Replication Report Rhemtulla et al 2012

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June 8, 2022

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.

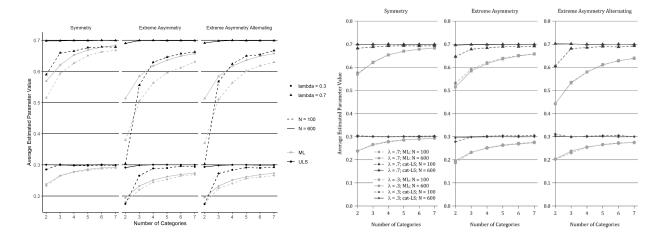


Figure 1: Parameter estimates (factor loadings, underlying distribution is normal). Values are averaged across model size and across all loadings for which the true parameter value was the same. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum 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.

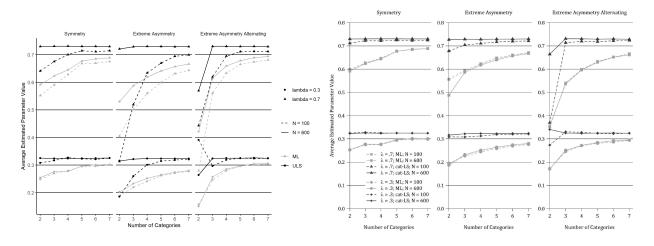


Figure 2: Parameter estimates (factor loadings, underlying distribution is nonnormal; skew 2, kurtosis 7). Values are averaged across model size and across all loadings for which the true parameter value was the same. Lines represent different estimators and different sample sizes (see legend). ML = 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.

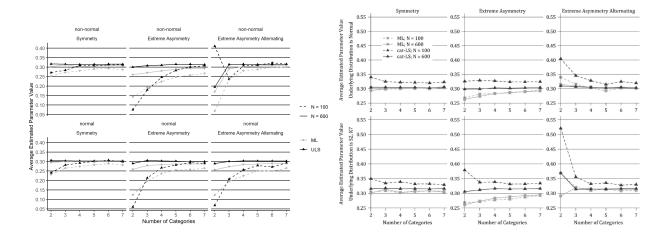


Figure 3: Parameter estimates (factor correlation, true value is .3). Values are averaged across model size. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares estimation. The upper 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

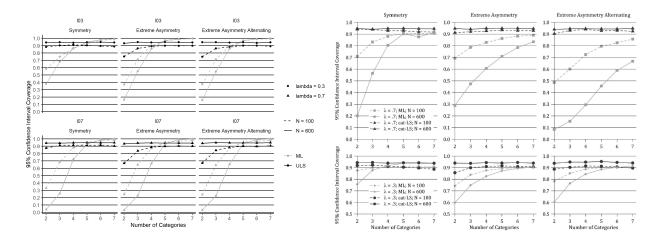


Figure 4: Coverage by number of categories (.7 and .3 factor loadings); underlying distribution is normal. Values are averaged across model size and across all loadings for which the true parameter value was the same. Lines represent different estimators and different sample sizes (see legend). ML = 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.

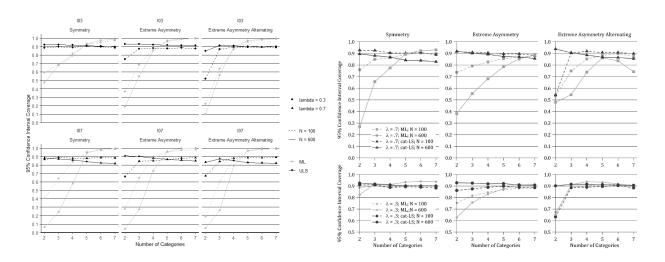


Figure 5: Coverage by number of categories (.7 and .3 factor loadings); underlying distribution is nonnormal (skew 2, kurtosis 7). Values are averaged across model size, and across all loadings for which the true parameter value was the same. Lines represent different estimators and different sample 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.

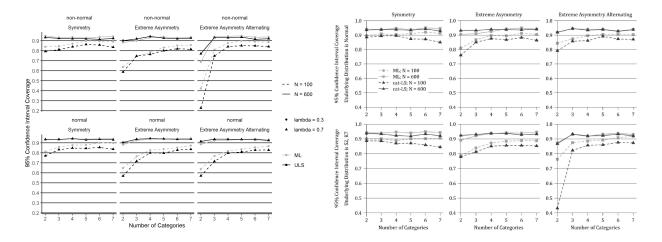


Figure 6: Coverage by number of categories (factor correlation). Values are averaged across model size. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares estimation. The upper panel 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.

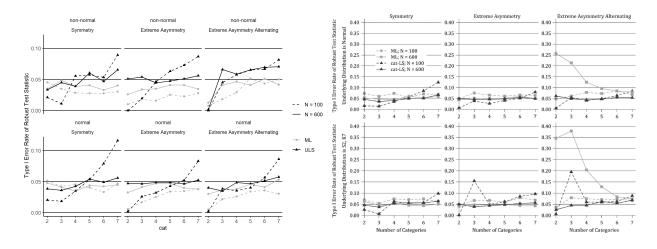


Figure 7: Type I error of mean-and-variance adjusted test statistic by number of categories. Values are averaged across model size. Lines represent different estimators and different sample sizes (see legend). ML = robust continuous maximum likelihood estimation; cat-LS = robust categorical least squares 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										
100	0.398	0.408	0.602	0.667	0.713	0.806	0.769	0.890	0.809	0.927	0.849	0.955
150	0.654	0.702	0.840	0.889	0.936	0.960	0.971	0.988	0.976	0.990	0.979	0.993
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
600	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 o

normal 7 0 0 0 0

Note:

Mod Asym = Moderate Asymmetry;

Mod Asym-Alt = Moderate Asymmetry-Alternating;
Ext. Asym = Extreme Asymmetry-Alternating;
Ext. Asym-Alt = Extreme Asymetry-Alternating;
ML = robust normal-theory maximum likelihood;
ULS = robust categorical least squares.

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	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	3 1	L ULS	N = 350	n.
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	0	0	0	0	0	0	3		2 0	2 4		5 74	0		0		0		0	0		2 2	1 10	3	L ULS	= 100	
	0	0	0	0	0	0	0	0	_	2	ယ	76	0	0	0	0	0	79	0	0	0	0	ယ	337	M	N = 1	Ext
	0	0	0	0	0	0	0	0		0		49	0		0	0	0	0	0	0	0	0	_	3 118	ULS ML	150 N	Ext. AsymAlt
	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	1	0 0	0 0	0 0	0 0	0 0	0 9	0 0	0 0	0 0	0 0	0 0	9	STN 1	N = 350	Alt
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	14	ME U	N = 600	
	0 0	0 0	0 0	0 0	0 0	0 1	0 1	0 1	0 3	0 4	0 1	0 33	0 0	0 0	0 0	0 0	0 0	0 0	0 1	0 3	0 1	0 0	0 4	7 33	ULS ML	z	
	0	0	0	0	0	0	_	0	0	0	0	10	0	0	0	0	0	0	0	0	0	0	0	9	STI	100	
	0	0	0	0	0	0	0	0	0	0	2	5	0	0	0	0	0	0	0	0	0	0	0	6	ML ULS	N = 150	Mod.
	0 0	0	0 0	0 0	0	0 0	0 0	0 0	0 0	0 0	2 0	2 0	0 0	0 0	0 0	0	0	0 0	0	0	0 0	1 0	0	1 0	S M	N	d. Asym
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	ULS 1	350	
	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	ML ULS	N = 600	
	0 0	0	0	0	0	_	0	3	0 2		0		0		0	0	0	0		0	0		2	0 10	M	N N	
	0	0	0	0	0	0	0	0	_	0	0	00	0	0	0	0	0	0	0	0	0	2	0	0	ULS N	100 N	
	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	8 1	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	2 1	ML ULS	V = 150	Mod. A
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	ĭ	N = 3	AsymAlt
	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	ULS ML	350 N	
) 0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	STI	= 600	
	0	0	0	0	0	0	_	0	_	_	4	23	0	0	0	0	0	0	0	_	0	_	0	7	M	N = 100	
	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	2 0	6 5	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	2 4	ULS ML	z	
	0	0	0	0	0	0	0	0	0	0	0	_	0	0	0	0	0	0	0	0	0	0	0	0	SJU	= 150	Symmetric
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		ML UL	N = 350	etric
	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	ULS ML	0 N =	
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	STU	600	

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

3.3.2 Number	O	T II	mį	ore	op	er	SC	olu	Iti	on	S	рe	r 1	LUC	JU	re	pl	IC	atı	IOI	ns	(A	4,	A :	5)	
Note: 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.	normal	normal	normal	normal	normal	normal	normal	normal	normal	normal	normal	normal	non-normal	Distribution												
Moderat It = Mod It = Mod Extreme t = Extre normal-ti						2						_						2						_	Model	
te Asym erate As erate Asymm Asymm ime Asy heory m	7	6	5	4	ယ	2	7	6	5	4	ယ	2	7	6	5	4	ပ	2	7	6	5	4	ယ	2	cats	
metry symm letry; metry aximu aximu	0	0	0	_	_	4	36	32	64	75	148	416	0	0	0	_	2	27	ઝુ	51	67	89	190	377	ĭ	Z
etry-A etry-A -Alteri Im like ares.	0	0	0	2	5	113	24	29	58	71	178	468	0	0	2	00	37	140	34	52	68	119	297	447	SJN	100
Iternat nating;	0	0	0	0	0	ယ	4	00	10	7	41	225	0	0	0	0	0	ယ	6	6	21	14	59	175	M	2
i,	0	0	0	0	_	35	ယ	9	00	24	72	330	0	0	0	0	7	49	7	12	21	46	124	331	ULS	150
	0	0	0	0	0	0	0	0	0	0	0	⇉	0	0	0	0	0	0	0	0	0	0	0	00	M	Z
	0	0	0	0	0	_	0	0	0	_	ω	63	0	0	0	0	0	_	0	0	0	2	14	64	SJU	350
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	M	2
	0	0	0	0	0	0	0	0	0	0	0	6	0	0	0	0	0	0	0	0	0	0	0	17	STI	N = 600
	0	0	0	0	_	28	32	41	57	77	154	386	0	0	0	0	0	365	10	15	23	25	91	704	M	<u>z</u>
	0	0	0	_	10	116	25	29	40	79	175	474	0	0	0	_	13	645	3	21	24	51	167	581	ULS	100
	0	0	0	0	0	0	5	10	7	15	4	225	0	0	0	0	0	217	2	0	4	2	18	606	M	<u>z</u>
	0	0	0	0	_	3	ယ	7	12	25	73	354	0	0	_	0	4	580	4	2	œ	00	59	537	ULS	150
	0	0	0	0	0	0	0	0	0	0	_	9	0	0	0	0	0	17	0	0	0	0	0	248	M	N=
	0	0	0	0	0	0	0	0	0	0	2	61	0	0	0	0	0	114	0	0	0	0	_	242	ULS	350
	0	0	0	0	0	0	0	0	0	0	0	_	0	0	0	0	0	0	0	0	0	0	0	70	M	Z
	0	0	0	0	0	0	0	0	0	0	0	8	0	0	0	0	0	10	0	0	0	0	0	176	STI	N = 600
	0	0	0	0	0	_	26	28	32	30	36	120	0	0	0	0	0	2	32	40	<u>3</u>	38	21	122	M	Z
	0	0	0	0	0	⇉	14	18	23	29	39	170	0	0	0	0	0	3	12	30	3	49	35	231	ULS	100
	0	0	0	0	0	0	0	2	4	6	4	41	0	0	0	0	0	0	5	6	2	4	5	38	M	2
	0	0	0	0	0	_	2	2	ω	00	9	79	0	0	0	0	0	5	6	6	4	00	3	116	SJU	150
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	M	N=
	0	0	0	0	0	0	0	0	0	0	0	6	0	0	0	0	0	0	0	0	0	0	2	7	STO	350
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	ML (N = 600
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	_	ULS I	
	0	0	0	0	0	_	8	8	27	31	37	99	0	0	0	0	0	0	6	6	14	17	21	62	ML U	N = 1
	0	0	0	0	0	12									0	0	0	7	7	19	32	44	44	35	ILS N	00
	0	0	0	0	0	0	_	4	2	6	4	32	0	0	0	0	0	0	ω	2	2	_	0	00	ML U	N = 150
	0		0											0							5			47	ULS 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	ı .	N = 350
	0	0	0	0	0	0		0	0	0	0		0	0	0	0	0	0	0	0	0	0	_	0	ULS ML	z
	0	0	0	0	0	0	0	0		0	0		0		0	0	0	0	0	0	0		0	0	L ULS	1=600
	0	0	0	0	0	0	0 1	0	0 1	0 2	0 3		0		0	0	0	0	0 2	0 1	0 16	0 2	0 2	1 61	SML	z
	0		0									_												1 144	L ULS	= 100
	0 0	0	0	0	0	5 0	3 4					5 25			0	1 0	2 0	9 0	9 1	7 1	35 1		84 4	4 20	SML	z
		_	_									59							_	_	_				. ULS	= 150
	0 0	0	0	0	0										0	0		0 0			1 0				M	Z =
				_	_	_		0				2					0	0	_	_	_	_	_	_	. ULS	= 350
	0	0	0	0	0	0	0					0				0		0	0	0	0	0	0	0	M	Z
	0	0	0	0	0	0	0	0	0	0				0	0	0	0	0	0	0	0	0	0	0	ULS	600

Ext. Asym.-Alt

Mod. Asym.

