Table 1. Results from 1 simulation

	$\hat{\alpha}_0$	$\hat{\alpha}_0$ LB	$\hat{\alpha}_0$ UB	$\hat{\delta}_0$	$\hat{\delta}_0$ LB	$\hat{\delta}_0$ UB	$\hat{\rho}_1$	$\hat{\rho}_1$ LB	$\hat{\rho}_1$ UB
$(T = 50, \rho_1 = 0.7)$	99.5014	98.8981	100.1046	99.9725	99.7261	100.2188	0.70056	0.69883	0.7023
$(T = 50, \rho_1 = 0.9)$	99.6527	99.0847	100.2207	99.9278	99.7333	100.1222	0.90053	0.8997	0.90136
$(T = 50, \rho_1 = 0.95)$	100.2789	99.6205	100.9373	99.9902	99.7056	100.2749	0.95004	0.94939	0.9507
$(T = 150, \rho_1 = 0.7)$	99.7756	99.4228	100.1285	99.9557	99.8214	100.0901	0.69949	0.69876	0.70022
$(T = 150, \rho_1 = 0.9)$	99.7666	99.3321	100.201	100.0665	99.9176	100.2154	0.90025	0.89977	0.90074
$(T = 150, \rho_1 = 0.95)$	99.7825	99.2821	100.2829	99.9612	99.8216	100.1008	0.95018	0.94985	0.95052
$(T = 250, \rho_1 = 0.7)$	100.0539	99.7334	100.3744	100.0554	99.9342	100.1766	0.69941	0.6987	0.70013
$(T = 250, \rho_1 = 0.9)$	99.764	99.4382	100.0899	100.0244	99.9134	100.1354	0.90049	0.90011	0.90087
$(T = 250, \rho_1 = 0.95)$	99.9335	99.5769	100.2901	99.9669	99.8477	100.0861	0.94996	0.9496	0.95032

Table 2. Results from 10,000 simulations

	$\hat{\alpha}_0$ Mean	$\hat{\alpha}_0$ Coverage	$\hat{\delta}_0$ Mean	$\hat{\delta}_0$ Coverage	$\hat{\rho}_1$ Mean	$\hat{\rho}_1$ Coverage
$(T = 50, \rho_1 = 0.7)$	99.9957	0.9209	100.001	0.9166	0.70001	0.9197
$(T = 50, \rho_1 = 0.9)$	99.998	0.9123	99.9973	0.9215	0.89999	0.9172
$(T = 50, \rho_1 = 0.95)$	100.004	0.9219	100.0025	0.9174	0.95	0.9204
$(T = 150, \rho_1 = 0.7)$	99.9968	0.9395	100.0001	0.9386	0.7	0.9421
$(T = 150, \rho_1 = 0.9)$	100.0042	0.9399	100	0.9387	0.9	0.9421
$(T = 150, \rho_1 = 0.95)$	100.0005	0.9339	99.9993	0.9384	0.95	0.9387
$(T = 250, \rho_1 = 0.7)$	99.9994	0.9413	99.9999	0.9469	0.7	0.9456
$(T = 250, \rho_1 = 0.9)$	100.0005	0.9426	100.0004	0.9374	0.9	0.9439
$(T = 250, \rho_1 = 0.95)$	99.9995	0.9392	100.0001	0.9486	0.95	0.9397