

Simulation Settings

I = 500

J = 2

T = 20

P ~ ['Normal', 1, 0.3]

M = 10

Parameters to be Estimated and Estimation Results

Dataset	α_1	α_2	β
1	0.0091	0.0228	-0.9737
2	0.0073	0.0089	-0.9820
3	0.0239	-0.0276	-1.0080
4	0.0010	-0.0175	-1.0157
5	0.0142	-0.0107	-0.9963
6	-0.0073	-0.0065	-1.0207
7	0.0205	0.0080	-0.9752
8	-0.0243	0.0205	-0.9993
9	-0.0117	0.0022	-1.003
10	-0.0049	-0.0239	-1.0147
Bootstrapping	0.0027 (0.0143)	-0.0023 (0.0168)	-0.9990 (0.0161)
True	0.0	0.0	-1.0