Mod. Asym.-Alt

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:

Mod.Asym = Moderate Asymmetry;

Mod.Asym.Att = Moderate Asymmetry-Alternating;

Ext. Asym = Extreme Asymmetry.

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

	N = 600	- OLS	3 0.025	5 0.021		3 0.026	0.025	5 0.026	7 0.129	1 0.128	2 0.131	2 0.128	9 0.130	7 0.126	7 0.032	0:030	9 0.030	2 0.031	3 0.032	0:030	0.029	3 0.030	0:030	9 0.029	9 0.032	0.031	3 0.031	5 0.032	1 0.032	0.032	1 0.031	0:030	0.015	9 0.013	0.012	5 0.014	1 0.017	5 0.014	
		ULS MI	0.026 -0.046	0.024 -0.026	0.025 -0.022	0.024 -0.003	0.027 0.001	0.027 0.002	0.123 0.037	0.127 0.064	0.128 0.072	0.129 0.092	0.129 0.099	0.130 0.097	0.027 -0.077	0.033 -0.049	0.030 -0.039	0.029 -0.012	0.032 -0.003	0.030 -0.005	0.028 -0.094	0.030 -0.063	0.029 -0.047	0.031 -0.019	0.032 -0.009	0.031 -0.007	0.025 -0.108	0.033 -0.076	0.032 -0.054	0.030 -0.021	0.029 -0.014	0.030 -0.011	0.021 0.000	0.016 0.009	0.018 -0.001	0.019 0.006	0.016 0.011	0.015 0.006	
Symmetric	N = 350	ULS ML	-0.046	24 -0.025		27 -0.006	27 0.002	26 0.003	02 0.033	16 0.063	23 0.069	29 0.094	22 0.099	25 0.099	03 -0.080	20 -0.048	25 -0.039	28 -0.014	29 -0.005	33 -0.004	14 -0.094	0.016 -0.064	23 -0.049	29 -0.019	27 -0.009	24 -0.008	35 -0.110	04 -0.074	0.018 -0.054	23 -0.022	22 -0.015	21 -0.010	09 0.003	12 0.009	11 0.004	14 0.009	0.012 0.006	0.016 0.004	
Sy	N = 150	ML UI	-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	0.0 970.0-	-0.054 0.023	-0.019 0.029	-0.012 0.027	-0.013 0.024	-0.144 -0.035	-0.094 0.004	-0.062 0.0	-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		0.000 0.0	
	N = 100	ML ULS	14 0.026	33 0.020	17 0.031	05 0.023	33 0.023	0.029	0.074	28 0.087	19 0.103	79 0.116	34 0.114	79 0.113	20 -0.026	93 -0.018	55 -0.002	33 0.012	22 0.015	19 0.018	18 -0.047	13 -0.029	076 -0.010	10 0.004	20 0.015	23 0.014	71 -0.077	32 -0.051	39 -0.026	44 -0.003	36 -0.001	36 -0.001	065 -0.033	.046 -0.028	27 -0.002	20 -0.004	13 0.004	17 0.007	
		ULS N	0.027 -0.044	0.025 -0.033		0.024 -0.005	0.025 -0.003	0.025 0.006	0.129 -0.004	0.129 0.028	0.129 0.049	0.127 0.079	0.128 0.084	0.129 0.079	0.030 -0.120	0.029 -0.093	0.032 -0.065	0.030 -0.033	0.032 -0.022	0.031 -0.019	0.029 -0.148	0.030 -0.113	0.031 -0.0	0.033 -0.040	0.028 -0.020	0.031 -0.02	0.029 -0.17	0.031 -0.132	0.032 -0.089	0.030 -0.044	0.031 -0.036	0.029 -0.036	0.016 -0.00	0.017 -0.0	0.015 -0.02	0.016 -0.020	0.015 -0.013	0.014 -0.017	
	N = 600	S ML	24 -0.041	27 -0.012	26 -0.010	26 -0.004	24 0.005	25 0.010	31 0.040	28 0.080	29 0.083	31 0.091	28 0.102	28 0.109	30 -0.075	31 -0.031	34 -0.025	32 -0.014	31 -0.001	32 0.006	31 -0.091	27 -0.040	30 -0.037	28 -0.020	29 -0.010	33 0.003	29 -0.106	31 -0.049	31 -0.045	30 -0.029	30 -0.013	28 -0.002	18 0.003	14 0.013	0.015 0.012	19 0.012	16 0.012	18 0.011	
/mAlt	N = 350	ML UL	-0.044 0.024	-0.011 0.027	-0.010 0.026	-0.003 0.026	0.004 0.024	0.010 0.025	0.042 0.131	0.079 0.128	0.082 0.129	0.093 0.131	0.101 0.128	0.107 0.128	-0.075 0.030	-0.030 0.031	-0.024 0.034	-0.013 0.032	-0.002 0.031	0.007 0.032	-0.089 0.031	-0.044 0.027	-0.037 0.030	-0.023 0.028	-0.008 0.029	0.004 0.033	-0.104 0.029	-0.049 0.031	-0.045 0.031	-0.028 0.030	-0.013 0.030	-0.004 0.028	0.001 0.018	0.008 0.014	0.009 0.0	0.012 0.019	0.011 0.016	0.013 0.018	
Mod. AsymAlt	N = 150	ML ULS	43 0.025	12 0.027	_	0.003 0.026	06 0.028	0.008 0.026	0.025 0.110	72 0.123	77 0.128	0.088 0.125	0.096 0.125	0.107 0.131	95 0.005	40 0.022	35 0.025	14 0.033	04 0.031	01 0.029	09 0.004	47 0.025	0.045 0.023	25 0.028	12 0.027	05 0.025	33 -0.015	62 0.016	55 0.016	32 0.024	14 0.028	03 0.028	0.019 0.005	01 0.013	01 0.016	0.009 0.023	0.003 0.016	0.003 0.019	
		ULS I	0.021 -0.043	0.024 -0.012	0.030 -0.011	0.028 -0.0	0.026 0.006	0.030 0.0	0.084 0.0	0.113 0.072	0.110 0.077	0.118 0.0	0.122 0.0	0.118 0.1	-0.033 -0.095	0.010 -0.040	0.012 -0.035	0.015 -0.014	0.017 -0.004	0.017 0.001	-0.054 -0.109	-0.001 -0.047	0.004 -0.0	0.012 -0.025	0.012 -0.012	0.017 -0.005	-0.089 -0.133	-0.017 -0.062	-0.012 -0.055	-0.001 -0.032	0.002 -0.014	0.010 -0.003	-0.029 -0.0	0.003 -0.001	0.001 0.001	0.008 0.0	0.016 0.0	0.018 0.0	
	N = 100	ULS ML	0.025 -0.042	0.025 -0.016	24 -0.009	0.025 -0.002	0.025 0.003	25 0.013	27 0.010	30 0.060	29 0.063	28 0.081	28 0.092	30 0.098	31 -0.114	33 -0.049	30 -0.045	0.030 -0.031	32 -0.016	900.0- 620.0	26 -0.139	30 -0.066	0.032 -0.058	30 -0.041	30 -0.026	30 -0.009	0.026 -0.170	31 -0.080	0.030 -0.074	31 -0.051	30 -0.032	31 -0.013	0.014 -0.043	0.015 -0.013	0.015 -0.015	0.013 -0.012	0.014 -0.004	0.016 0.003	
	N = 600	ML U	0.0 090.0-	-0.011 0.0	-0.015 0.024	-0.007 0.0	-0.019 0.0	-0.010 0.025	0.021 0.127	0.084 0.1	0.081 0.1	0.088 0.1	0.074 0.1	0.088 0.1	-0.094 0.031	-0.023 0.033	-0.025 0.030	-0.016 0.0	-0.029 0.032	-0.017 0.0	-0.113 0.026	-0.034 0.030	-0.028 0.0	-0.022 0.030	-0.037 0.030	-0.020 0.030	-0.128 0.0	-0.042 0.031	-0.035 0.0	-0.026 0.031	-0.040 0.030	-0.021 0.031	-0.010 0.0	0.009 0.0	-0.001 0.0	0.004 0.0	-0.003 0.0	-0.001 0.0	
1	N = 350	ML ULS	.061 0.023	-0.009 0.027	0.014 0.026	-0.007 0.024	-0.019 0.024	-0.012 0.024	0.022 0.128	0.081 0.127	0.081 0.130	0.088 0.129	0.078 0.132	0.086 0.128	0.100 0.024	-0.024 0.033	-0.027 0.029	-0.014 0.033	-0.031 0.031	-0.018 0.030	0.112 0.025	-0.034 0.031	-0.028 0.031	-0.020 0.031	-0.039 0.027	0.018 0.031	-0.127 0.022	-0.040 0.031	-0.035 0.029	-0.025 0.031	-0.037 0.033	-0.023 0.028	0.014 0.014	0.008 0.016	0.000 0.018	0.002 0.013	0.005 0.016	0.000 0.019	
Mod. Asym	150	OLS	0.017 -0	0.024		0.022	0.020	0.027 -0.	0.085 0.	0.124 0.	0.122 0.	0.125 0.	0.124 0.	0.123 0.	-0.026 -0.	0.024	0.021 -0.	0.028 -0.	0.025	0.018 -0.	-0:030	0.022 -0.	0.019 -0.	0.024 -0.	0.023	0.024 -0.	-0.066 -0.	0.016 -0.	0.012	0.015 -0.	0.020 -0.	0.015 -0.	-0.035 -0.	0.010	0.015	0.014	- 2000	0.015	
	= N	ULS ML	0.015 -0.062	0.026 -0.013	.027 -0.020	0.022 -0.013	0.021 -0.025	0.019 -0.010	0.041 -0.007	0.108 0.076	105 0.074	0.119 0.082	0.114 0.061	0.118 0.079	0.083 -0.132	0.011 -0.033	0.004 -0.037	0.019 -0.024	0002 -0.045	012 -0.031	0.107 -0.144	0.002 -0.042	0.011 -0.040	0.010 -0.030	0002 -0.046	.008 -0.028	0.151 -0.177	0.013 -0.051	0.027 -0.048	0.007 -0.040	.014 -0.051	0000 -0000	101 -0.059	0002 -0.006	0.012 -0.009	0.010 -0.012	0001 -0.030	0.001 -0.013	
	N = 100	ML	290:0-	-0.013 0.	-0.014 0.	-0.012 0.	-0.024 0.	-0.019 0.	-0.026 0.	0.062 0.	0.059 0.	0.073 0.	0.049 0.	0.065 0.	-0.159	-0.043 0.	-0.060 -0.	-0.034	-0.068 0.	-0.057 0.	-0.184 -0.	-0.057 -0.	-0.067 -0.	-0.046 0.	-0.074 0.	-0.058 0.	-0.215 -0.	0- 690:0-	-0.077 -0.	-0.049 0.	-0.088 -0.	-0.066 0.	-0.088 -0.	-0.020 -0	-0.036	-0.022	-0.047	-0.051 0.	
	009 = N	ML ULS	-0.153 -0.019	-0.043 0.025	-0.017 0.023	-0.003 0.026	0.005 0.027	0.006 0.025	-0.113 0.038	0.046 0.130	0.079 0.129	0.093 0.130	0.100 0.128	0.103 0.128	-0.255 -0.088	0.064 0.032	-0.028 0.031	0.012 0.030	-0.002 0.031	0.002 0.031	0.277 -0.104	0.079 0.027	-0.034 0.031	0.017 0.030	0.007 0.030	0.002 0.030	0.320 -0.147	-0.084 0.032	-0.041 0.030	-0.021 0.031	-0.011 0.030	0.005 0.030	0.155 -0.109	-0.011 0.013	0.004 0.016	0.007 0.015	0.011 0.017	0.012 0.017	
	N = 350	OLS	0.021 -0.	0.020 -0.0		0.022 -0.0	0.028 0.0	0.027 0.0	0.047 -0.	0.129 0.0	0.130 0.0	0.127 0.0	0.129 0.	0.127 0.	-0.078 -0.	0.029 -0.0	0.028 -0.0	0.029 -0.0	0.031 -0.0	0.029 0.0	-0.122 -0.	0.027 -0.0	0.029 -0.0	0.030 -0.0	0.030 -0.0	0.029 -0.0	-0.174 -0.	0.025 -0.0	0.029 -0.0	0.030 -0.0	0.033 -0.	0.029 -0.0	-0.031 -0.	0.017 -0.	0.016 0.0	0.017 0.0	0.018 0.	0.014 0.0	
. AsymAlt	= N	LS ML	0.145 -0.138	0.022 -0.046	0.025 -0.017	0.024 -0.006	0.026 0.005	0.027 0.008	0.134 -0.138	0.092 0.045	0.122 0.079	122 0.091	0.128 0.101	0.123 0.103	-0.011 -0.277	-0.015 -0.068	0.027 -0.030	0.023 -0.012	0.028 -0.004	0.026 0.001	0.313	127 -0.081	0.018 -0.036	0.028 -0.018	026 -0.008	027 -0.004	-0.146 -0.359	-0.049 -0.090	0.011 -0.041	0.019 -0.021	024 -0.008	0.023 -0.005	0.165 -0.180	-0.035 -0.009	0.013 0.001	0.022 0.007	0.021 0.010	0.015 0.006	
Ĕ	N = 150	ML UL	-0.094 0.	-0.045 0.0	-0.017 0.0	-0.005 0.0	0.001 0.0	0.006 0.0	-0.154 0.	0.020 0.0	0.071 0.	0.083 0.	0.098 0.	0.096 0.	-0.298 -0.0	-0.097 -0.0	-0.034 0.0	-0.020 0.0	-0.008 0.0	-0.003 0.0	-0.379 -0.080	-0.115 -0.027	-0.046 0.0	-0.020 0.0	-0.012 0.0	-0.005 0.0	-0.416 -0.	-0.133 -0.0	-0.055 0.0	-0.026 0.0	-0.014 0.0	-0.009 0.0	-0.244 0.	-0.054 -0.0	-0.009 0.0	0.003 0.0	0.004 0.0	-0.001 0.0	
	N = 100	ML ULS	-0.078 0.215	-0.050 0.011		-0.003 0.027	0.001 0.027	0.008 0.029	-0.180 0.199	0.009 0.046	0.058 0.108	0.080 0.116	0.089 0.119	0.097 0.123	90:00 090:0-	0.132 -0.069	0.053 0.006	0.032 0.009	0.015 0.023	-0.018 0.012	-0.452 -0.044	0.161 -0.094	900:0- 690:0	-0.037 0.012	-0.022 0.018	0.017 0.014	-0.483 -0.122	-0.173 -0.116	-0.081 -0.025	-0.048 -0.005	0.031 0.006	0.027 0.001	0.265 0.230	-0.084 -0.082	-0.025 0.005	-0.023 0.003		-0.006 0.011	
	N = 600	OLS	0.016	0.022	0.024	0.022	0.021	0.023	0.118	0.122	0.127	0.127	0.125	0.130	0.016	0.029	0.030	0.032	0.029	0.031	0.018	0.029	0.029	0.029	0.029	0.030	0.016	0.030	0.032	0.031	0.029	0.031	0.003	0.008	0.010	0.012	0.016	0.013	
		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	127 0.039	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.	N = 350	ML	-0.104	-0.068	-0.051	-0.037	-0.025	-0.022	-0.038	0.010 0.	0.040 0.	0.057 0.	0.068 0.	0.074 0.	-0.165	-0.102	-0.072	-0.049	-0.038	-0.028	-0.186	-0.112	-0.078	-0.056	-0.040	-0.033	-0.200	-0.119	-0.083	-0.059	-0.042	-0.032	-0.075	-0.029	-0.022	-0.010	-0.008	-0.001	
Ext.	N = 150	ML ULS	-0.098 -0.012	-0.069 0.010	-0.051 0.018	-0.038 0.019	-0.028 0.022	-0.022 0.021	-0.076 -0.009	-0.021 0.063	0.017 0.099	0.039 0.106	0.060 0.119	0.065 0.120	-0.214 -0.146	-0.137 -0.044	-0.098 -0.003	-0.071 0.001	-0.051 0.019	-0.035 0.023	-0.245 -0.183	0.152 -0.055	-0.112 -0.018	-0.083 0.000	-0.050 0.020	-0.043 0.019	-0.283 -0.234	0.175 -0.088	-0.117 -0.026	-0.090 -0.011	-0.063 0.007	-0.044 0.018	0.147 -0.172	-0.067 -0.049	-0.055 -0.012	-0.046 -0.009	-0.028 0.006	-0.019 0.017	
	N = 100	OLS	-0.014	-0.002	0.012	0.017	0.021	0.024	-0.052	0.025	0.059	0.098	960.0	0.107	-0.197	-0.109	-0.053	-0.014	-0.011	-0.008	-0.254	-0.138	-0.073	-0.029	-0.010	900.0-	-0.316	-0.185	-0.108	-0.058	-0.021	-0.020	-0.204	-0.117	-0.071	-0.024	-0.011	-0.007	
	Z	cats ML	2 -0.086	3 -0.069	4 -0.055	5 -0.037	6 -0.029	7 -0.020	2 -0.098	3 -0.041	4 -0.006	5 0.032	6 0.038	7 0.051	2 -0.239	3 -0.173	4 -0.128	5 -0.085	6 -0.074	7 -0.068	2 -0.285	3 -0.196	4 -0.148	5 -0.096	6 -0.074	7 -0.068	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						3. = apquel						lambda = .6						7: = epquel						phi = .3						Note:

