Mean estimation (r = 90 fixed)**GPD GPD** ARMAX 0.5 i.i.d. 1.10 **∀** | 1.05 0.2 $\gamma = 0$ 1.05 1.10 $\gamma = 0.2$ 1.05 1.00 **Estimator:** sb cb(2) cb(3) **~** ∥ 0.2 0.2 0.0 Bias^2/MSE * 100 $\gamma = 0$ 0.2 0.0 $\gamma = 0.2$ 0.2 0.0 40 60 80 10040 80 60 100

Effective sample size m