -0.018	0.004 -0.009	0.005	-0.011 0.000 -0.010	00000 0000 01	0.012	-0.002 0.003	-0.001 0.003	-0.009 0.010	700.0 700.0-	-0.005	0.002 -0.003 0	0.002 -0.007	0.006 -0.003	3 0.008 0.000	0.005	-0.001 0.002	
Note:																						

Note:

Mod.Asym = Moderate Asymmetry;

Mod.Asym.Att = Moderate Asymmetry.filternating.

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3.3.6 Parameter Bias, Model2, Underlying Distribution = Skew 2, Kurtosis 7 (A9)

			ů	Evt Asym						Evt Acum Alt	414					Mod Asum	Jenm				Mod	Mod Assum Alt					Cummotric		
	1 1 100		M = 450	A DED	250	000 - 14		M = 400	N = 450	En noy!!	N = 250		000 - 14	N = 400		MOU. P	Nayiii.	000 - 14	N = 400	400	M - 450	. 1.4	250	000 - 14	M = 400	1 - 14	- 450	N = 250	N = 600
		0	001 - N		000	000 - N	0	001-		001	000 - N	0	000-	2	0	001 - N				8	00 - N	N-N	0	000-N	001 - N	2 2	0	000 - N	000 - N
- 1			- 1		- 1				M	. 1	- 1	- 1	ors or				M	ď				M	- 1	- 1		M	- 1	oF2	
lambda = .3	2 -0.125 -0	-0.150 -0.1	-0.118 -0.108	38 -0.103	-0.007	-0.102 0.0	0.003 -0.143	3 -0.105	-0.137	-0.061 -0.	-0.134 -0.0	-0.045 -0.126	-0.024	-0.076 -0.0	-0.035 -0.071	71 -0.008	-0.065 0.009	-0.064 0.012	2 -0.064	-0.012 -0	-0.060 0.003	-0.056	0.011 -0.056	56 0.011	-0.062 -0.009	-0.057	0.006 -0.054	0.012	-0.054 0.012
	3 -0.085 -(-0.044 -0.0	-0.075 -0.013	13 -0.069	0.008	-0.068 0.0	0.010 -0.067	7 -0.021	-0.062	-0.003 -0	0.056 0.0	0.010 -0.055	0.011	-0.027 0.	0.005 -0.024	24 0.009	-0.022 0.012	-0.021 0.012	2 -0.024	0.010 -0	-0.024 0.011	-0.022	0.012 -0.022	22 0.012	-0.032 0.009	060'0- 60	0.012 -0.030	0.012	-0.029 0.012
	4 -0.060 -0	-0.010 -0.0	-0.053 0.004	34 -0.051	- 600.0	-0.049 0.	0.011 -0.041	1 -0.001	-0.036	0.007 -0	0.033 0.0	0.012 -0.031	0.013	-0.024 0.1	0.010 -0.023	23 0.011	-0.022 0.011	-0.022 0.011	1 -0.025	0.006 -0	-0.022 0.011	-0.019	0.013 -0.0	-0.019 0.013	-0.022 0.012	12 -0.024	0.010 -0.021	0.012	-0.022 0.011
	5 -0.043 (0.002 -0.0	-0.039 0.009	99 -0.037	0.011	-0.036 0.0	0.012 -0.025	5 0.007	-0.022	0- 600.0	-0.022 0.0	0.011 -0.021	0.012	-0.019 0.	0.010 -0.016	16 0.010	-0.014 0.012	-0.013 0.012	2 -0.016	0.007 -0	-0.014 0.011	-0.011	0.013 -0.012	12 0.012	-0.012 0.009	600:0- 60	0.013 -0.007	0.014	-0.010 0.011
	6 -0.032 (0.006 -0.0	-0.029 0.009	99 -0.028	0.011	-0.028 0.0	0.012 -0.019	700.0	-0.016	0.011 -0	-0.015 0.0	0.011 -0.014	0.012	-0.020 0.	0.012 -0.021	21 0.011	-0.018 0.013	1 -0.019 0.012	2 -0.009	0.011 -0	-0.004 0.015	-0.006	0.012 -0.005	05 0.012	-0.010 0.008	-0.005	0.013 -0.006	0.011	-0.004 0.012
	7 -0.028 (0.00 -0.0	-0.024 0.011	11 -0.024	0.011	-0.023 0.0	0.012 -0.016	5 0.007	-0.012	0.011 -0	-0.010 0.0	0.012 -0.010	0.012	-0.016 0.	0.008 -0.013	13 0.011	-0.011 0.012	-0.011 0.012	2 -0.006	0.008 -0	-0.004 0.010	-0.001	0.012 0.0	0.000 0.014	-0.006 0.011	-0.002	0.014 -0.004	0.011	-0.003 0.012
lambda = .4	2 -0.195 -0	-0.236 -0.1	-0.166 -0.171	71 -0.130	- 0.000-	-0.128 0.0	0.004 -0.225	5 -0.192	-0.205	-0.130 -0	-0.182 -0.0	-0.078 -0.162	-0.038	-0.109 -0.	960.0- 690.0-	96 -0.018	-0.083 0.013	-0.083 0.013	3 -0.097	-0.036 -0	-0.082 -0.003	-0.074	0.013 -0.074	74 0.014	-0.091 -0.031	-0.080	-0.002 -0.072	0.014	-0.073 0.014
	3 -0.124 -(-0.083 -0.0	-0.099 -0.026	26 -0.085	0.010	-0.085 0.0	0.012 -0.098	8 -0.044	-0.082	0- 600.0-	0.070 0.0	0.012 -0.070	0.013	-0.039 0.1	0.001 -0.031	31 0.013	-0.030 0.014	-0.028 0.015	5 -0.037	0.007 -0	-0.035 0.011	-0.031	0.014 -0.030	30 0.015	-0.053 -0.004	04 -0.043	0.013 -0.040	0.015	-0.040 0.015
	4 -0.086 -0	-0.024 -0.0	-0.070 0.000	20 -0.062	0.012	-0.060 0.0	0.015 -0.059	9 -0.010	-0.045	0.010 -0	0.042 0.0	0.014 -0.042	0.013	-0.035 0.1	0.006 -0.031	31 0.011	-0.028 0.014	-0.028 0.014	4 -0.036	0.003 -0	-0.031 0.011	-0.026	0.015 -0.026	26 0.014	-0.039 0.002	2 -0.032	0.010 -0.029	0.014	-0.028 0.015
	5 -0.064 -(-0.009 -0.0	-0.049 0.009	39 -0.045	0.014	-0.046 0.0	0.014 -0.038	9 0.000	-0.031	0.008 -0	-0.028 0.0	0.014 -0.028	0.014	-0.024 0.	0.011 -0.021	21 0.012	-0.019 0.014	-0.018 0.015	5 -0.023	0- 700.0	-0.019 0.012	-0.017	0.014 -0.017	17 0.014	-0.019 0.008	98 -0.013	0.015 -0.012	0.015	-0.012 0.015
	6 -0.047 -0	-0.001 -0.0	-0.040 0.008	38 -0.035	0.014	-0.034 0.0	0.014 -0.028	8 0.004	-0.023	0.012 -0	0.019 0.0	0.015 -0.018	0.015	-0.032 0.1	0.009 -0.024	24 0.014	-0.024 0.014	-0.023 0.015	5 -0.014	0.010 -0	-0.010 0.013	-0.010	0.014 -0.008	08 0.015	-0.016 0.008	-0.007	0.015 -0.007	0.015	-0.007 0.015
	7 -0.039 (0.002 -0.0	-0.032 0.010	10 -0.029	0.013	-0.029 0.0	0.013 -0.024	4 0.004	-0.017	0.012 -0	-0.013 0.0	0.015 -0.015	0.013	-0.019 0.	0.011 -0.018	18 0.011	-0.015 0.014	-0.015 0.014	4 -0.008	0.010 -0	-0.004 0.014	-0.003	0.015 -0.003	03 0.014	-0.012 0.008	700.0- 80	0.013 -0.006	0.014	-0.006 0.014
lambda = .5	2 -0.231 -(-0.289 -0.1	-0.198 -0.208	38 -0.152	- 0.00.0-	-0.146 0.	0.011 -0.274	4 -0.262	-0.240	-0.167 -0.	-0.213 -0.101	101 -0.188	-0.045	-0.134 -0.	-0.088 -0.118	18 -0.027	-0.101 0.014	-0.101 0.014	4 -0.120	-0.050.0-	-0.100 -0.006	-0.090	0.015 -0.091	91 0.014	-0.116 -0.045	-0.099	-0.005 -0.089	0.015	-0.089 0.015
	3 -0.146 -(-0.100 -0.1	-0.119 -0.034	34 -0.098	0.012	0.097 0.0	0.014 -0.120	0 -0.061	-0.097	-0.013 -0	-0.083 0.0	0.013 -0.083	0.014	-0.049 -0.0	-0.001 -0.041	41 0.012	-0.038 0.015	-0.038 0.015	5 -0.047	0.007 -0	-0.042 0.013	-0.040	0.015 -0.039	39 0.015	-0.065 -0.004	94 -0.056	0.012 -0.053	0.016	-0.053 0.015
	4 -0.101 -0	-0.033 -0.0	-0.082 -0.003	03 -0.070	0.014	-0.070 0.0	0.015 -0.070	0 -0.014	-0.054	0-600:0	-0.051 0.0	0.014 -0.050	0.015	-0.040 0.	0.008 -0.037	37 0.011	-0.034 0.015	-0.034 0.015	5 -0.046	0.001 -0	-0.038 0.013	-0.034	0.016 -0.034	34 0.015	-0.047 0.002	05 -0.036	0.014 -0.036	0.016	-0.037 0.015
	5 -0.076 -0	-0.014 -0.0	-0.057 0.010	10 -0.053	0.014	-0.052 0.0	0.015 -0.047	7 -0.003	-0.038	0.007 -0	-0.034 0.0	0.014 -0.034	0.014	-0.032 0.1	0.008 -0.027	27 0.012	-0.023 0.015	-0.023 0.016	6 -0.029	0.007 -0	-0.025 0.012	-0.022	0.016 -0.022	22 0.015	-0.024 0.007	910.0- 70	0.014 -0.017	0.016	-0.017 0.016
	6 -0.054 -0	-0.002 -0.0	-0.043 0.011	11 -0.039	0.016	-0.041 0.0	0.014 -0.035	00000 9	-0.028	0.012 -0	-0.025 0.0	0.014 -0.023	0.015	-0.038 0.	0.009 -0.029	29 0.015	-0.028 0.015	-0.028 0.015	5 -0.019	0.011 -0	-0.015 0.014	-0.014	0.015 -0.013	13 0.016	-0.019 0.009	9 -0.015	0.013 -0.010	0.016	-0.010 0.015