Note:
Mod Asym = Moderate Asymmetry;
Mod Asym-Alt = Moderate Asymmetry-Alternating;
E.A. Rome = Expense Asymmetry-Alternating;

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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	-0.055 -0.006	-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-	0002 -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-Alt = Moderate Asymmetry-Alternating;

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

		Ext	Ext. Asvm.				Ext. A	Ext. AsvmAlt				Mod	Mod. Asvm.			W	Mod. AsvmAlt				Symmetric	tuic	
	N = 100	N = 150	N = 350	N = 600	l I	N = 100	N = 150	N = 350		009 = N	N = 100	N = 150	N = 350	009 = N	N = 100	N = 150	0 N = 350	350 N = 600	 	N = 100	N = 150	N = 350	009 = N
param. ca	cats ML ULS	ML ULS	ML	ULS ML	ULS ML	r nrs	ML ULS	S ML	NLS M	ML ULS	ML ULS	ML ULS	3 ML ULS	ML ULS	ML ULS	S ML	ULS ML	ULS ML	ULS ML	r urs	ML ULS	ML ULS	ML ULS
lambda = .3	2 -0.125 -0.150	-0.118 -0.108	-0.103 -0.007	-0.102	0.003 -0.143	-0.105	-0.137 -0.061	-0.134	-0.045 -0.126	-0.024	-0.076 -0.035 -4	-0.071 -0.008	8 -0.065 0.009	-0.064 0.012	-0.064 -0.012	-0.060	0.003 -0.056	0.011 -0.056	0.011 -0.062	-0.009	- 900:0 29:00	-0.054 0.012 -0	-0.054 0.012
	3 -0.085 -0.044	-0.075 -0.013	-0.069	0.008 -0.068	0.010 -0.067	-0.021	-0.062 -0.003	-0.056	0.010 -0.055	0.011	-0.027 0.005 4	-0.024 0.009	9 -0.022 0.012	-0.021 0.012	-0.024 0.010	-0.024	0.011 -0.022	0.012 -0.022	0.012 -0.032	0.009	-0.030 0.012 -	-0.030 0.012 -0	-0.029 0.012
	4 -0.060 -0.010	-0.053 0.004	-0.051	0.009 -0.049 (0.011 -0.041	-0.001	-0.036 0.007	-0.033	0.012 -0.031	0.013	-0.024 0.010 +	-0.023 0.011	1 -0.022 0.011	-0.022 0.011	-0.025 0.006	-0.022	0.011 -0.019	0.013 -0.019	0.013 -0.022	0.012	-0.024 0.010 -	-0.021 0.012 -0.	-0.022 0.011
	5 -0.043 0.002	-0.039 0.009	-0.037	0.011 -0.036 (0.012 -0.025	0.007	-0.022 0.009	-0.022	0.011 -0.021	0.012	-0.019 0.010 4	0.016 0.010	0 -0.014 0.012	-0.013 0.012	-0.016 0.007	-0.014	0.011 -0.011	0.013 -0.012	0.012 -0.012	0.009	-0.009 0.013 -	-0.007 0.014 -0.	-0.010 0.011
	6 -0.032 0.006	-0.029 0.009	-0.028	0.011 -0.028 (0.012 -0.019	0.007	0.016 0.011	-0.015	0.011 -0.014	0.012	-0.020 0.012 H	-0.021 0.011	1 -0.018 0.013	-0.019 0.012	-0.009 0.011	-0.004	0.015 -0.006	0.012 -0.005	0.012 -0.010	0.008	-0.005 0.013 -	-0.006 0.011 -0	-0.004 0.012
	7 -0.028 0.006	-0.024 0.011	-0.024 0.0	0.011 -0.023 (0.012 -0.016	0.007 -0	0.012 0.011	-0.010	0.012 -0.010	0.012	-0.016 0.008 4	-0.013 0.011	1 -0.011 0.012	-0.011 0.012	-0.006 0.008	-0.004	0.010 -0.001	0.012 0.000	0.014 -0.006	0.011	-0.002 0.014 -	-0.004 0.011 -0	-0.003 0.012
lambda = .4	2 -0.195 -0.236	-0.166 -0.171	-0.130 -0.007	-0.128	0.004 -0.225	-0.192	0.205 -0.130	-0.182	-0.078 -0.162	-0.038	-0.109 -0.069 -	-0.096 -0.018	3 -0.083 0.013	-0.083 0.013	-0.097 -0.036	-0.082	-0.003 -0.074	0.013 -0.074	0.014 -0.091	-0.031	-0.080 -0.002 -	-0.072 0.014 -0	-0.073 0.014
	3 -0.124 -0.083	-0.099 -0.026	-0.085	0.010 -0.085 (0.012 -0.098	-0.044	-0.082 -0.009	-0.070	0.012 -0.070	0.013	-0.039 0.001 +	-0.031 0.013	3 -0.030 0.014	-0.028 0.015	-0.037 0.007	-0.035	0.011 -0.031	0.014 -0.030	0.015 -0.053	-0.004	-0.043 0.013 -	-0.040 0.015 -0	-0.040 0.015
	4 -0.086 -0.024	-0.070 0.000	-0.062	0.012 -0.060 (0.015 -0.059	-0.010	0.045 0.010	-0.042	0.014 -0.042	0.013	-0.035 0.006 -	-0.031 0.011	1 -0.028 0.014	-0.028 0.014	-0.036 0.003	-0.031	0.011 -0.026	0.015 -0.026	0.014 -0.039	0.002	-0.032 0.010 -	-0.029 0.014 -0	-0.028 0.015
	5 -0.064 -0.009	-0.049 0.009	-0.045	0.014 -0.046 (0.014 -0.038	0.000	-0.031 0.008	-0.028	0.014 -0.028	0.014	-0.024 0.011 -4	-0.021 0.012	2 -0.019 0.014	-0.018 0.015	-0.023 0.007	-0.019	0.012 -0.017	0.014 -0.017	0.014 -0.019	0.008	-0.013 0.015 -	-0.012 0.015 -0	-0.012 0.015
	6 -0.047 -0.001	-0.040 0.008	-0.035	0.014 -0.034 (0.014 -0.028	0.004	0.023 0.012	-0.019	0.015 -0.018	0.015	-0.032 0.009	-0.024 0.014	4 -0.024 0.014	-0.023 0.015	-0.014 0.010	-0.010	0.013 -0.010	0.014 -0.008	0.015 -0.016	0.008	-0.007 0.015 -	-0.007 0.015 -0.	-0.007 0.015
	7 -0.039 0.002	-0.032 0.010	-0.029	0.013 -0.029 (0.013 -0.024	0.004	0.017 0.012	-0.013	0.015 -0.015	0.013	-0.019 0.011	0.018 0.011	1 -0.015 0.014	-0.015 0.014	-0.008 0.010	-0.004	0.014 -0.003	0.015 -0.003	0.014 -0.012	0.008	-0.007 0.013 -	-0.006 0.014 -0	-0.006 0.014
lambda = .5	2 -0.231 -0.289	-0.198 -0.208	-0.152 -0.007	-0.146	0.011 -0.274	-0.262	0.240 -0.167	-0.213	-0.101 -0.188	-0.045	-0.134 -0.088 -	-0.118 -0.027	7 -0.101 0.014	-0.101 0.014	-0.120 -0.050	-0.100	0.006 -0.090	0.015 -0.091	0.014 -0.116	-0.045	- 900.0- 660.0-	-0.089 0.015 -0	-0.089 0.015
	3 -0.146 -0.100	-0.119 -0.034	-0.098	0.012 -0.097 (0.014 -0.120	-0.061 -0	0.097 -0.013	-0.083	0.013 -0.083	0.014	-0.049 -0.001 -	-0.041 0.012	2 -0.038 0.015	-0.038 0.015	-0.047 0.007	-0.042	0.013 -0.040	0.015 -0.039	0.015 -0.065	-0.004	-0.056 0.012 -	-0.053 0.016 -0	-0.053 0.015
	4 -0.101 -0.033	-0.082 -0.003	-0.070	0.014 -0.070 (0.015 -0.070	-0.014 -0	0.0054 0.009	-0.051	0.014 -0.050	0.015	-0.040 0.008 -4	0.037 0.011	1 -0.034 0.015	-0.034 0.015	-0.046 0.001	-0.038	0.013 -0.034	0.016 -0.034	0.015 -0.047	0.002	-0.036 0.014 -	-0.036 0.016 -0	-0.037 0.015
	5 -0.076 -0.014	-0.057 0.010	-0.053	0.014 -0.052 (0.015 -0.047	0.003	0.038 0.007	-0.034	0.014 -0.034	0.014	-0.032 0.008 4	-0.027 0.012	2 -0.023 0.015	-0.023 0.016	-0.029 0.007	-0.025	0.012 -0.022	0.016 -0.022	0.015 -0.024	0.007	- 0.019 0.014 -	-0.017 0.016 -0	-0.017 0.016
