A) $\sigma_w^2 = 0.2$; $\sigma_v^2 = 0.2$
B) $\sigma_w^2 = 0.2$; $\sigma_v^2 = 1$
C) $\sigma_w^2 = 0.2$; $\sigma_v^2 = 5$
D) $\sigma_w^2 = 1$; $\sigma_v^2 = 0.2$
E) $\sigma_w^2 = 1$; $\sigma_v^2 = 1$
F) $\sigma_w^2 = 1$; $\sigma_v^2 = 5$
G) $\sigma_w^2 = 5$; $\sigma_v^2 = 0.2$
H) $\sigma_w^2 = 5$; $\sigma_v^2 = 1$
I) $\sigma_w^2 = 5$; $\sigma_v^2 = 5$

Rejection rate

Bias in FE

σ_δ^2

0.2
0.5
1
3
5