	7 -0.047 -0	-0.001 -0.0	-0.037 0.012	12 -0.034	0.014	-0.033 0.0	0.014 -0.029	9 0.003	-0.021	0.013 -0	-0.018 0.0	0.016 -0.018	0.015	-0.024 0.1	0.010 -0.019	19 0.013	-0.017 0.016	0.017 0.016	6 -0.009	0.013 -0	-0.008 0.014	-0.006	0.015 -0.006	06 0.015	-0.013 0.011	-0.010	0.013 -0.009	0.014	-0.008 0.015
lambda = .6	2 -0.267 -(-0.349 -0.2	-0.223 -0.248	48 -0.171	-0.010	-0.164 0.0	0.010 -0.309	9 -0.323	-0.276	-0.211 -0	-0.239 -0.1	-0.122 -0.207	-0.053	-0.157 -0.	-0.109 -0.135	35 -0.034	-0.116 0.014	-0.117 0.014	4 -0.141	-0.065 -0	-0.118 -0.012	-0.107	0.013 -0.106	06 0.015	-0.134 -0.056	-0.116	-0.009 -0.105	0.014	-0.105 0.015
	3 -0.165 -(-0.117 -0.1	-0.131 -0.041	41 -0.107	0.013	-0.107 0.0	0.014 -0.136	5 -0.072	-0.108	-0.015 -0	-0.092 0.0	0.014 -0.092	0.014	-0.060 -0.0	-0.006 -0.050	50 0.010	-0.047 0.015	-0.046 0.015	5 -0.060	0.002 -0	-0.052 0.013	-0.050	0.015 -0.050	50 0.015	-0.084 -0.014	14 -0.069	0.009 -0.066	0.014	-0.065 0.015
	4 -0.115 -0	-0.041 -0.0	-0.090 -0.004	34 -0.078	0.013	-0.077 0.0	0.014 -0.081	1 -0.020	-0.064	0-900:0	0.057 0.0	0.014 -0.057	0.014	-0.049 0.	0.003 -0.042	42 0.010	-0.039 0.015	-0.039 0.015	5 -0.058	-0.004 -0	-0.047 0.010	-0.041	0.016 -0.042	42 0.016	-0.056 0.000	00 -0.045	0.013 -0.043	0.016	-0.044 0.016
	5 -0.082 -(-0.016 -0.0	-0.063 0.010	10 -0.058	0.014	-0.058 0.0	0.014 -0.053	3 -0.005	-0.041	0- 600:0	-0.038 0.0	0.015 -0.039	0.014	-0.036 0.1	0.008 -0.031	31 0.012	-0.029 0.014	-0.028 0.015	5 -0.036	0.004 -0	-0.032 0.011	-0.027	0.016 -0.028	28 0.016	-0.030 0.006	920.0- 90	0.014 -0.024	0.014	-0.022 0.015
	6 -0.063 -(-0.007 -0.0	-0.048 0.009	9 -0.044	0.015	-0.044 0.0	0.015 -0.040	0 -0.002	-0.032	0.011 -0	-0.027 0.0	0.015 -0.027	0.015	-0.043 0.1	0.007 -0.034	34 0.014	-0.032 0.015	-0.031 0.016	6 -0.022	0.011 -0	-0.020 0.012	-0.018	0.015 -0.017	17 0.016	-0.025 0.006	06 -0.017	0.013 -0.016	0.015	-0.015 0.015
	7 -0.051 -(-0.002 -0.0	-0.039 0.012	12 -0.036	0.014	-0.037 0.0	0.014 -0.034	4 0.002	-0.024	0.012 -0.	-0.021 0.0	0.015 -0.021	0.015	-0.027 0.	0.009 -0.022	22 0.012	-0.021 0.015	-0.020 0.016	6 -0.015	0- 600:0	-0.012 0.013	-0.010	0.015 -0.010	10 0.015	-0.019 0.006	06 -0.013	0.013 -0.012	0.014	-0.011 0.015
Iambda = .7	2 -0.296 -(-0.411 -0.2	-0.243 -0.286	36 -0.182	-0.010	-0.175 0.	0.011 -0.358	3 -0.395	-0.308	-0.257 -0	-0.261 -0.1	-0.149 -0.222	-0.064	-0.180 -0.	-0.135 -0.150	50 -0.040	-0.131 0.012	-0.132 0.013	3 -0.161	0- 080'0-	-0.134 -0.019	-0.121	0.012 -0.121	21 0.014	-0.153 -0.073	-0.132	-0.016 -0.120	0.012	-0.120 0.014
	3 -0.185 -(-0.146 -0.1	-0.138 -0.048	48 -0.114	0.012	-0.114 0.0	0.013 -0.148	3 -0.085	-0.118	-0.021 -0	0.099 0.0	0.014 -0.101	0.014	-0.069 -0.	-0.010 -0.059	59 0.008	-0.056 0.013	-0.055 0.015	5 -0.072	-0.003 -0	-0.061 0.012	-0.060	0.014 -0.059	59 0.014	-0.099 -0.020	20 -0.083	0.009 -0.078	0.014	-0.078 0.015
	4 -0.123 -(-0.050 -0.0	-0.096 -0.008	38 -0.082	0.013	-0.081 0.0	0.015 -0.090	0 -0.029	-0.068	0.005 -0	-0.062 0.0	0.013 -0.062	0.015	-0.056 -0.0	-0.002 -0.048	48 0.008	-0.045 0.014	-0.045 0.014	4 -0.068	-0.010 -0	-0.058 0.007	-0.050	0.015 -0.051	51 0.014	900:0- 990:0-	96 -0.053	0.010 -0.051	0.014	-0.051 0.015
	5 -0.091 -(-0.026 -0.0	-0.067 0.007	190.0- 70	0.013	-0.061 0.0	0.014 -0.060	01-0.010	-0.046	0.005 -0	-0.043 0.0	0.013 -0.042	0.015	-0.043 0.1	0.003 -0.036	36 0.011	-0.034 0.013	-0.032 0.015	5 -0.042	0.002 -0	-0.036 0.011	-0.034	0.015 -0.035	35 0.014	-0.034 0.004	14 -0.031	0.011 -0.028	0.014	-0.028 0.014
	9 - 0.069	-0.015 -0.0	-0.052 0.005	35 -0.047	0.013	-0.046 0.0	0.014 -0.044	4 -0.007	-0.035	0- 600:0	-0.031 0.0	0.014 -0.031	0.015	-0.049 0.1	0.001 -0.037	37 0.012	-0.036 0.014	-0.035 0.015	5 -0.029	0-900'0	-0.025 0.011	-0.023	0.014 -0.022	22 0.015	-0.030 0.002	910.0- 20	0.013 -0.019	0.014	-0.019 0.015
	7 -0.053 -0	-0.007 -0.0	-0.040 0.010	10 -0.037	0.013	-0.038 0.0	0.014 -0.038	8 -0.003	-0.028	0.010 -0	-0.024 0.0	0.014 -0.024	0.014	-0.032 0.1	0.004 -0.026	26 0.010	-0.023 0.015	-0.023 0.015	5 -0.020	0.006 -0	-0.017 0.009	-0.013	0.015 -0.014	14 0.015	-0.023 0.003	3 -0.016	0.012 -0.016	0.013	-0.014 0.015
phi = .3	2 -0.150 -(-0.242 -0.1	-0.107 -0.184	34 -0.049	-0.023	-0.038 -0.0	-0.002 -0.189	9 -0.181	-0.144	-0.145 -0.	0.106 -0.0	-0.080 -0.073	-0.054	-0.058 -0.0	0.085 -0.032	32 -0.023	-0.010 0.012	-0.009 0.010	0 -0.044	-0.041 -0	-0.017 -0.004	-0.003	0.014 -0.0	0.003 0.010	-0.042 -0.039	99 -0.018	0.001 -0.003	0.013	0.000 0.012
	3 -0.094 -(-0.087 -0.0	-0.054 -0.038	38 -0.023	0.012	-0.025 0.0	0.006 -0.068	8 -0.062	-0.037	-0.014 -0.	0.016 0.0	0.011 -0.017	0.007	-0.011 0.	0.006 -0.002	02 0.014	0.002 0.010	0.002 0.008	100.0- 8	0.012 0	0.000 0.013	0.002	0.00 600.0	0.002 0.007	-0.016 -0.003	0.003	0.017 0.006	0.012	0.008 0.011
	4 -0.057 -(-0.029 -0.0	-0.032 0.001	01 -0.015	0.012	-0.019 0.0	0.006 -0.036	5 -0.011	-0.018	0.007 -0	0.00 700.0	0.011 -0.006	0.009	-0.012 0.1	0.015 -0.006	06 0.015	-0.005 0.008	-0.003 0.009	9 -0.018	-0.001 0	0.000 0.016	0.000	0.008 0.0	0.003 0.009	-0.015 0.008	100.0- 80	0.015 0.004	0.014	0.003 0.010
	5 -0.040 -0	-0.007 -0.0	-0.017 0.015	15 -0.013	0.008	-0.010 0.0	0.010 -0.020	0.004	-0.005	0.014 -0.	0.005 0.0	0.009 -0.005	0.007	-0.011 0.	0.015 0.000	00 0.017	-0.001 0.009	0.002 0.010	0 0.005	0.021 0	0.002 0.016	0.005	0.012 0.0	0.004 0.008	-0.007 0.011	11 0.001	0.016 0.0	0.005 0.012 0	0.004 0.009
	6 -0.027 (0.008 -0.0	-0.021 0.008	38 -0.012	0.008	-0.010 0.0	0.008 -0.016	0.005	-0.008	0.013 0	0.00 0.00	0.011 -0.001	0.008	-0.016 0.	0.017 -0.003	03 0.020	-0.001 0.012	-0.003 0.009	9 0.002	0.020	0.001 0.013	0.003	0.00 000.0	0.005 0.008	-0.005 0.015	15 0.003	0.016 0.003	0.010	0.004 0.008
	7 -0.024 (0.010 -0.0	-0.013 0.014	14 -0.010	0.008	-0.009 0.0	0.007 -0.011	1 0.012	-0.007	0.011 -0.	-0.002 0.0	0.008 -0.001	0.007	-0.011 0.	0.014 0.001	01 0.019	-0.002 0.010	0.000 0.010	00000	0.018 0	0.003 0.015	0.002	0.008 0.0	0.005 0.008	-0.008 0.012	-0.001	0.013 0.002	0.009	0.003 0.009
Note:																													