	6 -0.054 -0.002	-0.043 0.011	-0.039	0.016 -0.041 (0.014 -0.035	0.000.0	0.028 0.012	-0.025	0.014 -0.023	0.015	-0.038 0.009	-0.029 0.015	5 -0.028 0.015	-0.028 0.015	-0.019 0.011	-0.015	0.014 -0.014	0.015 -0.013	0.016 -0.019	600.0	-0.015 0.013 -	-0.010 0.016 -0	-0.010 0.015
	7 -0.047 -0.001	-0.037 0.012	-0.034	0.014 -0.033 (0.014 -0.029	0.003	-0.021 0.013	-0.018	0.016 -0.018	0.015	-0.024 0.010 +	-0.019 0.013	3 -0.017 0.016	-0.017 0.016	-0.009 0.013	-0.008	0.014 -0.006	0.015 -0.006	0.015 -0.013	0.011	-0.010 0.013 -	-0.009 0.014 -0	-0.008 0.015
lambda = .6	2 -0.267 -0.349	-0.223 -0.248	-0.171	-0.010 -0.164 (0.010 -0.309	-0.323	0.276 -0.211	-0.239	-0.122 -0.207	-0.053	-0.157 -0.109	-0.135 -0.034	1 -0.116 0.014	-0.117 0.014	-0.141 -0.065	-0.118	-0.012 -0.107	0.013 -0.106	0.015 -0.134	-0.056	- 0.116 -0.009 -	-0.105 0.014 -0.	-0.105 0.015
	3 -0.165 -0.117	-0.131 -0.041	-0.107	0.013 -0.107 (0.014 -0.136	-0.072	0.108 -0.015	-0.092	0.014 -0.092	0.014	- 900'0- 090'0-	-0.050 0.010	0.047 0.015	-0.046 0.015	-0.060 0.002	-0.052	0.013 -0.050	0.015 -0.050	0.015 -0.084	-0.014	- 600.0 690.0-	-0.066 0.014 -0	-0.065 0.015
	4 -0.115 -0.041	-0.090 -0.004	-0.078	0.013 -0.077 (0.014 -0.081	-0.020 -0	0.064 0.006	-0.057	0.014 -0.057	0.014	-0.049 0.003 4	-0.042 0.010	0.039 0.015	-0.039 0.015	-0.058 -0.004	-0.047	0.010 -0.041	0.016 -0.042	0.016 -0.056	0.000	-0.045 0.013 -	-0.043 0.016 -0	-0.044 0.016
	5 -0.082 -0.016	-0.063 0.010	-0.058	0.014 -0.058 (0.014 -0.053	-0.005	-0.041 0.009	-0.038	0.015 -0.039	0.014	-0.036 0.008 4	-0.031 0.012	2 -0.029 0.014	-0.028 0.015	-0.036 0.004	-0.032	0.011 -0.027	0.016 -0.028	0.016 -0.030	900.0	-0.025 0.014 -	-0.024 0.014 -0	-0.022 0.015
	6 -0.063 -0.007	-0.048 0.009	-0.044	0.015 -0.044 (0.015 -0.040	-0.002 -0	0.032 0.011	-0.027	0.015 -0.027	0.015	-0.043 0.007 4	-0.034 0.014	1 -0.032 0.015	-0.031 0.016	-0.022 0.011	-0.020	0.012 -0.018	0.015 -0.017	0.016 -0.025	900'0	-0.017 0.013 -	-0.016 0.015 -0	-0.015 0.015
	7 -0.051 -0.002	-0.039 0.012	-0.036	0.014 -0.037 (0.014 -0.034	0.002	-0.024 0.012	-0.021	0.015 -0.021	0.015	-0.027 0.009 H	-0.022 0.012	2 -0.021 0.015	-0.020 0.016	-0.015 0.009	-0.012	0.013 -0.010	0.015 -0.010	0.015 -0.019	900.0	-0.013 0.013 -	-0.012 0.014 -0	-0.011 0.015
Iambda = .7	2 -0.296 -0.411	-0.243 -0.286	-0.182	-0.010 -0.175 (0.011 -0.358	-0.395	-0.308 -0.257	-0.261	-0.149 -0.222	-0.064	-0.180 -0.135 H	-0.150 -0.040	0 -0.131 0.012	-0.132 0.013	-0.161 -0.080	-0.134	-0.019 -0.121	0.012 -0.121	0.014 -0.153	-0.073	-0.132 -0.016 -	-0.120 0.012 -0.	-0.120 0.014
	3 -0.185 -0.146	-0.138 -0.048	-0.114	0.012 -0.114 (0.013 -0.148	-0.085	-0.118 -0.021	-0.099	0.014 -0.101	0.014	-0.069 -0.010 -	-0.059 0.008	3 -0.056 0.013	-0.055 0.015	-0.072 -0.003	-0.061	0.012 -0.060	0.014 -0.059	0.014 -0.099	-0.020	- 6000 880.0-	-0.078 0.014 -0	-0.078 0.015
	4 -0.123 -0.050	-0.096 -0.008	-0.082	0.013 -0.081 (0.015 -0.090	-0.029 -0	0.068 0.005	-0.062	0.013 -0.062	0.015	-0.056 -0.002 -4	-0.048 0.008	3 -0.045 0.014	-0.045 0.014	-0.068 -0.010	-0.058	0.007 -0.050	0.015 -0.051	0.014 -0.066	-0.006	-0.053 0.010 -	-0.051 0.014 -0	-0.051 0.015
	5 -0.091 -0.026	-0.067 0.007	-0.061	0.013 -0.061 (0.014 -0.060	-0.010	-0.046 0.005	-0.043	0.013 -0.042	0.015	-0.043 0.003 4	-0.036 0.011	1 -0.034 0.013	-0.032 0.015	-0.042 0.002	-0.036	0.011 -0.034	0.015 -0.035	0.014 -0.034	0.004	- 0.031 0.011 -	-0.028 0.014 -0	-0.028 0.014
	6 -0.069 -0.015	-0.052 0.005	-0.047	0.013 -0.046 (0.014 -0.044	- 0.00.0-	0.035 0.009	-0.031	0.014 -0.031	0.015	-0.049 0.001 -4	-0.037 0.012	2 -0.036 0.014	-0.035 0.015	-0.029 0.006	0 -0.025	0.011 -0.023	0.014 -0.022	0.015 -0.030	0.002	-0.019 0.013 -	0.019 0.014 -0	0.019 0.015
	7 -0.053 -0.007	-0.040 0.010	-0.037	0.013 -0.038 (0.014 -0.038	-0.003	0.028 0.010	-0.024	0.014 -0.024	0.014	-0.032 0.004 -	-0.026 0.010	0 -0.023 0.015	-0.023 0.015	-0.020 0.006	-0.017	0.009 -0.013	0.015 -0.014	0.015 -0.023	0.003	-0.016 0.012 -	-0.016 0.013 -0.	-0.014 0.015
phi = .3	2 -0.150 -0.242	-0.107 -0.184	-0.049	-0.023 -0.038 -0	-0.002 -0.189	-0.181	0.144 -0.145	-0.106	-0.080 -0.073	-0.054	-0.058 -0.085 -4	-0.032 -0.023	3 -0.010 0.012	-0.009 0.010	-0.044 -0.041	-0.017	0.004 -0.003	0.014 -0.003	0.010 -0.042	-0.039	- 0.018 0.001 -	0.003 0.013 0	0.000 0.012
	3 -0.094 -0.087	-0.054 -0.038	-0.023	0.012 -0.025 (0.006 -0.068	-0.062 -0	0.037 -0.014	-0.016	0.011 -0.017	0.007	-0.011 0.006	-0.002 0.014	0.002 0.010	0.002 0.008	-0.007 0.012	0.000	0.013 0.002	0.009 0.002	0.007 -0.016	-0.003	0.003 0.017	0.006 0.012 0	0.008 0.011
	4 -0.057 -0.029	-0.032 0.001	-0.015	0.012 -0.019 (0.006 -0.036	-0.011	-0.018 0.007	-0.007	0.011 -0.006	0.009	-0.012 0.015 +	-0.006 0.015	5 -0.005 0.008	-0.003 0.009	-0.018 -0.001	0.000	0.016 0.000	0.008 0.003	0.009 -0.015	0.008	-0.001 0.015	0.004 0.014 0	0.003 0.010
	5 -0.040 -0.007	-0.017 0.015	-0.013	0.008 -0.010 (0.010 -0.020	0.004	-0.005 0.014	-0.005	0.009 -0.005	0.007	0.011 0.015	0.000 0.017	-0.001 0.009	0.002 0.010	0.005 0.021	0.002	0.016 0.005	0.012 0.004	0.008 -0.007	0.011	0.001 0.016	0.005 0.012 0	0.004 0.009
	6 -0.027 0.008	-0.021 0.008	-0.012	0.008 -0.010 (0.008 -0.016	0.005	0.008 0.013	0.000	0.011 -0.001	0.008	-0.016 0.017 -	0.003 0.020	0 -0.001 0.012	-0.003 0.009	0.002 0.020	0.001	0.013 0.003	0.009 0.005	0.008 -0.005	0.015	0.003 0.016	0.003 0.010 0	0.004 0.008
	7 -0.024 0.010	-0.013 0.014	-0.010	0.008 -0.009	0.007 -0.011	0.012	-0.007 0.011	-0.002	0.008 -0.001	0.007	-0.011 0.014	0.001 0.019	9 -0.002 0.010	0.000 0.010	0.000 0.018	0.003	0.015 0.002	0.008 0.005	0.008 -0.008	0.012	-0.001 0.013	0.002 0.009 0	0.003 0.009
Note:																							

