

T	Bias	std	RMSE	se/std	Bias	std	RMSE	se/std
GFE, $\gamma = 1$					FE, $\gamma = 1$			
5	-0.569	0.056	0.572	1.114	-0.834	0.061	0.836	1.121
10	-0.204	0.040	0.208	0.983	-0.415	0.041	0.417	1.008
15	-0.119	0.033	0.124	0.951	-0.280	0.032	0.282	1.030
20	-0.088	0.028	0.093	0.981	-0.211	0.027	0.212	1.035
25	-0.070	0.024	0.074	0.987	-0.169	0.024	0.171	1.034
30	-0.055	0.023	0.059	0.974	-0.140	0.022	0.142	1.026
50	-0.032	0.017	0.037	0.990	-0.085	0.017	0.087	1.016
GFE, $\gamma = 2$					FE, $\gamma = 2$			
5	-0.519	0.060	0.522	1.111	-0.878	0.064	0.880	1.138
10	-0.164	0.043	0.170	0.983	-0.443	0.042	0.445	1.046
15	-0.077	0.034	0.084	0.980	-0.298	0.033	0.300	1.059
20	-0.049	0.032	0.059	0.895	-0.225	0.029	0.227	1.008
25	-0.040	0.028	0.049	0.921	-0.181	0.025	0.183	1.027
30	-0.031	0.026	0.040	0.903	-0.152	0.024	0.154	0.990
50	-0.014	0.018	0.023	0.985	-0.091	0.017	0.092	1.048