Note: Mod.Asym = Moderate Asymmetry; Mod.Asym.Att = Moderate Asymmetry-Altern.

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3.3.7 Efficiency, Model- 1, Underlying Distribution = Normal (A10)

		t. Asy			Ext. As	Ext. AsymAlt			Mod. Asym.	- 1			Mod. AsymAlt	nAlt			Symmetric	tric	
	N = 100	N = 150 N = 350	N = 600	N = 100	N = 150	N = 350	N = 600	N = 100	N = 150	N = 350	N = 600	N = 100	N = 150	N = 350	N = 600	N = 100	N = 150	N = 350	N = 600
param. c	cats ML ULS	ML ULS ML U	ULS ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS
lambda = .3	2 0.193 0.307	0.159 0.259 0.100 0.151	51 0.074 0.108	0.194 0.310	0.153 0.243	0.096 0.147	0.068 0.101 (0.154 0.209 0.	0.126 0.169 0.	0.075 0.098 0	0.058 0.075 0	0.150 0.201 (0.126 0.169 0	0.077 0.098 0	0.057 0.073 0	0.151 0.200 0.	0.117 0.154 0	0.074 0.092 0.	0.056 0.071
	3 0.163 0.210	0.131 0.165 0.082 0.099	99 0.061 0.074	0.164 0.210	0.128 0.171	0.079 0.099	0.061 0.074 (133 0.152 0.	0.108 0.122 0.	0.067 0.076 0	0.050 0.057 0	0.132 0.152 (0.103 0.116 0	0 770.0 890.0	0.051 0.058 0	0.137 0.158 0.	0.108 0.125 0	0.067 0.076 0.	0.050 0.058
	4 0.152 0.179	0.118 0.141 0.073 0.085	85 0.055 0.063	0.156 0.179	0.120 0.139	0.073 0.083	0.057 0.065 (.129 0.146 0.	0.106 0.117 0.	0.067 0.074 0	0.051 0.056 0	134 0.154 (0.104 0.113 0	0.067 0.074 0	0.051 0.056 0	0.126 0.141 0.	0.101 0.111 0	0.064 0.070 0.	0.049 0.054
	5 0.139 0.163	0.110 0.121 0.070 0.077	77 0.052 0.057	0.140 0.160	0.112 0.123	0.069 0.076	0.052 0.057 (0.126 0.138 0.	0.105 0.113 0.	0.067 0.071 0	0.049 0.053 0	0.126 0.135 (0.104 0.112 0	0.065 0.070 0	0.050 0.053 0	0.125 0.133 0.	0.098 0.104 0	0.063 0.068 0.	0.048 0.051
	6 0.134 0.145	0.106 0.114 0.069 0.074	74 0.052 0.055	0.140 0.155	0.108 0.118	0.067 0.071	0.051 0.055 (1128 0.135 0.	0.102 0.107 0.	0.063 0.067 0	0.048 0.050 0	0.124 0.132 (0.097 0.101 0	0.066 0.068 0	0.049 0.051 0	0.122 0.130 0.	0.101 0.106 0	0.063 0.067 0.	0.047 0.050
	7 0.135 0.146	0.106 0.113 0.067 0.072	72 0.050 0.053	0.134 0.142	0.108 0.116	0.067 0.071	0.050 0.053 (0.123 0.126 0.0	0.099 0.103 0.	0.063 0.066 0	0.048 0.050 0	0.125 0.130 (0.100 0.103 0	0.062 0.064 0	0.049 0.051 0	0.123 0.130 0.	0.099 0.103 0	0.062 0.064 0.	0.046 0.049
lambda = .4	2 0.295 0.434	0.235 0.366 0.144 0.226	26 0.088 0.137	0.284 0.415	0.248 0.376	0.135 0.209	0.083 0.124 (0.228 0.298 0.	0.187 0.250 0.	0.087 0.111 0	0.060 0.076 0	0.234 0.310 (0.183 0.242 0	0.084 0.104 0	0.057 0.072 0	0.224 0.293 0.	0.164 0.215 0	0.085 0.105 0.	0.056 0.071
	3 0.242 0.307	0.191 0.237 0.092 0.1	0.110 0.064 0.074	0.242 0.319	0.194 0.251	0.087 0.110	0.062 0.071 (0.189 0.211 0.	0.136 0.151 0.	0.064 0.072 0	0.050 0.056 0	0.178 0.208 (0.135 0.152 0	0.069 0.075 0	0.051 0.057 0	0.187 0.216 0.	0.145 0.167 0	0.069 0.076 0.	0.049 0.056
	4 0.215 0.250	0.155 0.189 0.076 0.0	0.089 0.054 0.061	0.224 0.256	0.172 0.193	0.075 0.088	0.057 0.062	0.184 0.201 0.	0.130 0.138 0.	0.068 0.074 0	0.049 0.053 0	181 0.203 (0.123 0.135 0	0.063 0.068 0	0.050 0.054 0	0.167 0.185 0.	0.110 0.123 0	0.064 0.069 0.	0.047 0.051
	5 0.204 0.233	0.136 0.148 0.070 0.076	76 0.051 0.055	0.194 0.220	0.142 0.155	0.072 0.077	0.052 0.056 (0.168 0.184 0.	0.127 0.135 0.	0.064 0.070 0	0.048 0.050 0	0.167 0.180 (0.124 0.132 0	0.065 0.069 0	0.048 0.051 0	0.162 0.174 0.	0.100 0.111 0	0.062 0.066 0.	0.047 0.050
	6 0.196 0.204	0.131 0.139 0.069 0.069	69 0.050 0.053	0.207 0.220	0.135 0.142	0.070 0.073	0.049 0.052 (0.171 0.171 0.	0.118 0.120 0.	0.062 0.064 0	048 0.049 0	0.156 0.169 (0.109 0.114 0	0.065 0.066 0	0.048 0.050 0	155 0.164 0.	108 0.111 0	.062 0.065 0.	0.046 0.048
	7 0.188 0.204	0.128 0.133 0.066	0.069 0.049 0.051	0.177 0.185	0.132 0.141	0.065 0.068	0.050 0.053 (0.157 0.151 0.	.114 0.117 0.	0.061 0.064 0	0.046 0.048 0	0.160 0.161 (0.108 0.111 0	0.061 0.063 0	0.047 0.049 0	0.155 0.160 0.	0.109 0.111 0	0.057 0.060 0.	0.044 0.047
lambda = .5	2 0.340 0.496	0.282 0.413 0.175 0.264	84 0.102 0.156	0.325 0.468	0.292 0.428	0.157 0.244	0.094 0.135 (0.262 0.341 0.3	0.210 0.277 0.	0.097 0.124 0	0.060 0.074 0	0.274 0.361 (0.209 0.270 0	0.091 0.109 0	0.061 0.074 0	0.262 0.339 0.	0.195 0.248 0	0.090 0.110 0.	0.055 0.070
	3 0.290 0.359	0.232 0.278 0.100 0.116	16 0.066 0.073	0.293 0.369	0.224 0.286	0.096 0.122	0.064 0.070 (0.214 0.239 0.	0.150 0.167 0.	0.063 0.071 0	0.047 0.053 0	0.204 0.234 (0.146 0.162 0	0.070 0.076 0	0.046 0.052 0	0.217 0.252 0.	0.159 0.187 0	0.067 0.073 0.	0.048 0.054
	4 0.250 0.287	0.174 0.211 0.074 0.087	87 0.056 0.060	0.263 0.290	0.198 0.217	0.078 0.092	0.057 0.059 (0.205 0.225 0.	0.144 0.148 0.	0.066 0.071 0	0.049 0.052 0	195 0.227 (0.131 0.143 0	0.064 0.070 0	0.049 0.053 0	0.184 0.205 0.	0.117 0.134 0	0.064 0.070 0.	0.046 0.050
	5 0.239 0.270	0.152 0.163 0.070 0.075	75 0.051 0.054	0.224 0.250	0.158 0.174	0.071 0.076	0.051 0.055 (0.199 0.216 0.	0.136 0.143 0.	0.060 0.067 0	0.045 0.048 0	0.183 0.197 (0.132 0.138 0	0.065 0.069 0	0.046 0.049 0	0.183 0.193 0.	0.106 0.119 0	0.059 0.063 0.	0.044 0.047
	6 0.229 0.227	0.140 0.148 0.073 0.069	59 0.049 0.051	0.236 0.254	0.149 0.156	0.068 0.068	0.050 0.052 (.194 0.192 0.	0.126 0.131 0.	0.061 0.062 0	045 0.047 0	174 0.186	0.113 0.119 0	.063 0.063 0	0.045 0.046 0	0.167 0.178 0.	.119 0.121 0	.057 0.061 0.	0.044 0.046
	7 0.210 0.227	0.145 0.148 0.063 0.065	65 0.049 0.051	0.207 0.216	0.146 0.158	0.066 0.065	0.047 0.049 (0.179 0.168 0.	0.121 0.125 0.	0.059 0.061 0	0.043 0.045 0	0.175 0.175	0.110 0.115 0	0.060 0.061 0	0.045 0.048 0	0.173 0.174 0.	0.120 0.120 0	0.059 0.062 0.	0.043 0.045
lambda = .6	2 0.383 0.530	0.321 0.460 0.207 0.3	0.305 0.117 0.179	0.382 0.521	0.342 0.478	0.189 0.285	0.104 0.151 (1.299 0.384 0.3	0.252 0.320 0.	0.106 0.135 0	0.065 0.079 0	0.307 0.385 (0.247 0.309 0	0.102 0.118 0	0.061 0.075 0	0.297 0.374 0.	0.225 0.279 0	0.102 0.122 0.	0.057 0.075
	3 0.339 0.409	0.266 0.311 0.109 0.127	27 0.069 0.074	0.339 0.414	0.262 0.327	0.105 0.134	0.068 0.071 (0.248 0.272 0.	0.170 0.188 0.	0.062 0.068 0	048 0.054 0	.225 0.256 (0.164 0.184 0	0 180.0 570.	0.045 0.052 0	0.244 0.279 0.	0.183 0.213 0	0.070 0.074 0.	0.047 0.054
	4 0.289 0.322	0.203 0.244 0.080 0.093	93 0.056 0.060	0.309 0.334	0.230 0.243	0.079 0.092	0.060 0.060	0.235 0.256 0.	0.164 0.165 0.	0.066 0.071 0	0.048 0.051 0	227 0.258 (0.150 0.161 0	0.062 0.066 0	0.048 0.051 0	0.209 0.232 0.	0.128 0.148 0	0.063 0.068 0.	0.044 0.048
	5 0.278 0.307	0.177 0.187 0.072 0.076	76 0.050 0.053	0.251 0.283	0.182 0.191	0.071 0.074	0.051 0.053 (0.225 0.240 0.	0.151 0.158 0.	0 690.0 090.0	0.046 0.048 0	0.199 0.218 (0.151 0.155 0	0.064 0.067 0	0.044 0.047 0	0.206 0.216 0.	0.108 0.124 0	0.056 0.059 0.	0.043 0.046
	6 0.267 0.257	0.158 0.159 0.073 0.066	86 0.048 0.050	0.267 0.287	0.164 0.169	0.068 0.067	0.049 0.051 (0.228 0.226 0.	0.137 0.141 0.	0.058 0.060 0	044 0.046 0	194 0.206 (0.121 0.125 0	0 690 0 990	0.045 0.047 0	0.191 0.199 0.	0.127 0.127 0	0 650.0 950	0.043 0.046
	7 0.242 0.262	0.153 0.157 0.063 0.064	64 0.048 0.049	0.237 0.241	0.163 0.174	0.068 0.065	0.048 0.049 (0.195 0.182 0.	0.133 0.131 0.	0.056 0.057 0	0.043 0.045 0	0.191 0.194	0.116 0.120 0	0.059 0.060 0	0.043 0.044 0	0.194 0.192 0.	0.126 0.122 0	0.056 0.059 0.	0.043 0.045
lambda = .7	2 0.438 0.573	0.372 0.496 0.245 0.345	45 0.137 0.203	0.419 0.567	0.387 0.521	0.220 0.315	0.122 0.172 (0.345 0.424 0.3	0.283 0.352 0.	0.114 0.144 0	0.070 0.084 0	0.343 0.426 (0.281 0.340 0	0.115 0.132 0	0.066 0.081 0	0.336 0.408 0.	255 0.309 (0.112 0.129 0.	0.059 0.077
	3 0.376 0.435	0.304 0.347 0.122 0.138	38 0.075 0.078	0.379 0.451	0.307 0.367	0.116 0.146	0.068 0.069 (283 0.301 0.	0.197 0.211 0.	0.065 0.071 0	0.046 0.052 0	0.262 0.293 (0.189 0.202 0	080 0.081 0	0.048 0.054 0	0.276 0.308 0.3	0.205 0.235 0	0.070 0.072 0.	0.049 0.055
	4 0.329 0.358	0.232 0.267 0.088 0.102	02 0.058 0.062	0.347 0.366	0.264 0.273	0.085 0.100	0.063 0.059	0.263 0.278 0.	0.179 0.174 0.	0.068 0.073 0	0.047 0.051 0	0.257 0.282 (0.176	0.064 0.067 0	0.048 0.052 0	0.238 0.254 0.	0.141 0.161 0	0.064 0.069 0.	0.046 0.049
	5 0.311 0.344	0.195 0.201 0.074 0.077	77 0.052 0.054	0.286 0.310	0.207 0.214	0.075 0.078	0.052 0.054 (0.256 0.268 0.	0.172 0.175 0.	0 690.0 090.0	.046 0.048 0	0.231 0.240 (0.167 0.171 0	0.070 0.072 0	0.044 0.047 0	0.218 0.230 0.	0.119 0.131 0	0.057 0.060 0.	0.042 0.045
	6 0.299 0.292	0.177 0.180 0.078 0.067	57 0.049 0.051	0.312 0.329	0.184 0.186	0.072 0.067	0.050 0.052 (0.254 0.248 0.	0.145 0.149 0.	0.059 0.061 0	044 0.046 0	0.214 0.223 (0.131 0.133 0	0.066 0.061 0	0.044 0.045 0	0.214 0.222 0.	0.141 0.139 0	0022 0.057 0.	0.042 0.045
	7 0.270 0.290	0.174 0.170 0.065 0.066	86 0.048 0.050	0.265 0.265	0.184 0.192	0.070 0.065	0.048 0.049 (0.220 0.196 0.	0.146 0.143 0.	0.058 0.059 0	0.043 0.044 0	0.215 0.208 (0.126 0.127 0	0.058 0.059 0	0.043 0.045 0	0.218 0.215 0.	0.139 0.132 0	0.054 0.056 0.	0.041 0.043
phi = .3	0.483	0.292 0.399 0.204 0.244	44 0.125 0.153	0.350 0.483	0.317 0.417	0.193 0.241	0.119 0.140 (0.291 0.340 0.3	0.243 0.278 0.	0.124 0.130 0	0.083 0.086 0	0.299 0.348 (0.244 0.275 0	0.119 0.118 0	0.079 0.082 0	0.295 0.337 0.	0.217 0.242 0	0.121 0.124 0.	0.077 0.082
	0.375	0.244 0.270 0.126	980.0	0.310	0.244		0.083	0.259	0.184	0.088 0		0.246	0.173	0.093	0.065	0.254		0.089	
	4 0.260 0.293	0.196 0.219 0.100 0.106		0.268 0.298	0.210 0.219	0.101 0.109	0.073 0.072 (.214 0.237 0.	0.164 0.164 0.	0.087 0.089 0	0.065 0.066 0	0.218 0.239 (0.154 0.164 0	0.082 0.083 0	0.064 0.065 0	0.211 0.225 0.	0.144 0.151 0	0.085 0.086 0.	0.061 0.062
	0.277	0.181 0.186 0.088 0.090		0.244	0.177 0.186	0.091 0.093	0.068 0.069	0	153 0.155 0.	0.080 0.082 0	.064 0.064 0	201 0.212 (0.160 0.165 0	0.086 0.085 0	060 0.061 0	.196 0.203 0.	0.127 0.137 0	0.082 0.083 0.	.062 0.063
	6 0.239 0.240	0.164 0.168 0.089	0.086 0.066 0.067	0.237 0.254	0.160 0.165	0.085 0.085	0.064 0.064	0.211 0.211 0.	0.142 0.143 0.	0.084 0.084 0	.061 0.062 0	197 0.208 (0.147 0.146 0	0.083 0.081 0	0.063 0.063 0	0.190 0.199 0.	0.140 0.137 0	0.075 0.076 0.	0.058 0.060
	7 0.215 0.231	0.158 0.159 0.084 0.085	85 0.063 0.063	0.217 0.225	0.164 0.167	0.088 0.085	0.068 0.068	0.193 0.191 0.	0.138 0.140 0.	0.079 0.080 0	0.058 0.058 0	0.185 0.193 (0.141 0.143 0	0.080 0.079 0	0.059 0.060 0	0.192 0.199 0.	0.139 0.142 0	0.083 0.085 0.	0.060 0.061
Note:																			