Note: Mod Asym = Moderate Asymmetry; Mod Asym-Alt = Moderate Asymmetry-Altem

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

		Ext. Asym.			Et	Ext. AsymAlt			Mod	Mod. Asym.			Mod. AsymAlt	ymAlt			Symmetric	etric	
	N = 100	N = 150 N = 350	350 N = 600	0 N = 100	N = 150	N = 350	009 = N 0	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	ULS ML U	ULS ML UL	ULS ML U	ULS ML U	ULS ML UI	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 0.074 0.1	0.108 0.194 0.310	0.153	0.243 0.096 0.1	0.147 0.068 0.101	01 0.154 0.209	0.126 0.169	0.075 0.098	0.058 0.075	0.150 0.201	0.126 0.169	0.077 0.098	0.057 0.073	0.151 0.200 (0.117 0.154 (0.074 0.092 0	0.056 0.071
	3 0.163 0.210	0.131 0.165 0.082 (0.099 0.061 0.0	0.074 0.164 0.210	10 0.128 0.171	0.079	0.099 0.061 0.0	0.074 0.133 0.152	0.108 0.122	0.067	0.050 0.057	0.132 0.152	0.103 0.116	0.068 0.077	0.051 0.058	0.137 0.158 0	0.108 0.125 (0.067 0.076 0	0.050 0.058
	4 0.152 0.179	0.118 0.141 0.073 (0.085 0.055 0.0	0.063 0.156 0.179	0.120	0.139 0.073 0.0	0.0 750.0 880.	0.065 0.129 0.146	0.106 0.117	0.067 0.074	0.051 0.056	0.134 0.154	0.104 0.113	0.067 0.074	0.051 0.056	0.126 0.141 0	0.101 0.111 (0.064 0.070 0	0.049 0.054
	5 0.139 0.163	0.110 0.121 0.070 (0.077 0.052 0.0	0.057 0.140 0.160	0.112	0.123 0.069 0.0	0.076 0.052 0.057	57 0.126 0.138	0.105 0.113	0.067 0.071	0.049 0.053	0.126 0.135	0.104 0.112	0.065 0.070	0.050 0.053	0.125 0.133 0	0.098 0.104 (0.063 0.068 0.	0.048 0.051
	6 0.134 0.145	0.106 0.114 0.069 (0.074 0.052 0.0	0.055 0.140 0.15	155 0.108 0.1	118 0.067 0.0	0.071 0.051 0.0	0.055 0.128 0.135	0.102 0.107	0.063 0.067	0.048 0.050	0.124 0.132	0.097 0.101	0.066 0.068	0.049 0.051	0.122 0.130 0	0.101 0.106 (0.063 0.067 0.	0.047 0.050
	7 0.135 0.146	0.106 0.113 0.067 (0.072 0.050 0.0	0.053 0.134 0.142	0.108	0.116 0.067 0.0	0.071 0.050 0.053	53 0.123 0.126	0.099 0.103	0.063 0.066	0.048 0.050	0.125 0.130	0.100 0.103	0.062 0.064	0.049 0.051	0.123 0.130 0	0.099 0.103 (0.062 0.064 0	0.046 0.049
lambda = .4	2 0.295 0.434	0.235 0.366 0.144 (0.226 0.088 0.1	0.137 0.284 0.415	0.248	0.376 0.135 0.2	0.209 0.083 0.1	0.124 0.228 0.298	0.187 0.250	0.087 0.111	0.060 0.076	0.234 0.310	0.183 0.242	0.084 0.104	0.057 0.072	0.224 0.293 0	0.164 0.215 (0.085 0.105 0.	0.056 0.071
	3 0.242 0.307	0.191 0.237 0.092	0.110 0.064 0.0	0.074 0.242 0.319	0.194	0.251 0.087 0.1	0.110 0.062 0.071	171 0.189 0.211	0.136 0.151	0.064 0.072	0.050 0.056	0.178 0.208	0.135 0.152	0.069 0.075	0.051 0.057	0.187 0.216 0	0.145 0.167 (0.069 0.076 0	0.049 0.056
	4 0.215 0.250	0.155 0.189 0.076 (0.089 0.054 0.0	0.061 0.224 0.256	0.172	0.193 0.075 0.0	0.0 720.0 880.	0.062 0.184 0.201	0.130 0.138	0.068 0.074	0.049 0.053	0.181 0.203	0.123 0.135	0.063 0.068	0.050 0.054	0.167 0.185 (0.110 0.123	0.064 0.069 0	0.047 0.051
	5 0.204 0.233	0.136 0.148 0.070 (0.076 0.051 0.0	0.055 0.194 0.220	0.142	0.155 0.072 0.07	7 0.052	0.056 0.168 0.184	0.127 0.135	0.064 0.070	0.048 0.050	0.167 0.180	0.124 0.132	0.065 0.069	0.048 0.051	0.162 0.174 0	0.100 0.111	0.062 0.066 0.	0.047 0.050
	6 0.196 0.204	0.131 0.139 0.069 (0.069 0.050 0.0	0.053 0.207 0.220	0.135 0.	142 0.070 0.0	0.073 0.049 0.0	.052 0.171 0.171	0.118 0.120	0.062 0.064	0.048 0.049	0.156 0.169	0.109 0.114	0.065 0.066	0.048 0.050	0.155 0.164 0	0.108 0.111 (0.062 0.065 0	.046 0.048
	7 0.188 0.204	0.128 0.133 0.066 (0.069 0.049 0.0	0.051 0.177 0.185	0.132	0.141 0.065 0.0	0.068 0.050 0.0	1053 0.157 0.151	0.114 0.117	0.061 0.064	0.046 0.048	0.160 0.161	0.108 0.111	0.061 0.063	0.047 0.049	0.155 0.160 0	0.109 0.111 (0.057 0.060 0	.044 0.047
lambda = .5	2 0.340 0.496	0.282 0.413 0.175 (0.264 0.102 0.1	0.156 0.325 0.468	0.292	0.428 0.157 0.2	0.244 0.094 0.11	0.135 0.262 0.341	0.210 0.277	0.097 0.124	0.060 0.074	0.274 0.361	0.209 0.270	0.091 0.109	0.061 0.074	0.262 0.339 0	0.195 0.248 (0.090 0.110 0	0.055 0.070
	3 0.290 0.359	0.232 0.278 0.100 (0.116 0.066 0.0	0.073 0.293 0.369	0.224	0.286 0.096 0.1	0.122 0.064 0.0	070 0.214 0.239	0.150 0.167	0.063 0.071	0.047 0.053	0.204 0.234	0.146 0.162	0.070 0.076	0.046 0.052	0.217 0.252 0	0.159 0.187 (0.067 0.073 0	.048 0.054
	4 0.250 0.287	0.174 0.211 0.074 (0.087 0.056 0.0	0.060 0.263 0.290	0.198	0.217 0.078 0.0	0.092 0.057 0.0	0.059 0.205 0.225	0.144 0.148	0.066 0.071	0.049 0.052	0.195 0.227	0.131 0.143	0.064 0.070	0.049 0.053	0.184 0.205 (0.117 0.134 (0.064 0.070 0	.046 0.050
	5 0.239 0.270	0.152 0.163 0.070 (0.075 0.051 0.0	0.054 0.224 0.250	50 0.158 0.1	174 0.071 0.0	0.076 0.051 0.0	0.055 0.199 0.216	0.136 0.143	0.060 0.067	0.045 0.048	0.183 0.197	0.132 0.138	0.065 0.069	0.046 0.049	0.183 0.193 0	0.106 0.119 (0.059 0.063 0	0.044 0.047
	6 0.229 0.227	0.140 0.148 0.073 (0.069 0.049 0.0	0.051 0.236 0.254	0.149 0	.156 0.068 0.0	0.068 0.050 0.0	0.052 0.194 0.192	0.126 0.131	0.061 0.062	0.045 0.047	0.174 0.186	0.113 0.119	0.063 0.063	0.045 0.046	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 0.049 0.0	0.051 0.207 0.216	0.146	0.158 0.066 0.0	0.065 0.047 0.0	0.049 0.179 0.168	0.121 0.125	0.059 0.061	0.043 0.045	0.175 0.175	0.110 0.115	0.060 0.061	0.045 0.048	0.173 0.174 0	0.120 0.120	0.059 0.062 0	0.043 0.045
9. = gmpda = .6	2 0.383 0.530	0.321 0.460 0.207 (0.305 0.117 0.1	0.179 0.382 0.521	0.342	0.478 0.189 0.2	.285 0.104 0.151	51 0.299 0.384	0.252 0.320	0.106 0.135	0.065 0.079	0.307 0.385	0.247 0.309	0.102 0.118	0.061 0.075	0.297 0.374 0	0.225 0.279 (0.102 0.122 0	057 0.075
	3 0.339 0.409	0.266 0.311 0.109 (0.127 0.069 0.0	0.074 0.339 0.414	0.262	0.327 0.105 0.1	134 0.068 0.07	771 0.248 0.272	0.170 0.188	0.062 0.068	0.048 0.054	0.225 0.256	0.164 0.184	0.075 0.081	0.045 0.052	0.244 0.279 0	0.183 0.213 (0.070 0.074 0.	047 0.054
	4 0.289 0.322	0.203 0.244 0.080 (0.093 0.056 0.0	0.060 0.309 0.334	0.230	0.243 0.079 0.0	0.092 0.060 0.060	60 0.235 0.256	0.164 0.165	0.066 0.071	0.048 0.051	0.227 0.258	0.150 0.161	0.062 0.066	0.048 0.051	0.209 0.232 0	0.128 0.148 (0.063 0.068 0	0.044 0.048
	5 0.278 0.307	0.177 0.187 0.072 (0.076 0.050 0.0	0.053 0.251 0.283	0.182 0.	191 0.071 0.0	0.074 0.051 0.0	0.053 0.225 0.240	0.151 0.158	0.060 0.069	0.046 0.048	0.199 0.218	0.151 0.155	0.064 0.067	0.044 0.047	0.206 0.216 0	0.108 0.124 (0.056 0.059 0.	.043 0.046
	6 0.267 0.257	0.158 0.159 0.073 (0.066 0.048 0.0	0.050 0.267 0.287	0.164	0.169 0.068 0.0	0.067 0.049 0.051	151 0.228 0.226	0.137 0.141	0.058 0.060	0.044 0.046	0.194 0.206	0.121 0.125	0.065 0.063	0.045 0.047	0.191 0.199 0	0.127 0.127	0.056 0.059 0	.043 0.046
	7 0.242 0.262	0.153 0.157 0.063 (0.064 0.048 0.0	0.049 0.237 0.241	41 0.163 0.1	174 0.068 0.0	0.065 0.048 0.0	0.049 0.195 0.182	0.133 0.131	0.056 0.057	0.043 0.045	0.191 0.194	0.116 0.120	0.059 0.060	0.043 0.044	0.194 0.192 0	0.126 0.122 (0.056 0.059 0.	0.043 0.045
lambda = .7	2 0.438 0.573	0.372 0.496 0.245 (0.345 0.137 0.2	0.203 0.419 0.567	0.387 0	.521 0.220 0.3	0.315 0.122 0.1	172 0.345 0.424	0.283 0.352	0.114 0.144	0.070 0.084	0.343 0.426	0.281 0.340	0.115 0.132	0.066 0.081	0.336 0.408 0	0.255 0.309	0.112 0.129 0.	059 0.077
	3 0.376 0.435	0.304 0.347 0.122 (0.138 0.075 0.0	0.078 0.379 0.451	0.307 0	.367 0.116 0.1	0.146 0.068 0.0	.069 0.283 0.301	0.197 0.211	0.065 0.071	0.046 0.052	0.262 0.293	0.189 0.202	0.080 0.081	0.048 0.054	0.276 0.308 0	0.205 0.235 (0.070 0.072 0.	.049 0.055
		0.088		0.347	0.264 0	273 0.085 0.1	0.100 0.063 0.0	0.059 0.263 0.278	0.179 0.174	0.068 0.073	0.047 0.051	0	0.166 0.176	0.064 0.067	0.048 0.052		0.141 0.161 (0.064 0.069 0.	0.046 0.049
	5 0.311 0.344	0.195 0.201 0.074 (0.077 0.052 0.0	0.054 0.286 0.310	0.207	0.214 0.075 0.0	0.078 0.052 0.0	0.054 0.256 0.268	0.172 0.175	0.060 0.069	0.046 0.048	0.231 0.240	0.167 0.171	0.070 0.072	0.044 0.047	0.218 0.230 (0.119 0.131 (0.057 0.060 0	.042 0.045
	6 0.299 0.292	0.177 0.180 0.078 (0.067 0.049 0.0	0.051 0.312 0.329	0.184	0.186 0.072 0.0	0.067 0.050 0.0	0.052 0.254 0.248	0.145 0.149	0.059 0.061	0.044 0.046	0.214 0.223	0.131 0.133	0.066 0.061	0.044 0.045	0.214 0.222 0	0.141 0.139 (0.055 0.057 0	0.042 0.045
	7 0.270 0.290	0.174 0.170 0.065 (0.066 0.048 0.0	0.050 0.265 0.265	0.184	0.192 0.070 0.0	0.065 0.048 0.0	0.049 0.220 0.196	0.146 0.143	0.058 0.059	0.043 0.044	0.215 0.208	0.126 0.127	0.058 0.059	0.043 0.045	0.218 0.215 0	0.139 0.132 (0.054 0.056 0	0.041 0.043
phi = .3	2 0.360 0.483	0.292 0.399 0.204 (0.244 0.125 0.1	0.153 0.350 0.483	0.317	0.417 0.193 0.2	0.241 0.119 0.140	40 0.291 0.340	0.243 0.278	0.124 0.130	0.083 0.086	0.299 0.348	0.244 0.275	0.119 0.118	0.079 0.082	0.295 0.337 0	0.217 0.242 (0.121 0.124 0	0.077 0.082
	3 0.312 0.375	0.244 0.270 0.126 (0.133 0.086 0.0	0.087 0.310 0.366	0.244	0.296 0.117 0.1	0.130 0.081 0.083	183 0.243 0.259	0.182 0.184	0.086 0.088	0.065 0.066	0.227 0.246	0.165 0.173	0.094 0.093	0.064 0.065	0.228 0.254 0	0.181 0.192 (0.090 0.089 0	890.0 290.0
	4 0.260 0.293	0.196 0.219 0.100 (0.106 0.071 0.0	0.073 0.268 0.298	0.210	0.219 0.101 0.1	.109 0.073 0.0	.072 0.214 0.237	0.164 0.164	0.087 0.089	0.065 0.066	0.218 0.239	0.154 0.164	0.082 0.083	0.064 0.065	0.211 0.225 0	0.144 0.151 (0.085 0.086 0.	.061 0.062
	5 0.247 0.277	0.181 0.186 0.088 (0.090 0.066 0.0	0.068 0.244 0.266	0.177	0.186 0.091 0.0	0.0 890.0 680.	.069 0.207 0.222	0.153 0.155	0.080 0.082	0.064 0.064	0.201 0.212	0.160 0.165	0.086 0.085	0.060 0.061	0.196 0.203 0	0.127 0.137	0.082 0.083 0.	0.062 0.063
	6 0.239 0.240	0.164 0.168 0.089 (0.086 0.066 0.0	0.067 0.237 0.254	0.160	0.165 0.085 0.0	.085 0.064 0.0	0.064 0.211 0.211	0.142 0.143	0.084 0.084	0.061 0.062	0.197 0.208	0.147 0.146	0.083 0.081	0.063 0.063	0.190 0.199 0	0.140 0.137	0.075 0.076 0.	0.058 0.060
	7 0.215 0.231	0.158 0.159 0.084 (0.085 0.063 0.0	0.063 0.217 0.225	0.164 0.	167 0.088 0.0	0.0 890.0 380.0	068 0.193 0.191	0.138 0.140	0.079 0.080	0.058 0.058	0.185 0.193	0.141 0.143	0.080 0.079	0.059 0.060	0.192 0.199 0	0.139 0.142 (0.083 0.085 0	.060 0.061
Note:																			

