Jackknife variance estimation

Xuelong Wang

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Contents

1 Simulation

- leva-one-out
- iteration 100
- nominal level 0.8

1.1 None

```
   var_main_effect var_inter_effect cov_main_inter_effect var_total_effect
1:               8                2                  0.62               11
   structure decor x_dist
1:        un  TRUE   1999
```

	n	sub_est_mean	var_jack	sub_z_coverage	est_var	est_mean	method
1:	100	21	208	0.84	112	21	EigenPrism
2:	150	25	212	0.72	112	25	EigenPrism
3:	231	25	165	0.56	83	25	EigenPrism
4:	100	18	236	0.86	108	18	GCTA
5:	150	23	299	0.86	149	23	GCTA
6:	231	23	178	0.77	86	23	GCTA

1.2 decorreation

```
   var_main_effect var_inter_effect cov_main_inter_effect var_total_effect
1:               8                2                  0.62               11
   structure decor x_dist
1:        un  TRUE   1999
```

	n	sub_est_mean	var_jack	sub_z_coverage	est_var	est_mean	method
1:	100	11.4	34	0.92	14.7	11.4	EigenPrism
2:	150	10.4	22	0.95	7.9	10.4	EigenPrism
3:	231	9.2	16	0.81	7.4	9.2	EigenPrism
4:	100	11.2	38	0.91	14.1	11.2	GCTA
5:	150	10.8	23	0.89	6.8	10.8	GCTA
6:	231	10.3	15	0.90	4.4	10.3	GCTA