Mod.Asym = Moderate Asymmetry ; Mod.Asym-Alt = Moderate Asymmetry-Alt

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3.3.8 Efficiency, Model- 1, Underlying Distribution = Skew 2, Kurtosis 7 (A11)

		Ext. Asvm.			Ext. AsvmAlt	nAlt			Mod. As	Asvm.			Wo	Mod. AsvmAlt				Symmetric		1
	N = 100	N = 150 N = 350	N = 600	1= 100	N = 150	N = 350	009 = N	N = 100	N = 150	N = 350	N = 600	N = 100	N = 150	= N	350 N = 600	Z	100 N =	150	N = 600	8
param. c	cats ML ULS	ML ULS ML ULS	ML ULS N	IL ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	M	ULS ML	ULS ML	ULS ML	ULS ML	ULS ML U	ULS ML (OLS
lambda = .3	2 0.193 0.309 (0.165 0.263 0.102 0.156	0.073 0.107 0.2	10 0.325 0.2	0.204 0.281 0	0.145 0.241 0	0.112 0.206 0.	.159 0.233 0.	.123 0.174 (0.077 0.102	0.058 0.075	0.145 0.	194 0.113 0.	.146 0.068 (0.087 0.054 0	0.069 0.148 0	0.191 0.117	0.154 0.070 0.089	0.054	890.0
	3 0.173 0.237 (0.136 0.184 0.083 0.107	0.063 0.081 0.153	0.198	0.129 0.160 0	0.075 0.091 0.	0.058 0.071 0.	.124 0.144 0.	0.104 0.118 (0.064 0.073	0.047 0.053	0.127 0.	152 0.102 0.	0.118 0.063 (0.072 0.047 0	0.054 0.140 0	0.175 0.105	0.127 0.065 0.077	0.049	0.058
	4 0.152 0.192 (0.127 0.154 0.078 0.092	0.058 0.068 0.131	0.151	0.104 0.119 0	0.067 0.076 0	0.050 0.057 0.	.134 0.150 0.	0.103 0.114 (0.068 0.074	0.051 0.055	0.124 0.	146 0.100 0.	0.115 0.064 (0.073 0.049 0	0.056 0.134 0	0.157 0.106	0.122 0.066 0.0	0.075 0.052 0.	0.059
	5 0.143 0.169 (0.118 0.136 0.072 0.080	0.055 0.062 0.124	0.140	0.100 0.110 0	0.064 0.071 0	0.048 0.052 0.	0.128 0.136 0.	0.106 0.110 (690'0 990'0	0.050 0.052	0.123 0.139	0.099	0.110 0.062 (0.068 0.047 0	0.053 0.123 0	0.134 0.097	0.104 0.064 0.070	0.047	0.051
	6 0.138 0.153 (0.114 0.122 0.072 0.077	0.055 0.059 0.12	0.130	0.097 0.105 0	0.062 0.066 0	0.047 0.051 0.	0.141 0.147 0.	0.112 0.115 (0.072 0.073	0.053 0.055	0.120 0.130	0.094	0.103 0.062 (0.067 0.046 0	0.050 0.126 0	0.134 0.097	0.103 0.063 0.066	0.048	0.051
	7 0.140 0.147 (0.108 0.112 0.070 0.073	0.052 0.055 0.123	0.132	0.095 0.100 0	0.062 0.066 0	0.047 0.050 0.	0.136 0.135 0.	.105 0.107 (0.067 0.069	0.052 0.053	0.118 0.125	0.093 0	098 0.059 (0.064 0.047 0	0.050 0.128 0	0.130 0.100	0.104 0.062 0.0	0.064 0.048 0.	0.050
lambda = .4	2 0.296 0.436 (0.240 0.383 0.146 0.224	0.084 0.125 0.36	0.356	0.302 0.339 0	0.227 0.335 0.	0.177 0.301 0.	0.225 0.319 0.	0.178 0.242 (0.088 0.113	0.058 0.073	0.199 0.266	0.144	0.185 0.067 (0.083 0.052 0	0.065 0.209 0	0.274 0.161	0.209 0.073 0.092	0.054	290.0
	3 0.256 0.348 (0.196 0.271 0.101 0.125	0.064 0.079 0.23	32 0.302 0.1	0.169 0.220 0		0.056 0.066 0.	0.162 0.187 0.	0.113 0.128 (0.061 0.070	0.046 0.052	0.159 0.189	0.113	0.132 0.060 (0.069 0.047 0	0.054 0.196 0	0.245 0.126	0.156 0.063 0.0	0.075 0.048 0.	0.058
	4 0.240 0.296 (0.168 0.200 0.082 0.093	0.060 0.068 0.1	76 0.200 0.1	0.122 0.136 0	0.066 0.073 0	0.049 0.055 0.	0.183 0.200 0.	.125 0.135 (0.006 0.070	0.051 0.055	0.161 0.	189 0.108 0.	.125 0.060 (0.069 0.046 0	0.053 0.178 0	0.210 0.122	0.134 0.071 0.077	0.051	0.057
	5 0.205 0.234 (0.158 0.179 0.074 0.079	0.055 0.060 0.1	57 0.174 0.	0.111 0.121 0	0.064 0.070 0	0.047 0.051 0.	0.162 0.162 0.	0.122 0.119 (0.064 0.066	0.046 0.048	0.156 0.17	71 0.104 0.	0.115 0.058 (0.065 0.046 0	0.051 0.154 0	0.173 0.101	0.111 0.061 0.066	0.045	0.049
	6 0.191 0.204 (0.138 0.143 0.069 0.073	0.053 0.056 0.14	7 0.152 0.1	0.102 0.108 0	0.059 0.064 0	0.045 0.049 0.	199 0.192 0.	.135 0.124 (0.068 0.068	0.053 0.053	0.147 0.	162 0.099 0.	105 0.059 (0.064 0.044 0	0.049 0.151 0	0.167 0.107	0.115 0.065 0.064	0.045	0.047
	7 0.185 0.190 (0.129 0.125 0.072 0.071	0.052 0.053 0.1	40 0.150 0.1	0.108 0.112 0	0.057 0.061 0.	0.044 0.046 0.	0.194 0.171 0.	0.119 0.119 (990.0 890.0	0.049 0.048	0.137 0.150	0.103	0.101 0.059 (0.064 0.044 0	0.047 0.159 0	0.161 0.110	0.109 0.063 0.064	0.047	0.047
lambda = .5	2 0.344 0.496 (0.285 0.441 0.167 0.252	0.093 0.136 0.4	12 0.364 0.3	0.362 0.362 0	0.275 0.374 0	0.211 0.352 0.	0.267 0.376 0.	0.207 0.280 (0.093 0.117	0.060 0.074	0.228 0.307	0.160	0.201 0.071 (0.085 0.053 0	0.064 0.242 0	0.306 0.182	0.241 0.076 0.096	0.053	90.0
	3 0.301 0.406 (0.228 0.305 0.110 0.132	0.069 0.079 0.2	69 0.347 0.1	0.195 0.257 0	0.084 0.096 0.	0.057 0.065 0.	.176 0.206 0.	0.126 0.142 (0.058 0.066	0.045 0.051	0.182 0.216	0.117 0.	134 0.060 (0.069 0.046 0	053 0.218 0	0.266 0.136	0.170 0.061 0.07	1 0.048 0	950.0
	4 0.275 0.326 (0.200 0.233 0.086 0.093	0.058 0.064 0.195	0.222	0.130 0.143 0	0.064 0.071 0.	0.047 0.051 0.	0.208 0.222 0.	0.140 0.143 (0.065 0.069	0.048 0.051	0.180 0.210	0.118 0.	135 0.057 (0.066 0.044 0	051 0.202 0	0.233 0.128	0.138 0.072 0.0	0.075 0.048 0.	0.054
	5 0.230 0.261 (0.179 0.199 0.074 0.073	0.054 0.058 0.1	72 0.186 0.7	112 0.122 0	0.059 0.063 0.	0.045 0.048 0.	.182 0.175 0.	0.133 0.126 (0.062 0.064	0.046 0.048	0.168 0.182	0.104	0.113 0.057 (0.063 0.043 0	0.048 0.177 0	0.191 0.104	0.114 0.060 0.063	0.045	0.048
	6 0.223 0.236 (0.145 0.145 0.068 0.069	0.051 0.052 0.15	4 0.157 (0.100 0.105 0	0.057 0.061 0.	0.044 0.048 0.	0.223 0.206 0.	0.147 0.130 (0.068 0.065	0.052 0.051	0.157 0.17	73 0.101 0.	109 0.056 (0.062 0.041 0	0.045 0.167 0	0.182 0.106	0.113 0.062 0.0	0.060 0.044 0.	0.045
	7 0.209 0.213 (0.133 0.126 0.075 0.072	0.050 0.050 0.1	8 0.167	0.109 0.112 0	0.055 0.059 0	0.043 0.045 0.	0.215 0.182 0.	0.128 0.126 (0.064 0.061	0.050 0.048	0.149 0.162	0.104	0.101 0.054 (0.057 0.042 0	0.045 0.171 0	0.172 0.111	0.109 0.059 0.0	0.058 0.045 0.	0.045
lambda = .6	2 0.388 0.534 (0.340 0.495 0.197 0.290	0.103 0.145 0.4	5 0.382 (0.408 0.379 0	0.333 0.420 0.	0.266 0.404 0.	0.320 0.420 0.	0.243 0.318 (0.096 0.119	0.059 0.071	0.261 0.351	0.185	0.227 0.070 (0.084 0.054 0	0.065 0.280 0	0.342 0.204	0.258 0.078 0.100	0.054	990.0
	0.449	0.275 0.352 0.121 0.143	0.069 0.079 0.3	0 0.385 0.2	0.225 0.286 0	0.092 0.099 0	0.056 0.062 0.	0.193 0.227 0.	0.132 0.146 (0.059 0.065	0.045 0.051	0.204 0.243	0.127	0.146 0.060 (0.068 0.045 0	051 0.251 0	0.301 0.152	0.182 0.064 0.0	074 0.047 0.	3000
	4 0.324 0.378 (0.223 0.255 0.090 0.093	0.058 0.062 0.2	5 0.248 0.1	0.142 0.154 0	0.062 0.067 0.	0.047 0.051 0.	0.234 0.252 0.	0.148 0.154 (0.062 0.065	0.047 0.049	0.197 0.234	0.126	0.143 0.059 (0.067 0.044 0	0.050 0.226 0	0.259 0.139	0.149 0.071 0.0	0.073 0.048 0.	.053
	5 0.268 0.298 (0.207 0.224 0.078 0.073	0.054 0.056 0.19	4 0.205	0.119 0.127 0	0.056 0.061 0.	0.043 0.046 0.	.197 0.193 0.	.144 0.137 (0.060 0.061	0.046 0.047	0.190 0.20	0.109 0.	0.115 0.057 (0.063 0.042 0	0.048 0.192 0	0.213 0.105	0.115 0.057 0.061	0.044	0.047
	6 0.251 0.258 (0.167 0.160 0.068 0.068	0.051 0.052 0.17	4 0.169 (0.105 0.106 0	0.054 0.057 0	0.041 0.044 0.	0.251 0.229 0.	.166 0.136 (0.068 0.065	0.051 0.049	0.170 0.187	0.107 0	.110 0.052 (0.058 0.040 0	044 0.180 0	0.200 0.108	0.120 0.060 0.0	.056 0.042 0.	0.044
	7 0.244 0.241 (0.143 0.131 0.073 0.069	0.050 0.049 0.170	0.179	0.114 0.118 0	0.054 0.057 0.	0.040 0.042 0.	0.249 0.203 0.	0.140 0.134 (0.063 0.061	0.048 0.046	0.158 0.17	72 0.106 0.0	0.098 0.053 (0.056 0.041 0	0.044 0.193 0	0.196 0.120	0.118 0.055 0.0	0.055 0.044 0.	0.044
lambda = .7	2 0.443 0.581 (0.378 0.538 0.231 0.325	0.117 0.159 0.5	11 0.390 0.4	0.461 0.407 0	0.374 0.452 0	0.312 0.443 0.	0.343 0.457 0.	0.264 0.333 (0.105 0.129	0.060 0.071	0.291 0.373	0.216 0	252 0.069 (0.082 0.054 0	0.065 0.302 0	0.360 0.228	0.284 0.081 0.1	0.102 0.055 0.	990.0
	3 0.386 0.496 (0.298 0.385 0.141 0.157	0.071 0.078 0.3	4 0.423	0.260 0.324 0	0.098 0.103 0.	.0 590.0 650.0	0.223 0.254 0.	0.144 0.157 (0.059 0.065	0.044 0.050	0.221 0.259	0.142 0	161 0.058 (0.065 0.043 0	0.049 0.278 0	0.325 0.177	0.209 0.065 0.0	.075 0.047 0.	0.054
	0.407	0.257 0.282 0.093 0.096	0.060 0.063 0.29	53 0.273 0.1	0.152 0.160 0	0.063 0.068 0.	0.046 0.050 0.	0.263 0.273 0.	0.161 0.165 (0.061 0.063	0.047 0.050	0.220 0.25	7 0.138 0.	152 0.060 (0.067 0.044 0	0.050 0.254 0	0.285 0.159	0.162 0.076 0.076	0.048	0.052
	5 0.300 0.328 (0.233 0.246 0.083 0.074	0.054 0.056 0.2	14 0.220 0.1	0.132 0.140 0	0.056 0.061 0.	0.042 0.046 0.	0.216 0.198 0.	.162 0.143 (0.059 0.060	0.044 0.045	0.208 0.216	0.122 0	.126 0.057 (0.062 0.041 0	0.045 0.218 0	0.233 0.113	0.121 0.057 0.0	0.061 0.042 0.	0.045
	6 0.275 0.278 (0.181 0.169 0.069 0.068	0.051 0.051 0.193	0.182	0.107 0.108 0	0.055 0.058 0.	0.040 0.043 0.	0.289 0.256 0.	0.181 0.149 (0.068 0.063	0.049 0.047	0.192 0.206	0.114	0.115 0.051 (0.056 0.039 0	0.043 0.197 0	0.216 0.117	0.128 0.063 0.0	0.058 0.041 0.	0.043
	7 0.274 0.269 (0.166 0.143 0.076 0.071	0.048 0.046 0.187	0.195	0.124 0.126 0	0.052 0.055 0.	0.039 0.042 0.	0.279 0.218 0.	0.156 0.151 (0.063 0.059	0.046 0.045	0.172 0.186	0.113	0.099 0.051 (0.055 0.038 0	0.041 0.214 0	0.214 0.127	0.129 0.056 0.0	0.055 0.042 0.	0.043
phi = .3	0.484	0.301 0.409 0.189 0.240	0.116 0.135 0.3	79 0.542 0.3	0.342 0.510 0	0.273 0.400 0.	0.226 0.315 0.	0.304 0.389 0.	0.230 0.270 (0.114 0.123	0.075 0.078	0.260 0.300	0.192	0.212 0.095 (0.098 0.073 0	075 0.261 0	0.297 0.201	0.222 0.095 0.0	000 0.070 0.	0.073
	0.392	0.239 0.300 0.124 0.135	0.088 0.093 0.28	37 0.348 0.2	0.214 0.252 0	0.107 0.109 0.	0.071 0.074 0.	0.199 0.216 0.	0.148 0.151 (0.081 0.082	0.061 0.062	0.202 0.222	0.149	0.156 0.085 (0.086 0.063 0	0.064 0.260 0	0.283 0.164	0.179 0.082 0.083	0.066	0.067
	4 0.275 0.329 (0.204 0.223 0.103 0.109	0.073 0.074 0.2	13 0.226 0.1	0.147 0.156 0	0.086 0.088 0.	0.064 0.066 0.	0.209 0.225 0.	.157 0.162 (0.083 0.082	0.064 0.063	0.204 0.220	0.143 0	.147 0.079 (0.080 0.061 0	062 0221 0	0.243 0.149	0.153 0.089 0.0	087 0.066 0.	990'0
	0.276	0.195 0.203 0.095 0.092	0.073 0.072 0.192	0.205	0.140 0.146 0	0.078 0.080 0.	.057 0.058 0.	0.203 0.194 0.	0.151 0.141 (6.00 6.00	0.062 0.061	0.191 0.199	0.129	0.129 0.080 (0.080 0.058 0	059 0.186 0	0.203 0.131	0.079 0	.079 0.061 0.	0.061
	0.239	0.160 0.159 0.089 0.088	0.069 0.068 0.18	34 0.188 0.1	0.125 0.127 0	0.077 0.078 0.	0.059 0.060 0.	.233 0.222 0.	0.167 0.151 (0.087 0.082	0.065 0.060	0.183 0.1	85 0.127 0.	128 0.078 (0.079 0.060 0	0.061 0.181 0	0.189 0.130	0.133 0.081 0.077	090.0	0.059
	7 0.224 0.228 (0.157 0.145 0.087 0.084	0.064 0.063 0.17	8 0.188 0.	132 0.134 0	0.076 0.077 0.	0.059 0.060 0.0	.228 0.203 0.	.141 0.138 (0.084 0.079	0.061 0.060	0.168 0.1	76 0.124 0.	120 0.074 (0.075 0.056 0	.058 0.184 0	0.184 0.134	0.136 0.079 0.0	077 0.060 0.	0.059
Note:																				