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

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

		Ext Asim				V + 2	Evt Assum Alt				Mod Asum	,			Mod	Mod Asym Alf				Commetric	othic		ı
	N = 100	N = 150 N	= 350	N = 600	N = 100	N = 150	N = 350	N = 600	N = N	001 N	= 150	N = 350	N = 600	N = 100	N = 150	N = 350		N = 600	N = 100	N = 150	N = 350	N = 600	1_
param. c	cats ML ULS	l Is	 S	ML ULS	ML ULS		⊌	S	 S	N SIN	OLS .	ML ULS	ML ULS	ML ULS	⊌	S	I S	l Is	I NES	1-	ML ULS	MLU	S.
lambda = .3	2 0.193 0.309	0.165 0.263 0.102	02 0.156 0.073	0.107	0.240 0.325	0.204 0.281	0.145	0.241 0.112	0.206 0.159	0.233 0.123	3 0.174 0.077	0.102	0.058 0.075	0.145 0.194	0.113	0.146 0.068 0	0.087 0.054	0.069 0.148	0.191	0.117 0.154 (0.070 0.089	0.054 0.068	89
	0.173 0.237	0.184	0.107	0.081	-		0.075	0.058		0.144	0.118	0.073			0.102	0.063			0.175 0.	0.127	_		28
	0.152 0.192	0.154	0.092	0.068			0.067	0.050		0.150	0.114	0.074			0.100	0.064			0.157	0.122	_		23
	0.143 0.169		0.080	0.062		0	0.064	0.048		0.136	0.110	0.069			0.099	0.062			0.134	0.104	_		121
	6 0.138 0.153	0.114 0.122 0.072	72 0.077 0.055	0.059		0.097 0.105	0.062	0.047		0.147	0.115		0.053 0.055	0.120 0.130	0.094	0.062	0.067 0.046	0.050 0.126	0.134	0.103	_	0.048 0.051	151
	0.147	0.108 0.112 0.070	70 0.073 0.052	0.055	0.123 0.132	0.095 0.100	0.062	0.047		0.135 0.105		0.069	0.052 0.053	0.118 0.125	0.093	0.059	0.064 0.047	0.050 0.128	0.130	0.100 0.104 (0.062 0.064	0.048 0.050	920
lambda = .4	2 0.296 0.436	0.240 0.383 0.146	46 0.224 0.084	0.125	0.361 0.356	0.302 0.339	0.227	0.335 0.177	0.301 0.225	0.319 0.178	0.242	0.088 0.113 0	0.058 0.073	0.199 0.266	0.144	0.185 0.067 0	0.083 0.052	0.065 0.209	0.274	0.161 0.209 (0.073 0.092	0.054 0.067	19
	3 0.256 0.348	0.196 0.271 0.101	01 0.125 0.064	0.079	0.232 0.302	0.169 0.220	0.081	0.094 0.056	0.066 0.162	0.187 0.113	0.128 0	061 0.070 0	0.046 0.052	0.159 0.189	0.113	0.132 0.060 0	0.069 0.047	0.054 0.196	0.245	0.126 0.156 (0.063 0.075	0.048 0.058	928
	4 0.240 0.296	0.168 0.200 0.082	82 0.093 0.060	0.068	0.176 0.200	0.122 0.136	990.0	0.073 0.049	0.055 0.183	0.200 0.125	0.135	0.066 0.070 0	0.051 0.055	0.161 0.189	0.108	0.125 0.060 0	0.069 0.046	0.053 0.178	8 0.210 0.1	0.122 0.134 (0.071 0.077	0.051 0.057	121
	5 0.205 0.234	0.158 0.179 0.074	74 0.079 0.055	0.060	0.157 0.174	0.111 0.121	0.064	0.070 0.047	0.051 0.162	0.162 0.122	0.119	0.064 0.066 0	0.046 0.048	0.156 0.171	0.104	0.115 0.058 0	0.065 0.046	0.051 0.154	0.173	0.101 0.111 (0.061 0.066	0.045 0.049	49
	6 0.191 0.204	0.138 0.143 0.069	69 0.073 0.053	0.056	0.147 0.152	0.102 0.108	0.059	0.064 0.045	0.049 0.199	0.192 0.135	0.124 0	0 890.0 890.	0.053 0.053	0.147 0.162	0.099	105 0.059 0	0.064 0.044	0.049 0.151	0.167 0	107 0.115 (0.065 0.064	0.045 0.047	47
	7 0.185 0.190	0.129 0.125 0.072	72 0.071 0.052	0.053	0.140 0.150	0.108 0.112	0.057	0.061 0.044	0.046 0.194	0.171 0.119	0.119	0.068 0.066 0	0.049 0.048	0.137 0.150	0.103 0.101	0.059	0.064 0.044	0.047 0.159	0.161	0.110 0.109 (0.063 0.064	0.047 0.047	47
lambda = .5	2 0.344 0.496	0.285 0.441 0.167	67 0.252 0.093	0.136	0.412 0.364	0.362 0.362	0.275	0.374 0.211	0.352 0.267	0.376 0.207	0.280	0.093 0.117 0	0.060 0.074	0.228 0.307	0.160 0	201 0.071 0	0.085 0.053	0.064 0.242	0.306 0.	182 0.241 (0.076 0.096	0.053 0.065	99
	3 0.301 0.406	0.228 0.305 0.1	0.110 0.132 0.069	0.079	0.269 0.347	0.195 0.257	0.084	0.096 0.057	0.065 0.176	0.206 0.126	0.142 0	0.058 0.066 0	0.045 0.051	0.182 0.216	0.117	0.134 0.060 0	0.069 0.046	0.053 0.218	0.266	0.136 0.170 (0.061 0.071	0.048 0.0	990
	4 0.275 0.326	0.200 0.233 0.086	86 0.093 0.058	0.064	0.195 0.222	0.130 0.143	0.064	0.071 0.047	0.051 0.208	0.222 0.140	0.143	0.065 0.069 0	0.048 0.051	0.180 0.210	0.118	0.135 0.057 0	0.066 0.044	0.051 0.202	0.233	0.128 0.138 (0.072 0.075	0.048 0.05	154
	5 0.230 0.261	0.179 0.199 0.074	74 0.073 0.054	0.058	0.172 0.186	0.112 0.122	0.059	0.063 0.045	0.048 0.182	0.175 0.133	0.126 0	062 0.064 0	0.046 0.048	0.168 0.182	0.104 0.	113 0.057 0	0.063 0.043	0.048 0.177	0.191 0.	104 0.114 (0.060 0.063	0.045 0.048	84
	6 0.223 0.236	0.145 0.145 0.068	68 0.069 0.051	0.052	0.154 0.157	0.100 0.105	0.057	0.061 0.044	0.048 0.223	0.206 0.147	0.130	0.068 0.065 0	0.052 0.051	0.157 0.173	0.101	0.109 0.056 0	0.062 0.041	0.045 0.167	0.182 0.	106 0.113 (0.062 0.060	0.044 0.045	45
	7 0.209 0.213	0.133 0.126 0.075	75 0.072 0.050	0.050	0.158 0.167	0.109 0.112	0.055	0.059 0.043	0.045 0.215	0.182 0.128	0.126	0.064 0.061 0	0.050 0.048	0.149 0.162	0.104	0.101 0.054 0	0.057 0.042	0.045 0.171	1 0.172 0.	111 0.109 (0.059 0.058	0.045 0.0	0.045
lambda = .6	2 0.388 0.534	0.340 0.495 0.197	97 0.290 0.103	0.145	0.455 0.382	0.408 0.379	0.333	0.420 0.266	0.404 0.320	0.420 0.243	0.318 0	096 0.119 0	0.059 0.071	0.261 0.35	0.185	0.227 0.070 0	0.084 0.054	0.065 0.280	0.342	0.204 0.258 (0.078 0.100	0.054 0.066	99
	3 0.350 0.449	0.275 0.352 0.121	21 0.143 0.069	0.079	0.310 0.385	0.225 0.286	0.092	950.0 660.0	0.062 0.193	0.227 0.132	0.146 0	029 0.065 0	0.045 0.051	0.204 0.243	0.127	0.146 0.060 0	0.068 0.045	0.051 0.251	0.301	0.152 0.182 (0.064 0.074	0.047 0.055	92
	4 0.324 0.378	0.223 0.255 0.090	90 0.093 0.058	0.062	0.225 0.248	0.142 0.154	0.062	0.067 0.047	0.051 0.234	0.252 0.148	0.154	0.062 0.065 0	0.047 0.049	0.197 0.234	0.126 0.	143 0.059 0	0.067 0.044	0.050 0.226	0.259	0.139 0.149 (0.071 0.073	0.048 0.053	53
	0.298	0.207 0.224 0.078	78 0.073 0.054	0.056	0.194 0.205	0.119 0.127	0.056 0	061 0.043	0.046 0.197	0.193 0.144	0.137 0.	060 0.061 0	0.046 0.047	0.190 0.20	0.109 0.	115 0.057 0	0.063 0.042	0.048 0.192	0.213 0.	105 0.115 (0.057 0.061	0.044 0.047	47
	6 0.251 0.258	0.167 0.160 0.068	68 0.068 0.051	0.052	0.174 0.169	0.105 0.106	0.054	0.057 0.041	0.044 0.251	0.229 0.166	0.136 0	0.068 0.065 0	0.051 0.049	0.170 0.187	0.107	0.110 0.052 0	0.058 0.040	0.044 0.180	0.200 0	108 0.120 (0.060 0.056	0.042 0.04	44
	7 0.244 0.241	0.143 0.131 0.073	73 0.069 0.050	0.049	0.170 0.179	0.114 0.118	0.054	0.057 0.040	0.042 0.249	0.203 0.140	0.134	0.063 0.061 0	0.048 0.046	0.158 0.172	0.106	0.098 0.053 0	0.056 0.041	0.044 0.193	0.196 0.	120 0.118 (0.055 0.055	0.044 0.044	44
lambda = .7	0.581		31 0.325 0.117	0.159	0.511 0.390	0.461 0.407	0.374	0.452 0.312	0.443 0.343	0.457 0.264	0.333 0	.105 0.129 0	0.060 0.071	0.291 0.373	0.216	0.252 0.069 0	0.082 0.054	0.065 0.302	0.360	0.228 0.284 (0.081 0.102	0.055 0.0	990'
	3 0.386 0.496	0.298 0.385 0.141	41 0.157 0.071	0.078	0.344 0.423	0.260 0.324	0.098	0.103 0.059	0.065 0.223	0.254 0.144	0.157	0.059 0.065 0	0.044 0.050	0.221 0.259	0.142	0.161 0.058 0	0.065 0.043	0.049 0.278	8 0.325 0.1	177 0.209 (0.065 0.075	0.047 0.054	154
	0.407	0.282	960.0	0.063	3	0.152 0.160	0.063	0.046	0.050 0.263	0.273	0.165	0.061 0.063 0	0.047 0.050		0.138	090.0	0.067 0.044	_	0.285 0.	159 0.162 (0.076 0.076	0.048 0.052	125
	5 0.300 0.328	0.233 0.246 0.083	83 0.074 0.054	0.056	0.214 0.220	0.132 0.140	0.056	0.061 0.042	0.046 0.216	0.198 0.162	0.143 0	026 0.060 0	0.044 0.045	0.208 0.216	0.122	0.126 0.057 0	0.062 0.041	0.045 0.218	0.233	0.113 0.121 (0.057 0.061	0.042 0.045	45
	0.278	0.181 0.169 0.069	69 0.068 0.051	0.051	0.193 0.182	0.107 0.108	0.055	0.058 0.040	0.043 0.289	0.256 0.181	0.149	0.068 0.063 0	0.049 0.047	0.192 0.206	0.114	0.115 0.051 0	0.056 0.039	0.043 0.197	0.216	0.117 0.128 (0.063 0.058	0.041 0.043	43
	7 0.274 0.269	0.166 0.143 0.0	0.076 0.071 0.048	0.046	0.187 0.195	0.124 0.126	0.052	0.055 0.039	0.042 0.279	0.218 0.156	0.151 0	0.063 0.059 0	0.046 0.045	0.172 0.186	0.113	0.099 0.051 0	0.055 0.038	0.041 0.214	0.214 0.	127 0.129 (0.056 0.055	0.042 0.043	43
phi = .3	2 0.356 0.484	0.301 0.409 0.189	89 0.240 0.116	0.135	0.379 0.542	0.342 0.510	0.273	0.400 0.226	0.315 0.304	0.389 0.230	0.270	0.114 0.123 0	0.075 0.078	0.260 0.300	0.192	0.212 0.095 0	0.098 0.073	0.075 0.261	0.297	0.201 0.222 (0.095 0.099	0.070 0.073	173
		0.300	0.124 0.135 0.088	0.093	0.287 0.348	0.214 0.252	0.107	0.109 0.071	0.074 0.199	0.216 0.148	3 0.151 0.081	0.082	0.061 0.062	0.202 0.222	0.149	0.156 0.085 0	0.086 0.063	0.064 0.260	0.283	0.164 0.179 (0.082 0.083	0.066 0.067	19
	4 0.275 0.329	0.204 0.223 0.1	0.103 0.109 0.073	73 0.074 0.21	213 0.226	0.147 0.156	0.086 0	.088 0.064	0.066 0.209	0.225 0.157	0.162 0	.083 0.082 0	0.064 0.063	0.204 0.220	0.143	0.147 0.079 0	0.080 0.061	0.062 0.221	0.243	0.149 0.153 (0.089 0.087	0.066 0.066	99
	5 0.250 0.276	0.195 0.203 0.095	95 0.092 0.073	0.072	0.192 0.205	0.140 0.146	0.078	0.080 0.057	0.058 0.203	0.194 0.151	0.141	0.079 0.079 0	0.062 0.061	0.191 0.199	0.129	0.129 0.080 0	0.080 0.058	0.059 0.186	0.203	0.131 0.135 (0.079 0.079	0.061 0.061	191
	6 0.237 0.239	0.160 0.159 0.089	89 0.088 0.069	0.068	0.184 0.188	0.125 0.127	0.077	0.078 0.059	0.060 0.233	0.222 0.167	0.151	0.087 0.082 0	0.065 0.060	0.183 0.185	0.127	0.128 0.078 0	0.079 0.060	0.061 0.181	0.189 0.	130 0.133 (0.081 0.077	0.060 0.0	0.059
	7 0.224 0.228	0.157 0.145 0.087	87 0.084 0.064	0.063	0.178 0.188	0.132 0.134	0.076	0.077 0.059	0.060 0.228	0.203 0.141	0.138 0	.084 0.079 0	.061 0.060	0.168 0.176	0.124 0.	120 0.074 0	0.075 0.056	0.058 0.184	0.184 0.	134 0.136 (7.00 0.077	0.060 0.0	650
Note:																							ı