Mod.Asym = Moderate Asymmetry , Mod.Asym-Alt = Moderate Asymmetry -Alternal

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3.3.9 Efficiency, Model- 2, Underlying Distribution = Normal (A12)

		Ext Asvm			Fxt	Ext Asvm -Alt				Mod Asvm				Mod	Mod Asvm -Alf			Š	Symmetric		
	N = 100 N = 150	50 N = 350	N = 600	N = 100	N	N = 350	009 = N 0	N = 100	=N 00	150	N = 350	N = 600	N = 100	N = 150	N = 350	N = 600	N = 100	N = 150	N = 350	N = 600	000
param. c	S	l S	S	M	S. M	S. ML	S ML	S	S	OLS	ML ULS	ML ULS			S ML	S WL	S ML	-	ULS ML UL	S	NLS
lambda = .3	2 0.171 0.315 0.138 0.	0.264 0.081 0.124	24 0.058 0.085	5 0.173 0.317	17 0.138 0.254	0.083	0.135 0.058 0.	0.084 0.137 (0.202 0.109	0.155	0.063 0.081 0	0.049 0.063	0.136 0.198	0.107 0.150	0.064	0.084 0.049 0.0	0.063 0.132 0.183	3 0.103 0.135	35 0.062 0.079	0.047	090.0
	3 0.148 0.205 0.116 0.	0.151 0.067 0.082	32 0.050 0.062	2 0.147 0.202	02 0.113 0.151	0.068	0.084 0.051 0.	0.062 0.118 (0.140 0.092	0.105	0.060 0.068 0	0.044 0.050	0.115 0.132	0.090 0.103	0.058	0.067 0.045 0.051	51 0.119 0.140	0 0.092 0.108	790.0 650.0 80	0.044	0.051
	4 0.134 0.159 0.104 0.	0.121 0.064 0.074	74 0.048 0.056	6 0.134 0.163	33 0.101 0.120	0.063	0.073 0.048 0.	0.056 0.116 (0.128 0.093	0.103	0.058 0.064 0	0.045 0.049	0.121 0.136	0.094 0.104	0.059	0.065 0.045 0.0	0.049 0.118 0.131	0.090 0.100	00 0.057 0.062	0.043	0.048
	0.141 0.094	0.105 0.061 0.068	38 0.047 0.052	2 0.126 0.147	47 0.095 0.112	0.062	0.068 0.046 0.	0.051 0.113 (0.122 0.091	960.0	0.058 0.061 0	0.044 0.048	0.113 0.124	0.090 0.096	0.058	0.062 0.043 0.0	0.047 0.111 0.121	1 0.089 0.096	96 0.056 0.060	0.043	0.046
	6 0.124 0.136 0.095 0.	0.103 0.060 0.066	36 0.045 0.049	9 0.120 0.134	34 0.096 0.103	0.060	0.065 0.047 0.	0.051 0.111	0.118 0.087	0.092	0.057 0.059 0	0.043 0.046	0.109 0.116	0.089 0.094	0.059	0.061 0.044 0.0	0.045 0.111 0.118	8 0.086 0.092	92 0.057 0.060	0.042	0.044
	7 0.119 0.128 0.093 0.	0.100 0.060 0.064	34 0.045 0.048	8 0.122 0.130	30 0.095 0.101	0.060	0.064 0.045 0.	0.048 0.112	0.116 0.090	0.095 0.057	0.059	0.043 0.045	0.111 0.116	0.088 0.093	0.058	0.060 0.043 0.0	0.045 0.110 0.117	7 0.087 0.092	92 0.056 0.059	0.042	0.044
lambda = .4	2 0.230 0.396 0.180 0.	344 0.094 0.147	17 0.060 0.084	4 0.237 0.400	00 0.183 0.338	0.093	0.167 0.060 0.	0.084 0.167 (0.257 0.134	0.196	0.062 0.078 0	0.047 0.059	0.175 0.255	0.126 0.185	0.062	0.083 0.048 0.0	0.060 0.161 0.237	17 0.124 0.164	34 0.061 0.076	0.045	990.0
	3 0.193 0.267 0.139 0.	1189 0.066 0.078	78 0.051 0.060	0 0.186 0.260	50 0.134 0.184	0.067	0.082 0.051 0.	0.061 0.131 (0.160 0.092	0.104	0.055 0.062 0	0.042 0.048	0.128 0.148	0.093 0.106	0.055	0.063 0.042 0.0	0.048 0.134 0.158	8 0.097 0.114	14 0.056 0.064	0.043	0.049
	4 0.168 0.195 0.119 0.	134 0.063 0.070	70 0.046 0.052	2 0.160 0.197	97 0.111 0.130	0.063	0.071 0.046 0.	0.052 0.127	0.135 0.096	0.106	0.056 0.061 0	0.043 0.047	0.130 0.152	0.100 0.108	0.056	0.061 0.042 0.0	0.046 0.137 0.151	0.087 0.096	96 0.054 0.059	0.041	0.045
	5 0.151 0.166 0.098 0.	105 0.060 0.065	35 0.045 0.049	9 0.148 0.172	72 0.101 0.121	0.062	0.068 0.045 0.	0.049 0.116 (0.123 0.089	0.095	0.055 0.058 0	0.041 0.044	0.120 0.131	0.092 0.100	0.055	0.059 0.042 0.0	0.045 0.121 0.131	11 0.087 0.092	32 0.053 0.057	0.040	0.043
	6 0.147 0.156 0.100 0.	107 0.058 0.061	31 0.044 0.047	7 0.136 0.152	52 0.100 0.101	0.058	0.062 0.043 0.	0.047 0.116	0.118 0.085	0.087	0.054 0.057 0	0.041 0.043	0.115 0.120	760.0 060.0	0.055	0.058 0.041 0.0	0.043 0.115 0.122	2 0.080 0.088	38 0.052 0.056	0.040	0.043
	7 0.135 0.144 0.091 0.	090.0 720.0 960.	30 0.043 0.046	6 0.137 0.140	40 0.099 0.103	0.057	0.061 0.043 0.	0.046 0.117 (0.120 0.090	0.094	0.053 0.056 0	0.041 0.043	0.113 0.116	0.088 0.093	0.053	0.055 0.041 0.0	0.043 0.113 0.124	94 0.085 0.090	90 0.053 0.055	0.040	0.042
lambda = .5	2 0.274 0.472 0.215 0.	0.414 0.104 0.159	90.00 00.00 69	9 0.281 0.471	71 0.217 0.399	0.106	0.194 0.062 0.	0.086 0.192 (0.299 0.150	0.225	0.061 0.075 0	0.045 0.056	0.196 0.295	0.139 0.208	0.061	0.081 0.045 0.0	0.056 0.180 0.269	9 0.133 0.179	79 0.059 0.072	0.044	0.055
	3 0.226 0.315 0.156 0.	0.210 0.066 0.074	74 0.049 0.056	6 0.210 0.293	33 0.147 0.207	0.065	0.077 0.051 0.	0.058 0.139 (0.175 0.092	0.103	0.051 0.057 0	0.040 0.045	0.139 0.159	0.091 0.104	0.052	0.059 0.039 0.0	0.044 0.145 0.171	71 0.101 0.119	19 0.052 0.059	0.040	0.046
	4 0.190 0.215 0.131 0.	0.143 0.059 0.066	36 0.044 0.049	9 0.179 0.222	22 0.117 0.137	0.060	0.066 0.046 0.	0.051 0.132 (0.138 0.095	0.106	0.054 0.058 0	0.041 0.044	0.141 0.163	0.100 0.107	0.052	0.056 0.040 0.0	0.043 0.147 0.164	94 0.088 0.096	96 0.051 0.056	0.038	0.042
	5 0.167 0.179 0.094 0.	0900 9500 6600	30 0.044 0.047	7 0.159 0.183	33 0.101 0.127	090.0	0.065 0.042 0.	0.045 0.120 (0.123 0.089	0.091	0.051 0.054 0	0.039 0.041	0.123 0.136	0.090 0.097	0.051	0.054 0.039 0.0	0.042 0.126 0.136	060.0 980.0 98	90 0.049 0.053	0.038	0.040
	6 0.159 0.167 0.102 0.	0.106 0.054 0.057	57 0.042 0.044	4 0.146 0.166	36 0.105 0.100	0.055	0.058 0.041 0.	0.043 0.118 (0.120 0.081	0.081	0.050 0.053 0	0.038 0.040	0.113 0.115	0.088 0.094	0.051	0.053 0.039 0.0	0.040 0.116 0.122	2 0.074 0.081	31 0.048 0.051	0.037	0.040
	7 0.145 0.154 0.091 0.	0.093 0.053 0.056	56 0.041 0.042	2 0.149 0.150	50 0.102 0.104	0.053	0.055 0.041 0.	0.043 0.118	0.119 0.086	0.093	0.049 0.051 0	0.037 0.039	0.111 0.113	0.089 0.095	0.048	0.051 0.038 0.0	0.039 0.114 0.127	7 0.082 0.087	37 0.048 0.051	0.036	0.039