Mod. Asym = Moderate Asymmetry; Mod. Asym-Att = Moderate Asymmetry-Atter

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

		Ext Assum				Evt As	Ext Assim Alt			Mod	Mod Assum				Mod Assum All	VIII.			Cummofric	hic	
	400	LAL AS	250	000	400		Sylli-rut		100	N			-	9	. Asy	200	i	400	Oyumia 1470		000
	N= 1	N = 150	320	9	=	=		1	N= 1	N= N	·)9=N	=	001	150	320	000	100	N = 150	320	ğ
param. G	OLS	ULS	OLS		OLS		M	ML	M	ML	M	ML			OLS	OLS	OLS	OLS	OLS	OLS	
lambda = .3	2 0.171 0.315	0.138 0.264 0	0.081 0.124 0.0	0.058 0.085 0.	173 0.317 0	0.138 0.254	0.083 0.135	35 0.058 0.084	84 0.137 0.202	0.109 0.	155 0.063 0.081	0.049	0.063 0.136	0.198 0.107	7 0.150 0.064	0.084	0.049 0.063 0.7	0.132 0.183 0.1	0.103 0.135 0	0.062 0.079 0.	0.047 0.060
	3 0.148 0.205	0.116 0.151 0	0.067 0.082 0.0	0.050 0.062 0.	147 0.202 0	0.113 0.151	0.068 0.084	84 0.051 0.062	62 0.118 0.140	40 0.092 0.105	0.060	0.068 0.044 0	0.050 0.115	0.132 0.090	0 0.103 0.058	0.067	0.045 0.051 0.	0.119 0.140 0.0	0.092 0.108 0	0.059 0.067 0.	0.044 0.051
	4 0.134 0.159	0.121 0.121 0.	0.064 0.074 0.0	0.048 0.056 0.	134 0.163 0	0.101 0.120	0.063 0.073	73 0.048 0.056	56 0.116 0.128	28 0.093 0.103	0.058	0.064 0.045 0	0.049 0.121	0.136 0.094	4 0.104 0.059	0.065	0.045 0.049 0.	0.118 0.131 0.0	0.090 0.100 0	0.057 0.062 0.	0.043 0.048
	5 0.127 0.141	0.094 0.105 0	0.061 0.068 0.0	0.047 0.052 0.	126 0.147 0	0.095 0.112	0.062 0.068	68 0.046 0.051	51 0.113 0.122	22 0.091 0.096	96 0.058 0.061	0.044	0.048 0.113	0.124 0.090	0 0.096 0.058	0.062	0.043 0.047 0.	0.111 0.121 0.0	0 960'0 680'0	0.056 0.060 0.	0.043 0.046
	6 0.124 0.136	0.095 0.103 0.	0.060 0.066 0.0	0.045 0.049 0.	120 0.134 0	0.096 0.103	90.0 0.065	65 0.047 0.051	51 0.111 0.118	18 0.087 0.092	0.057	0.059 0.043 0	0.046 0.109	0.116 0.089	9 0.094 0.059	0.061	0.044 0.045 0.	0.111 0.118 0.0	0.086 0.092 0	0.057 0.060 0.	0.042 0.044
	7 0.119 0.128	0.093 0.100 0	0.060 0.064 0.0	0.045 0.048 0.	122 0.130 0	0.095 0.101	0.060 0.064	64 0.045 0.048	48 0.112 0.116	16 0.090 0.095	0.057	0.059 0.043 0	0.045 0.111	0.116 0.088	8 0.093 0.058	0.060	0.043 0.045 0.	0.110 0.117 0.0	0.087 0.092 0	0.056 0.059 0.	0.042 0.044
lambda = .4	2 0.230 0.396	0.180 0.344 0.	0.094 0.147 0.0	0.060 0.084 0.	237 0.400 0	0.183 0.338	0.093 0.167	67 0.060 0.084	84 0.167 0.257	57 0.134 0.196	0.062	0.078 0.047 0	0.059 0.175	0.255 0.126	6 0.185 0.062	0.083	0.048 0.060 0.	0.161 0.237 0.1	0.124 0.164 0	0.061 0.076 0.	0.045 0.056
	3 0.193 0.267	0.139 0.189 0.	0.066 0.078 0.0	0.051 0.060 0.	186 0.260 0	0.134 0.184	0.067 0.082	82 0.051 0.061	0.131 0.	160 0.092 0.104	0.055	0.062 0.042 0	0.048 0.128	0.148 0.093	3 0.106 0.055	0.063	0.042 0.048 0.	0.134 0.158 0.0	097 0.114 0	0.056 0.064 0.	0.043 0.049
	4 0.168 0.195	0.119 0.134 0	0.063 0.070 0.0	0.046 0.052 0.	160 0.197 (0.111 0.130	0.063 0.071	71 0.046 0.052	52 0.127 0.135	35 0.096 0.106	0.056 0.061	0.043	0.047 0.130	0.152 0.100	0 0.108 0.056	0.061	0.042 0.046 0.	0.137 0.151 0.0	0.087 0.096 0	0.054 0.059 0.	0.041 0.045
	5 0.151 0.166	0.098 0.105 0	0.060 0.065 0.0	0.045 0.049 0.	148 0.172 0	0.101 0.121	0.062 0.068	68 0.045 0.049	49 0.116 0.123	23 0.089 0.095	0.055	0.058 0.041 0	0.044 0.120	0.131 0.092	2 0.100 0.055	0.059	0.042 0.045 0.7	0.121 0.131 0.0	0.087 0.092 0	0.053 0.057 0.	0.040 0.043
	6 0.147 0.156	0.100 0.107 0	0.058 0.061 0.0	0.044 0.047 0.	136 0.152 0	0.100 0.101	0.058 0.062	62 0.043 0.047	47 0.116 0.118	18 0.085 0.087	0.054	0.057 0.041 0	0.043 0.115	0.120 0.090	0 0.097 0.055	0.058	0.041 0.043 0.	0.115 0.122 0.0	0.080 0.088 0	0.052 0.056 0.	0.040 0.043
	7 0.135 0.144	0.091 0.096 0	0.057 0.060 0.0	0.043 0.046 0.	137 0.140 0	0.099 0.103	0.057 0.061	61 0.043 0.046	46 0.117 0.120	20 0:090 0:094	0.053	0.056 0.041 0	0.043 0.113	0.116 0.088	8 0.093 0.053	0.055	0.041 0.043 0.	0.113 0.124 0.0	0.085 0.090 0	0.053 0.055 0.	0.040 0.042
lambda = .5	2 0.274 0.472	0.215 0.414 0.	0.104 0.159 0.0	0.060 0.079 0.	281 0.471 0	0.217 0.399	0.106 0.194	94 0.062 0.086	0.192 0	299 0.150 0.225	0.061	0.075 0.045 0	0.196	0.295 0.139	9 0.208 0.061	0.081	0.045 0.056 0.	0.180 0.269 0.1	.133 0.179 0	.059 0.072 0.	0.044 0.055
	3 0.226 0.315	0.156 0.210 0	0.066 0.074 0.0	0.049 0.056 0.	210 0.293 0	0.147 0.207	0.065 0.077	77 0.051 0.058	58 0.139 0.17	75 0.092 0.103	3 0.051 0.057	0.040 0	045 0.139	0.159 0.091	1 0.104 0.052	0.059	0.039 0.044 0.7	0.145 0.171 0.1	0.101 0.119 0	0.052 0.059 0.	0.040 0.046
	4 0.190 0.215	0.131 0.143 0.	0.059 0.066 0.0	0.044 0.049 0.	179 0.222 0	0.117 0.137	990'0 090'0	66 0.046 0.051	51 0.132 0.138	38 0.095 0.106	0.054	0.058 0.041 0	0.044 0.141	0.163 0.100	0 0.107 0.052	0.056	0.040 0.043 0.7	0.147 0.164 0.0	0.088 0.096 0	0.051 0.056 0.	0.038 0.042
	5 0.167 0.179	0.094 0.099 0	0.056 0.060 0.0	0.044 0.047 0.	159 0.183 0	0.101 0.127	. 0.060 0.065	65 0.042 0.045	45 0.120 0.123	23 0.089 0.091	0.051	0.054 0.039 0	0.041 0.123	0.136 0.090	0 0.097 0.051	0.054	0.039 0.042 0.	0.126 0.136 0.0	0 060.0 980.	0.049 0.053 0	0.038 0.040
	6 0.159 0.167	0.102 0.106 0	0.054 0.057 0.0	0.042 0.044 0.	146 0.166 0	0.105 0.100	0.055 0.058	58 0.041 0.043	43 0.118 0.120	20 0.081 0.081	0.050	0.053 0.038 0	0.040 0.113	0.115 0.088	8 0.094 0.051	0.053	0.039 0.040 0.	0.116 0.122 0.0	0.074 0.081 0	0.048 0.051 0.	0.037 0.040
	7 0.145 0.154	0.091 0.093 0	0.053 0.056 0.0	0.041 0.042 0.	149 0.150 0	0.102 0.104	0.053 0.055	55 0.041 0.043	43 0.118 0.119	19 0.086 0.093	3 0.049 0.051	0.037	0.039 0.111	0.113 0.089	9 0.095 0.048	0.051	0.038 0.039 0.	0.114 0.127 0.0	0.082 0.087 0	0.048 0.051 0.	0.036 0.039
lambda = .6	2 0.326 0.551	0.247 0.487 0	0.113 0.177 0.0	0.058 0.075 0.	331 0.556 0	0.247 0.467	0.116 0.221	21 0.062 0.085	85 0.217 0.343	13 0.166 0.253	0.057	0.068 0.044 0	053 0.228	0.343 0.152	2 0.234 0.057	0.079	0.043 0.053 0.2	0.202 0.309 0.1	0.149 0.201 0	.055 0.067 0.	0.042 0.051
	3 0.260 0.358	0.179 0.241 0	0.062 0.068 0.0	0.047 0.053 0.	242 0.339 0	0.167 0.235	0.062 0.073	73 0.047 0.052	0.149 0.	191 0.089 0.099	0.047	0.053 0.036 0	041 0.147	0.172 0.092	2 0.104 0.048	0.054	0.037 0.041 0.	0.155 0.183 0.1	102 0.121 0	0.047 0.054 0.	0.036 0.042
	4 0.211 0.238	0.142 0.151 0.	0.055 0.060 0.0	0.042 0.046 0.	202 0.248 0	0.126 0.149	0.056 0.060	60 0.042 0.045	0.141 0.	144 0.094 0.106	0.048	0.052 0.037 0	039 0.152	0.178 0.106	6 0.111 0.048	0.052	0.037 0.039 0.	0.157 0.174 0.0	086 0.093 0	0.045 0.050 0	0.035 0.038
	5 0.186 0.196	0.094 0.096 0	0.053 0.056 0.0	0.040 0.042 0.	176 0.204 0	0.102 0.134	0.056 0.060	60 0.040 0.042	0.119 0.	120 0.088 0.089	0.047	0.050 0.036 0	037 0.126	0.141 0.092	2 0.098 0.046	0.049	0.035 0.037 0.7	0.130 0.140 0.0	0.088 0.088 0	.044 0.048 0.	0.033 0.036
	6 0.175 0.179	0.104 0.106 0.	0.050 0.052 0.0	0.038 0.040 0.	155 0.181 0	0.109 0.099	0.050 0.052	52 0.038 0.040	40 0.121 0.120	20 0.075 0.073	0.046	0.048 0.034 0	036 0.110	0.113 0.084	4 0.091 0.045	0.048	0.034 0.036 0.	0.122 0.128 0.0	0.068 0.076 0	0.044 0.047 0	0.033 0.035
	7 0.157 0.163	0.091 0.091 0	0.049 0.050 0.0	0.037 0.038 0.	164 0.161 0	0.105 0.104	0.049 0.051	51 0.037 0.038	38 0.121 0.120	20 0.086 0.093	0.045	0.047 0.034 0	035 0.113	0.112 0.084	4 0.091 0.044	0.046	0.033 0.035 0.	0.118 0.134 0.0	080 0.084 0	0.044 0.046 0.	0.033 0.035
lambda = .7	2 0.371 0.629	0.284 0.558 0	0.124 0.192 0.0	0.058 0.073 0.	383 0.626 0	0.287 0.535	0.131 0.251	51 0.061 0.084	84 0.244 0.386	36 0.189 0.287	0.053	0.063 0.041 0	0.049 0.254	0.382 0.166	6 0.260 0.053	0.078	0.041 0.049 0.2	0.226 0.349 0.1	0.166 0.224 0	0.053 0.063 0.	0.039 0.047
	3 0.298 0.408	0.198 0.269 0	0.058 0.063 0.0	0.045 0.048 0.	275 0.379 0	0.182 0.259	0.058 0.069	69 0.045 0.048	48 0.162 0.212	12 0.092 0.101	0.042	0.048 0.033 0	0.037 0.159	0.185 0.094	4 0.105 0.043	0.048	0.032 0.036 0.7	0.168 0.199 0.1	.107 0.127 0	0.044 0.050 0.	0.034 0.039
	4 0.241 0.262	0.155 0.162 0.	0.051 0.054 0.0	0.038 0.040 0.	227 0.278 0	0.135 0.156	0.051 0.054	54 0.039 0.042	0.148 0.	151 0.096 0.108	0.043 0	0.046 0.032 0	.035 0.163	0.193 0.108	8 0.111 0.044	0.047	0.032 0.035 0.	0.173 0.191 0.0	085 0.092 0	0.040 0.044 0.	0.031 0.034
	5 0.208 0.213	0.097 0.093 0	0.047 0.049 0.0	0.035 0.037 0.	197 0.223 0	0.103 0.143	0.055 0.058	58 0.035 0.037	37 0.122 0.122	22 0.086 0.085	0.040	0.043 0.031 0	0.033 0.132	0.149 0.090	0 0.097 0.040	0.043	0.031 0.033 0.7	0.136 0.147 0.0	0.084 0.084 0	0.039 0.042 0.	0.030 0.032
	6 0.195 0.199	0.106 0.106 0.	0.045 0.047 0.0	0.034 0.035 0.	168 0.198 0	0.114 0.097	0.044 0.047	47 0.033 0.035	35 0.125 0.122	22 0.069 0.065	0.040	0.042 0.031 0	0.032 0.112	0.114 0.085	5 0.091 0.039	0.041	0.030 0.032 0.7	0.127 0.132 0.0	0.059 0.070 0	0.038 0.041 0.	0.029 0.031
	7 0.170 0.176	0.089 0.088 0	0.042 0.044 0.0	0.033 0.034 0.	1776 0.171 0	0.110 0.105	0.043 0.044	44 0.033 0.034	0.126 0	123 0.085 0.092	0.039	0.041 0.029 0	031 0.112	0.112 0.085	5 0.093 0.038	0.040	0.030 0.031 0.7	0.124 0.142 0.0	0.076 0.080 0	0.037 0.040 0.	0.028 0.030
phi = .3	2 0.279 0.388	0.219 0.329 0	0.117 0.146 0.0	0.072 0.082 0.	288 0.399 0	0.226 0.328	0.115 0.17	71 0.074 0.085	85 0.210 0.276	76 0.172 0.216	0.075	0.078 0.057 0	0.059 0.218	0.275 0.159	9 0.206 0.076	0.081	0.056 0.058 0.7	0.198 0.257 0.1	0.160 0.177 0	0.076 0.078 0.	0.057 0.059
	3 0.232 0.284	0.164 0.204 0	0.079 0.082 0.0	0.059 0.061 0.	216 0.281 0	0.157 0.198	0.078 0.084	84 0.061 0.064	64 0.156 0.180	30 0.114 0.117	0.070	0.072 0.049 0	0.049 0.161	0.172 0.111	1 0.116 0.066	0.067	0.053 0.054 0.7	0.162 0.175 0.1	0.120 0.127 0	0.069 0.071 0.	0.053 0.053
	4 0.195 0.216	0.147 0.150 0	0.073 0.074 0.0	0.055 0.056 0.	185 0.216 0	0.127 0.139	0.070 0.072	72 0.057 0.058	0.156 0.	163 0.113 0.117	0.065	0.065 0.049 0	050 0.156	0.173 0.121	1 0.123 0.066	0.067	0.049 0.050 0.	0.156 0.164 0.1	.105 0.108 0	.065 0.066 0.	0.050 0.050
	5 0.177 0.187	0.114 0.114 0.	0.068 0.070 0.0			0.118 0.136		0.053	0.137 0.	140 0.109 0.109	0.067	0.068 0.049 0	050 0.139	0.149 0.111	1 0.113 0.066	0.065	0.051	0.145 0.152 0.1	.105 0.105 0	0.062 0.063 0.	0.050 0.051
	6 0.167 0.171	0.118 0.120 0.	0.071 0.072 0.0	0.051 0.052 0.	.162 0.178 0	0.113 0.110	0.067 0.069	69 0.053 0.053	0.140 0.	140 0.100 0.100	0.064	0.063 0.048 0	.047 0.126	0.129 0.107	7 0.113 0.06	4 0.064 0.0	050 0.050 0.7	0.132 0.137 0.1	.100 0.105 0	0.061 0.062 0.	0.047 0.048
	7 0.156 0.165	0.107 0.108 0.	0.068 0.069 0.0	0.052 0.052 0.	.163 0.163 0	0.117 0.117	0.069 0.068	68 0.052 0.052	0.137 0.7	139 0.100 0.10	105 0.063 0.0	0.063 0.049 0	.050 0.129	0.132 0.106	6 0.107 0.063	0.064	0.047 0.047 0.7	0.133 0.144 0.0	.098 0.100 0	.062 0.063 0.	0.047 0.048
Note:																					

Mod Asym = Moderale Asymmetry;
Mod Asym-All = Moderale Asymmetry-Alternating;
Ext. Asym = Extreme Asymmetry;
Fxt. Asym = Extreme Asymmetry.

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	090.0	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 = 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 23:29:12. 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)
                                 2022-03-06 [1] CRAN (R 4.1.3)
                     1.4.1
##
    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
                      3.5.2
                                 2021-04-30 [1] CRAN (R 4.1.2)
##
    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
    {\sf rmarkdown}
                                 2022-03-10 [1] CRAN (R 4.1.3)
##
                      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: [fcddfea] 2022-06-08: Remove outliers, fix loading typo, add heatmap