lambda = .6	2 0.326 0.551 0.247 0.	0.487 0.113 0.177	77 0.058 0.075	5 0.331 0.556	56 0.247 0.467	0.116	0.221 0.062 0.	0.085 0.217	0.343 0.166	0.253	0.057 0.068 0	0.044 0.053	0.228 0.343	0.152 0.234	0.057	0.079 0.043 0.0	0.053 0.202 0.309	19 0.149 0.201	0.055 0.067	0.042	0.051
	3 0.260 0.358 0.179 0.	0.241 0.062 0.068	38 0.047 0.053	3 0.242 0.339	39 0.167 0.235	0.062	0.073 0.047 0.	0.052 0.149 (0.191 0.089	0.099	0.047 0.053 0	0.036 0.041	0.147 0.172	0.092 0.104	0.048	0.054 0.037 0.0	0.041 0.155 0.183	13 0.102 0.121	21 0.047 0.054	0.036	0.042
	4 0.211 0.238 0.142 0.	0.151 0.055 0.060	30 0.042 0.046	6 0.202 0.248	48 0.126 0.149	0.056	0.060 0.042 0.	0.045 0.141 (0.144 0.094	0.106	0.048 0.052 0	0.037 0.039	0.152 0.178	0.106 0.111	0.048	0.052 0.037 0.0	0.039 0.157 0.174	74 0.086 0.093	33 0.045 0.050	0.035	0.038
	5 0.186 0.196 0.094 0.	0.096 0.053 0.056	56 0.040 0.042	2 0.176 0.204	04 0.102 0.134	0.056	0.060 0.040 0.	0.042 0.119 (0.120 0.088	0.089	0.047 0.050 0	0.036 0.037	0.126 0.141	0.092 0.098	0.046 0	0.049 0.035 0.0	0.037 0.130 0.140	0.086 0.088	38 0.044 0.048	0.033	0.036
	6 0.175 0.179 0.104 0.	0.106 0.050 0.052	52 0.038 0.040	0 0.155 0.181	31 0.109 0.099	0.050	0.052 0.038 0.	0.040 0.121 (0.120 0.075	0.073	0.046 0.048 0	0.034 0.036	0.110 0.113	0.084 0.091	0.045	0.048 0.034 0.0	0.036 0.122 0.128	920.0 890.0 8	76 0.044 0.047	0.033	0.035
	7 0.157 0.163 0.091 0.	0.091 0.049 0.050	50 0.037 0.038	18 0.164 0.161	31 0.105 0.104	0.049	0.051 0.037 0.	0.038 0.121 (0.120 0.086	0.093	0.045 0.047 0	0.034 0.035	0.113 0.112	0.084 0.091	0.044	0.046 0.033 0.0	0.035 0.118 0.134	M 0.080 0.084	34 0.044 0.046	0.033	0.035
lambda = .7	2 0.371 0.629 0.284 0.	0.558 0.124 0.192	32 0.058 0.073	3 0.383 0.626	26 0.287 0.535	0.131	0.251 0.061 0.	0.084 0.244 (0.386 0.189	0.287	0.053 0.063 0	0.041 0.049	0.254 0.382	0.166 0.260	0.053	0.078 0.041 0.0	0.049 0.226 0.349	9 0.166 0.224	24 0.053 0.063	0.039	0.047
	3 0.298 0.408 0.198 0.	0.269 0.058 0.063	33 0.045 0.048	8 0.275 0.379	79 0.182 0.259	0.058	0.069 0.045 0.	0.048 0.162 (0.212 0.092	0.101	0.042 0.048 0	0.033 0.037	0.159 0.185	0.094 0.105	0.043	0.048 0.032 0.0	0.036 0.168 0.199	9 0.107 0.127	27 0.044 0.050	0.034	0.039
	4 0.241 0.262 0.155 0.	0.162 0.051 0.054	54 0.038 0.040	0 0.227 0.278	78 0.135 0.156	0.051	0.054 0.039 0.	0.042 0.148 (0.151 0.096	0.108	0.043 0.046 0	0.032 0.035	0.163 0.193	0.108 0.111	0.044	0.047 0.032 0.0	0.035 0.173 0.191	1 0.085 0.092	32 0.040 0.044	0.031	0.034
	5 0.208 0.213 0.097 0.	0.093 0.047 0.049	19 0.035 0.037	7 0.197 0.223	23 0.103 0.143	0.055	0.058 0.035 0.	0.037 0.122 (0.122 0.086	0.085	0.040 0.043 0	0.031 0.033	0.132 0.149	0.090 0.097	0.040	0.043 0.031 0.0	0.033 0.136 0.147	17 0.084 0.084	34 0.039 0.042	0.030	0.032
	6 0.195 0.199 0.106 0.	0.106 0.045 0.047	17 0.034 0.035	5 0.168 0.198	38 0.114 0.097	0.044	0.047 0.033 0.	0.035 0.125 (0.122 0.069	0.065	0.040 0.042 0	0.031 0.032	0.112 0.114	0.085 0.091	0.039	0.041 0.030 0.0	0.032 0.127 0.132	12 0.059 0.070	70 0.038 0.041	0.029	0.031
	7 0.170 0.176 0.089 0.	0.088 0.042 0.044	14 0.033 0.034	4 0.176 0.171	71 0.110 0.105	0.043	0.044 0.033 0.	0.034 0.126 (0.123 0.085	0.092	0.039 0.041 0	0.029 0.031	0.112 0.112	0.085 0.093	0.038	0.040 0.030 0.0	0.031 0.124 0.142	12 0.076 0.080	30 0.037 0.040	0.028	0.030
phi = .3	2 0.279 0.388 0.219 0.	0.329 0.117 0.146	16 0.072 0.082	2 0.288 0.399	99 0.226 0.328	0.115	0.171 0.074 0.	0.085 0.210 (0.276 0.172	0.216	0.075 0.078 0	0.057 0.059	0.218 0.275	0.159 0.206	0.076 0	.081 0.056 0.0	0.058 0.198 0.257	7 0.160 0.17	870.0 970.0 77	0.057	0.059
	3 0.232 0.284 0.164 0.	0.204 0.079 0.082	0.059	1 0.216 0.281	31 0.157 0.198	0.078	0.084 0.061 0.	0.064 0.156 (0.180 0.114	0.117	0.070 0.072 0	0.049 0.049	0.161 0.172	0.111 0.116	990.0	0.067 0.053 0.0	0.054 0.162 0.175	75 0.120 0.127	77 0.069 0.071	0.053	0.053
	4 0.195 0.216 0.147 0.	0.150 0.073 0.074	74 0.055 0.056	6 0.185 0.216	16 0.127 0.139	0.070	0.072 0.057 0.	0.058 0.156 (0.163 0.113	0.117	0.065 0.065 0	0.049 0.050	0.156 0.173	0.121 0.123	990.0	0.067 0.049 0.0	0.050 0.156 0.164	24 0.105 0.108	98 0.065 0.066	0.050	0.050
	5 0.177 0.187 0.114 0	0.114 0.068 0.070	70 0.053 0.054	4 0.174 0.190	90 0.118 0.136	0.072	0.074 0.053 0.	0.054 0.137 (0.140 0.109	0.109	0.067 0.068 0	0.049 0.050	0.139 0.149	0.111 0.113	0.066 0	.065 0.051 0.0	0.051 0.145 0.152	0.105 0	.105 0.062 0.063	0.050	0.051
	6 0.167 0.171 0.118 0.	0.120 0.071 0.072	72 0.051 0.052	2 0.162 0.178	78 0.113 0.110	0.067	0.069 0.053 0.	0.053 0.140 (0.140 0.100	0.100	0.064 0.063 0	0.048 0.047	0.126 0.129	0.107 0.113	0.064 0	.064 0.050 0.0	0.050 0.132 0.137	57 0.100 0.105	0.061 0.062	0.047	0.048
	7 0.156 0.165 0.107 0.	0.108 0.068 0.069	39 0.052 0.052	2 0.163 0.163	53 0.117 0.117	0.069	0.068 0.052 0.	0.052 0.137 (0.139 0.100	0.105	0.063 0.063 0	0.049 0.050	0.129 0.132	0.106 0.107	0.063	0.064 0.047 0.0	0.047 0.133 0.144	4 0.098 0.100	00 0.062 0.063	0.047	0.048
Note:																					

Note
Mod Asym = Moderale Asymmetry ,
Mod Asym = Moderale Asymmetry - Alternating ,
Ext. Asym = Extreme Asymmetry.
Ext. Asym = Extreme Asymmetry.
Ext. Asym - Alt = Extreme Asymmetry.

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3.3.10 Efficiency, Model- 2, Underlying Distribution = Skew 2, Kurtosis 7 (A13)

		Ext. Asym.	m.			Ext	Ext. AsymAlt				Mod.	Mod. Asym.				Mod. A	Mod. AsymAlt				Symmetric	tric	
	N = 100	N = 150	N = 350	009 = N	N = 100	N = 150	= N	350 N	009=	N = 100	N = 150	N = 350	N = 600	Z	= 100	N = 150	N = 350	= N	N 009	= 100 N	N = 150	N = 350	N = 600
param. o	cats ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	ML ULS	S ML	ULS ML	. OLS	ML ULS	ML ULS	ML	ULS ML	ULS MI	L ULS	ML ULS	ML U	LS ML	ULS ML	. ULS	ML ULS	ML ULS	ML ULS
lambda = .3	2 0.175 0.333 (0.141 0.286 0	0.082 0.132 0.	0.061 0.092 0	0.214 0.464	0.182 0.385	0.125	0.290 0.090	0.207 0.141	0.236	0.111 0.163	0.066 0.088	0.050	0.067 0.128	0.182	0.095 0.124	090.0	0.076 0.046	0.058 0.129	9 0.187 0.098	0.134	0.060 0.077	0.047 0.060
	3 0.155 0.247 (0.118 0.174 0	0.072 0.094 0.	0.054 0.069 0	0.135 0.194	0.105 0.135	0.064	0.078 0.050	0.060 0.113	0.133	0.091 0.105	0.057 0.065	0.044	0.050 0.107	0.129	0.087 0.102	0.057	0.066 0.043	0.050 0.117	7 0.157 0.089	0.109	0.057 0.069	0.044 0.053
	4 0.139 0.181 (0.109 0.137 0	0.066 0.080 0.	0.051 0.061 0	0.119 0.138	0.092 0.105	0.060	0.068 0.044	0.050 0.116	0.131	0.093 0.102	0.060 0.066	0.046	0.050 0.113	0.135	0.090 0.106	0.055	0.063 0.043	0.050 0.118	3 0.137 0.092	0.107	0.000 0.070	0.045 0.051
	5 0.135 0.158 (0.105 0.119 0	0.063 0.072 0.	0.049 0.056 0	0.109 0.122	0.087 0.097	0.056	0.061 0.044	0.049 0.116	0.124	0.092 0.098	0.058 0.061	0.045	0.047 0.108	0.122	0.087 0.098	0.055	0.062 0.042	0.047 0.106	3 0.118 0.089	0.095	0.057 0.062	0.043 0.047
	6 0.127 0.139 (0.098 0.107 0	0.064 0.070 0.	0.047 0.051 0	0.112 0.122	0.084 0.092	0.055	0.060 0.043	3 0.046 0.124	0.126	0.098 0.100	0.062 0.064	0.048	0.049 0.108	0.119	0.085 0.094	0.055	0.060 0.042	0.045 0.112	2 0.118 0.087	0.092	0.058 0.062	0.042 0.045
	7 0.125 0.134 (0.096 0.100 0	0.061 0.066 0.	0.048 0.050 0	0.108 0.119	0.084 0.091	0.055	0.059 0.042	2 0.046 0.117	0.120	0.093 0.096	0.060 0.062	0.046	0.047 0.108	0.117	0.084 0.091	0.055	0.060 0.041	0.044 0.113	3 0.115 0.088	0.091	0.057 0.060	0.043 0.045
lambda = .4	2 0.228 0.415 (0.187 0.377 0	0.094 0.152 0.	0.064 0.092 0	0.279 0.504	0.243 0.425	0.180	0.367 0.116	3 0.271 0.181	0.315	0.125 0.195	0.066 0.087	0.049	0.063 0.156	0.227	0.103 0.138	0.057	0.072 0.044	0.055 0.157	7 0.237 0.104	0.149	0.060 0.075	0.045 0.057
	3 0.203 0.322 (0.141 0.217 0	0.073 0.088 0.	0.054 0.065 0	0.167 0.242	0.117 0.150	0.064	0.076 0.048	3 0.056 0.120	0.143	0.089 0.104	0.054 0.062	0.041	0.046 0.107	0.133	0.085 0.102	0.054	0.062 0.041	0.047 0.133	3 0.191 0.090	0.113	0.055 0.066	0.041 0.050
	4 0.175 0.232 (0.121 0.152 0	0.068 0.078 0.	0.049 0.057 0	0.137 0.159	0.091 0.101	0.056	0.063 0.042	0.047 0.123	0.140	0.092 0.098	0.057 0.062	0.044	0.047 0.125	0.150	0.092 0.107	0.053	0.061 0.040	0.046 0.129	9 0.149 0.095	0.113	0.057 0.064	0.043 0.048
	5 0.161 0.189 (0.110 0.117 0	0.062 0.068 0.	0.048 0.053 0	0.111 0.126	0.082 0.092	0.053	0.059 0.040	0.045 0.122	0.126	0.091 0.093	0.056 0.058	0.042	0.044 0.112	0.129	0.084 0.094	0.052	0.058 0.039	0.044 0.109	9 0.124 0.089	0.093	0.054 0.058	0.041 0.044
	6 0.143 0.159 (0.100 0.105 0	0.061 0.064 0.	0.046 0.049 0	0.119 0.129	0.080 0.086	0.052	0.056 0.040	0.043 0.141	0.134	3.096 0.095	0.060 0.061	0.045	0.045 0.105	0.119	0.078 0.088	0.052	0.057 0.038	0.042 0.122	2 0.126 0.083	0.086	0.054 0.056	0.040 0.043
	7 0.138 0.144 (0 660'0 660'0	0.059 0.061 0.	0.045 0.046 0	0.112 0.123	0.081 0.086	0.050	0.054 0.040	0.042 0.123	0.123	0.091 0.095	0.058 0.058	0.043	0.043 0.112	0.123	0.077 0.086	0.050	0.054 0.039	0.041 0.119	9 0.117 0.086	0.087	0.054 0.055	0.041 0.042
lambda = .5	2 0.273 0.503 (0.219 0.451 0	0.102 0.165 0.	0.067 0.091 0	331 0.527	0.290 0.453	0.220	0.432 0.138	3 0.323 0.206	0.370	0.140 0.223	0.065 0.084	0.047	0.059 0.169	0.259	0.105 0.142	0.056	0.069 0.042	0.052 0.172	0.265 0	.109 0.162 (0.058 0.072	0.044 0.054
	3 0.237 0.387 (0.161 0.252 0	0.073 0.084 0.	0.054 0.062 0	0.186 0.277	0.122 0.158	0.062	0.071 0.046	0.052 0.124	0.150	0.086 0.102	0.050 0.056	0.038	0.043 0.107	0.133	0.078 0.096	0.050	0.058 0.037	0.043 0.147	7 0.212 0.085	0.110	0.051 0.061	0.040 0.047
	4 0.197 0.261 (0.134 0.165 0	0.064 0.071 0.	0.049 0.054 0	0.146 0.170	0.089 0.096	96 0.053	0.058 0.040	0.044 0.125	0.143	0.088 0.095	0.053 0.057	0.041	0.043 0.132	0.163	0.090 0.106	0.050	0.057 0.037	0.043 0.138	3 0.159 0.094	0.111	0.054 0.060	0.041 0.045
	5 0.179 0.207 (0.114 0.117 0	0.060 0.064 0.	0.045 0.048 0	0.111 0.128	0.078 0.088	0.049	0.054 0.037	7 0.041 0.126	0.128	0.088 0.087	0.052 0.053	0.040	0.041 0.113	0.132	0.084 0.094	0.048	0.054 0.037	0.041 0.109	9 0.128 0.086	0.088	0.050 0.054	0.038 0.041
	6 0.153 0.166 (0.096 0.102 0	0.057 0.059 0.	0.044 0.045 0	0.122 0.134	0.076 0.082	0.049	0.052 0.037	7 0.039 0.147	0.133	0.094 0.088	0.056 0.055	0.043	0.042 0.104	0.118	0.073 0.083	0.047	0.052 0.035	0.039 0.126	3 0.128 0.077	0.078	0.048 0.051	0.037 0.039
	7 0.148 0.150 (0.098 0.091 0	0.055 0.055 0.	0.042 0.042 0	0.110 0.126	0.077 0.079	0.047	0.050 0.036	0.039 0.124	0.121	0.088 0.091	0.054 0.052	0.041	0.040 0.108	0.120	0.070 0.080	0.046 0	050 0.035	0.038 0.121	0.112 0.084	0.082	0.050 0.051	0.037 0.039
lambda = .6	2 0.317 0.576 (0.254 0.527 0	0.108 0.181 0.	0.066 0.091 0	0.388 0.550	0.348 0.492	0.268	0.491 0.163	3 0.378 0.232	0.422	0.150 0.249	0.063 0.082	0.045	0.054 0.188	0.294	0.112 0.152	0.053	0.064 0.040	0.048 0.192	2 0.299 0.111	0.174	0.053 0.064	0.041 0.050
	3 0.271 0.439 (0.176 0.286 0	0.074 0.080 0.	0.051 0.056 0	0.209 0.310	0.129 0.16	168 0.059	0.065 0.043	3 0.048 0.133	0.161	0.084 0.103	0.045 0.051	0.034	0.038 0.103	0.135	0.072 0.093	0.045	0.052 0.035	0.040 0.155	5 0.233 0.084	0.108	0.048 0.056	0.038 0.044
	4 0.220 0.291 (0.142 0.179 0	0.061 0.064 0.	0.045 0.048 0	0.157 0.182	0.086 0.090	0.049	0.053 0.036	0.040 0.129	0.147	0.083 0.089	0.049 0.052	0.037	0.039 0.140	0.174	0.091 0.108	0.044	0.050 0.033	0.038 0.142	2 0.165 0.094	0.111	0.049 0.055	0.037 0.041
	5 0.200 0.232 (0.120 0.117 0	0.056 0.057 0.	0.043 0.044 0	0.112 0.132	0.068 0.079	0.044	0.048 0.034	0.037 0.132	0.131	0.084 0.083	0.048 0.048	0.036	0.036 0.110	0.131	0.079 0.087	0.044	0.049 0.033	0.037 0.105	5 0.126 0.085	0.083	0.045 0.048	0.033 0.036
	6 0.165 0.177 (0.095 0.096 0	0.053 0.053 0.	0.041 0.041 0	0.127 0.139	0.066 0.071	0.043	0.047 0.033	3 0.035 0.161	0.141	0.093 0.083	0.051 0.050	0.040	0.039 0.102	0.121	0.065 0.075	0.042	0.047 0.032	0.035 0.131	0.130 0.073	0.071	0.044 0.046	0.034 0.035
	7 0.159 0.159 (0.097 0.083 0	0.051 0.049 0.	0.039 0.038 0	0.114 0.130	0.071 0.070	0.043	0.046 0.032	2 0.035 0.127	0.121	0.084 0.086	0.050 0.047	0.037	0.036 0.113	0.128	0.062 0.073	0.041	0.045 0.031	0.033 0.121	0.112 0.078	78 0.076 (0.043 0.045	0.034 0.034
lambda = .7	2 0.367 0.653 (0.294 0.600 0	0.119 0.199 0.	0.067 0.092 0	0.438 0.589	0.400 0.535	0.318	0.557 0.190	0.431 0.259	0.475	0.162 0.274	0.061 0.080	0.041	0.049 0.208	0.326	0.119 0.162	0.049	0.057 0.037	0.044 0.210	0.333 0.120	0.193	0.050 0.059	0.038 0.045
	3 0.312 0.499 (0.196 0.324 0	0.072 0.073 0.	0.047 0.050 0	0.230 0.346	0.136 0.177	77 0.054	0.057 0.041	0.044 0.141	0.172	0.083 0.104	0.039 0.044	0.029	0.034 0.107	0.140	060.0 690.0	0.040	0.046 0.030	0.035 0.168	3 0.257 0.083	0.110	0.044 0.050	0.034 0.038
	4 0.247 0.323 (0.152 0.194 0	0.056 0.058 0.	0.041 0.043 0	0.170 0.198	0.082 0.084	0.043	0.047 0.032	2 0.035 0.132	0.153 (0.078 0.084	0.043	0.045 0.033 0	0.035 0.151	0.190	0.091 0.108	0.040	0.046 0.030	0.035 0.150	0.174 0.092	0.113	0.044 0.049	0.033 0.037
	5 0.224 0.255 (0.127 0.119 0	0.050 0.050 0.	0.038 0.039 0	0.111 0.133	0.060 0.071	0.039	0.042 0.030	0.032 0.137	0.133	0.082 0.081	0.041 0.041	0.031	0.032 0.113	0.135	0.077 0.085	0.037	0.042 0.029	0.033 0.105	5 0.133 0.083	0.078	0.039 0.042	0.030 0.032
	6 0.176 0.191 (0.094 0.096 0	0.047 0.047 0.	0.035 0.036 0	0.135 0.145	0.057 0.062	0.038	0.040 0.029	9 0.031 0.168	0.142 (9200 6800	0.046	0.044 0.035 0	0.034 0.102	0.124	0.057 0.069	0.037	0.041 0.028	0.031 0.134	4 0.134 0.067	0.063	0.038 0.040	0.029 0.031
	7 0.166 0.167 (0.093 0.075 0	0.045 0.043 0.	0.035 0.034 0	0.115 0.133	0.065 0.062	0.036	0.039 0.028	3 0.030 0.126	0.121	0.079 0.083	0.043 0.041	0.032	0.031 0.115	0.129	0.056 0.069	0.036	0.039 0.027	0.029 0.128	3 0.111 0.074	0.068	0.039 0.040	0.029 0.030
phi = .3	2 0.262 0.397 (0.231 0.338 0	0.111 0.153 0.	0.079 0.095 0	0.309 0.703	0.268 0.585	0.218	0.398 0.141	0.258 0.218	0.320	0.158 0.211	0.077 0.084	0.059	0.062 0.194	4 0.247 0	124 0.142	0.069	0.071 0.052	0.053 0.189	9 0.242 0.130	0.162	0.072 0.076	0.054 0.055
	3 0.236 0.339 (0.168 0.228 0	0.085 0.090 0.	0.064 0.069 0	0.195 0.254	0.137 0.159	0.073	0.076 0.057	7 0.059 0.140	0.151 0	1109 0.117	0.064 0.06	0.066 0.048 0	0.049 0.128	0.137	0.106 0.113	0.063	0.064 0.050	0.051 0.171	0.201 0.	108 0.113 (0.009 0.070	0.053 0.054
	4 0.207 0.250 (0.139 0.161 0	0.073 0.075 0.	0.057 0.058 0	0.151 0.169	0.105 0.	109 0.068	0.070 0.049	9 0.050 0.144	0.156 0	106 0.106	0.067 0.068	0.054	0.054 0.150	0.167	0.111 0.117	0.065	0.066 0.048	0.048 0.152	2 0.157 0.116	0.124	790.0 790.0	0.052 0.052
	5 0.187 0.211 (0.074				0.067		0.048	0.141		0.065	0.000			105 0.107	0.062	_		0.143 0.	0.103		
	6 0.163 0.169 (0.112 0.112 0	0.071 0.072 0.	0.054 0.053 0	0.137 0.147	0.098 0.101	0.063	0.065 0.048	3 0.049 0.158	0.149	0.113 0.105	0.071 0.068	0.053	0.050 0.128	0.133	0.096 0.099	0.062	0.062 0.046	0.047 0.137	0.139 0.	101 0.099 (0.064 0.062	0.049 0.048
	7 0.162 0.163 (0.114 0.109 0	0.068 0.068 0.	0.055 0.053 0	0.134 0.143	0.099 0.100	0.064	0.065 0.046	3 0.046 0.143	0.136 0.	106 0.105	0.064 0.061	0.051	0.049 0.131	0.139	0.092 0.096	0.061	0.061 0.046	0.046 0.140	0.134 0.	100 0.098 (0.064 0.063	0.045 0.045
Note:																							

Mod Asym = Moderate Asymmetry;
Mod Asym-All = Moderate Asymmetry-Alternating;
Ext. Asym = Extreme Asymmetry,
Ext. Asym-All = Extreme Asymetry-Alternating;

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4 Discussion

4.1 Replicability

Due to the high amount of details in the original publication and the corresponding supplemental materials the replication was straight forward. The largest amount of time was spent ensuring that the methods used for data generation and analysis did indeed correspond to what was used in the original study. This is, however, in no way the fault of the authors but rather due to limited documentation of the R packages used for replication. On the contrary, the detailed description of the implementation allowed for a close correspondence of methodology which would have otherwise been left to guesswork.

A feature that deserves special praise with regards to facilitating replicability is the high amount of documentation that the authors dedicated to the generation of the simulated data as well as the descriptives of the same. The ability to closely monitor the data generation process and compare features of the simulated data to the original study instilled a great deal of confidence in the replicators and ensured that any potential deviations of results could not be attributed to faulty interpretation and implementation of the data generating mechanism.

Another feature that increased reproducibility was the structure of the manuscript. The very first element of the method section was an overview of the simulation factors. Readability was increased by listing each factor as a separate bullet point. Subsequent sections detailed the implementation of each simulation factor. A separate subheading for each simulation factor made it easy to locate relevant information.

The large number of result tables presented in the supplemental material is another exemplary reporting practice worth highlighting. While the comparison of hundreds of table cells is not an easy endeavor and the general interest in these tables likely limited it protects the authors against any allegations of selective reporting and makes the assessment of replicability possible.

A similar structure could be found for the performance measures which were discussed in separate subsections separated by corresponding headings. While very readable as is, we would have however preferred the performance measures to be elaborated on as part of the method section instead of the result section.

The introduction section included the presentation and discussion of several closely related methods as well as findings from previous studies investigating the same. Due to the large amount of information surrounding highly similar methods and their implementation it took us several readings of the introduction to feel confident about having identified the version actually implemented in the study at hand. A clearer separation of the implemented methods (e.g. in a box) would have facilitated isolating the relevant implementation details.

Finally, a major factor facilitating the reproduction process was the availability of specialized SEM software in the R programming environment. As R is frequently used for simulation studies investigating SEM methodology we were able to build upon a code base that was designed for this very purpose. While such

specialized software has the potential of huge time savings on the coding end and additionally is likely to minimize coding errors on the part of the replicator it consumes a significant amount of time to familiarize oneself with the exact parameters underlying the tools. The inexperienced user is at the mercy of the package documentation and the occasional peek under the hood of a given function. Having a code base from related simulation studies available would increase confidence in using such tools and avoid some trial and error while familiarizing oneself with the functionalities.

4.2 Replicator degrees of freedom

We judge the replicator degrees of freedom in this replication to be very minimal. The only area for clarification regards error handling where simply stating whether case or list wise deletion was applied would have been helpful.

4.3 Equivalence of results

Although our replicated results do not perfectly align with the original study's findings, the conclusions drawn by the authors largely mirror our own. Due to detailed descriptions of error frequency, we were able to detect that any scenarios with large discrepancies from the original study corresponded to scenarios with high numbers of errors.

Figure 1 and 2 as well as Table 1 suggest that our implementation of the data generating mechanism produced data sets resembling those of the original study. Any discrepancies in results are thus likely due to differences in model estimation. Our results indicate poor performance of both estimators at low sample size and low numbers of categories. Given the large number of errors (also encountered in the original study) it would have been advisable to report Monte Carlo errors to allow a more nuanced comparison of the magnitude of discrepancies.

5 Contributions

Authors made the following contributions according to the CRediT framework https://casrai.org/credit/ Anna Lohmann:

- Data Curation
- Formal Analysis (lead)
- Investigation
- Software
- Visualization
- Writing Original Draft Preparation
- Writing Review & Editing

Arjan Huizing:

- Formal Analysis (supporting)
- Investigation
- Software
- Validation
- Writing Review & Editing

References

10 Rougier, Nicolas P., Konrad Hinsen, Frédéric Alexandre, Thomas Arildsen, Lorena A. Barba, Fabien C. Y. Benureau, C. Titus Brown, et al. 2017. "Sustainable Computational Science: The ReScience Initiative." *PeerJ Computer Science* 3 (December): e142. https://doi.org/10.7717/peerj-cs.142.

Appendix

5.1 Code organization

The code and the files associated are organized in the form of a research compendium which can be found in the following git repository https://github.com/replisims/rhemtulla-2012

```
## ../..
## +-- analysis
## +-- data
## +-- data-raw
## +-- DESCRIPTION
## +-- dump
## +-- inst
## +-- man
## +-- NAMESPACE
## +-- R
## +-- results
## +-- rhemtulla-2012.Rproj
## +-- simfitALL.rds
## +-- simfitML.rds
## +-- simreps.rds
## +-- sim_fit_all_joined.rds
## +-- sim_fit_all_unnest.rds
## +-- sim_fit_all_unnest_alt.rds
## +-- sim_fit_all_unnest_no_out.rds
## +-- sim_fit_cov.rds
## +-- sim_fit_cov_no_out.rds
## +-- sim_powerML.rds
## +-- sim powerULS.rds
## +-- sim scenarios id.rds
## \-- split_data
```

Reproducibility Information

This report was last updated on 2022-06-08 23:39:02. The simulation replication was conducted using the following computational environment and dependencies:

```
## setting value
## version R version 4.1.3 (2022-03-10)
## os
        Windows 10 x64 (build 19043)
## system x86_64, mingw32
## ui
          RTerm
## language (EN)
## collate English_United States.1252
## ctype
          English_United States.1252
          Europe/Berlin
## tz
## date
          2022-06-08
          2.17.1.1 @ C:/Program Files/RStudio/bin/quarto/bin/ (via rmarkdown)
##
```

```
date (UTC) lib source
##
    package
                   * version
                                 2019-03-21 [1] CRAN (R 4.1.2)
                     0.2.1
##
    assertthat
                     1.0.6
                                 2021-08-19 [1] CRAN (R 4.1.2)
##
    cachem
##
    callr
                     3.7.0
                                 2021-04-20 [1] CRAN (R 4.1.2)
                                 2021-10-27 [1] CRAN (R 4.1.2)
##
    cli
                     3.1.0
##
                     1.5.1
                                 2022-03-26 [1] CRAN (R 4.1.3)
    crayon
##
    DBI
                     1.1.2
                                 2021-12-20 [1] CRAN (R 4.1.2)
                     1.4.1
                                 2022-03-06 [1] CRAN (R 4.1.3)
##
    desc
##
    devtools
                     2.4.3
                                 2021-11-30 [1] CRAN (R 4.1.2)
                                 2021-12-01 [1] CRAN (R 4.1.2)
##
                     0.6.29
    digest
##
    dplyr
                   * 1.0.8
                                 2022-02-08 [1] CRAN (R 4.1.2)
                                 2021-04-29 [1] CRAN (R 4.1.2)
                     0.3.2
##
    ellipsis
                     0.15
                                 2022-02-18 [1] CRAN (R 4.1.3)
##
    evaluate
                                 2022-03-24 [1] CRAN (R 4.1.3)
##
    fansi
                     1.0.3
##
    fastmap
                     1.1.0
                                 2021-01-25 [1] CRAN (R 4.1.2)
                                 2021-12-08 [1] CRAN (R 4.1.2)
##
    fs
                     1.5.2
##
    generics
                     0.1.2
                                 2022-01-31 [1] CRAN (R 4.1.2)
                                 2022-02-24 [1] CRAN (R 4.1.2)
##
    glue
                     1.6.2
##
    htmltools
                     0.5.2
                                 2021-08-25 [1] CRAN (R 4.1.2)
                   * 1.38
                                 2022-03-25 [1] CRAN (R 4.1.3)
##
    knitr
    lifecycle
##
                     1.0.1
                                 2021-09-24 [1] CRAN (R 4.1.2)
##
    magrittr
                     2.0.2
                                 2022-01-26 [1] CRAN (R 4.1.2)
                     2.0.1
                                 2021-11-26 [1] CRAN (R 4.1.2)
##
    memoise
    pillar
                     1.7.0
                                 2022-02-01 [1] CRAN (R 4.1.2)
##
                                 2021-12-20 [1] CRAN (R 4.1.2)
                     1.3.1
    pkgbuild
##
##
    pkgconfig
                     2.0.3
                                 2019-09-22 [1] CRAN (R 4.1.2)
                                 2021-11-30 [1] CRAN (R 4.1.2)
##
    pkgload
                     1.2.4
                     1.1.1
                                 2020-01-24 [1] CRAN (R 4.1.2)
    prettyunits
                                 2021-04-30 [1] CRAN (R 4.1.2)
                     3.5.2
##
    processx
                     1.6.0
                                 2021-02-28 [1] CRAN (R 4.1.2)
##
    ps
                     0.3.4
                                 2020-04-17 [1] CRAN (R 4.1.2)
##
    DULLL
##
                     2.5.1
                                 2021-08-19 [1] CRAN (R 4.1.2)
                     2.4.2
                                 2021-11-30 [1] CRAN (R 4.1.2)
##
    remotes
##
    RepliSimReport
                     0.0.0.9000 2022-02-03 [1] Github (replisims/RepliSimReport@5f14003)
                                 2022-02-03 [1] CRAN (R 4.1.2)
##
    rlang
                     1.0.1
                                 2022-03-10 [1] CRAN (R 4.1.3)
##
    rmarkdown
                     2.13
##
    rprojroot
                     2.0.2
                                 2020-11-15 [1] CRAN (R 4.1.2)
##
    rstudioapi
                     0.13
                                 2020-11-12 [1] CRAN (R 4.1.2)
                                 2021-12-06 [1] CRAN (R 4.1.2)
##
    sessioninfo
                     1.2.2
                     1.7.6
                                 2021-11-29 [1] CRAN (R 4.1.2)
##
    stringi
##
    stringr
                     1.4.0
                                 2019-02-10 [1] CRAN (R 4.1.2)
                                 2021-12-03 [1] CRAN (R 4.1.2)
##
    testthat
                     3.1.1
    tibble
                     3.1.6
                                 2021-11-07 [1] CRAN (R 4.1.2)
##
##
    tidyselect
                     1.1.2
                                 2022-02-21 [1] CRAN (R 4.1.3)
##
    usethis
                     2.1.5
                                 2021-12-09 [1] CRAN (R 4.1.2)
                                 2021-07-24 [1] CRAN (R 4.1.2)
    utf8
                     1.2.2
##
    vctrs
                     0.3.8
                                 2021-04-29 [1] CRAN (R 4.1.3)
##
##
    withr
                     2.5.0
                                 2022-03-03 [1] CRAN (R 4.1.3)
                     0.30
                                 2022-03-02 [1] CRAN (R 4.1.3)
##
    xfun
                   * 1.8-4
                                 2019-04-21 [1] CRAN (R 4.1.2)
##
    xtable
                                 2022-02-21 [1] CRAN (R 4.1.2)
##
    yaml
                     2.3.5
##
    [1] C:/Users/alohmann/Documents/R/win-library/4.1
    [2] C:/Program Files/R/R-4.1.3/library
##
##
```

The current Git commit details are:

Local: test C:/Users/alohmann/Dropbox (Personal)/anna/projects_new/replisims/replications/rhemtulla-2012

Remote: test @ origin (https://github.com/replisims/rhemtulla-2012.git)

Head: [1751d14] 2022-06-08: Finalize Report