τ_x	ρ	τ_σ	GWL	GWL-U	GWL-P	GWL-P-U	Oracle
		0	0.023	0.017	0.024	*0.017*	**0.012**
	0	0.03	0.029	*0.023*	0.030	**0.023**	0.031
		0.1	0.027	*0.023*	0.030	**0.023**	0.056
		0	0.028	0.023	0.030	*0.022*	**0.012**
0.03	0.5	0.03	0.038	0.034	0.040	*0.034*	**0.029**
		0.1	0.032	*0.028*	0.038	**0.028**	0.057
		0	0.041	0.039	0.042	*0.036*	**0.012**
	0.8	0.03	0.077	0.081	0.081	*0.077*	**0.030**
		0.1	0.062	0.060	0.076	*0.060*	**0.055**
		0	0.026	0.023	0.026	*0.023*	**0.016**
	0	0.03	0.040	**0.039**	0.041	*0.040*	0.061
		0.1	0.057	**0.050**	0.067	*0.051*	0.125
		0	0.029	0.026	0.030	*0.025*	**0.016**
0.1	0.5	0.03	*0.055*	0.056	0.057	**0.055**	0.059
		0.1	0.078	**0.074**	0.094	*0.076*	0.130
		0	0.046	0.046	0.045	*0.042*	**0.016**
	0.8	0.03	*0.119*	0.134	0.122	0.132	**0.063**
		0.1	0.167	*0.161*	0.210	0.166	**0.125**

Table 1: Mean squared error of estimates for β_1 (**minimum**, *next best*).

1. Figures

2. References

τ_x	ρ	τ_σ	GWL	GWL-U	GWL-P	GWL-P-U	Oracle
		0	0.0135	*0.0061*	0.0136	0.0061	**0.0041**
	0	0.03	0.0106	0.0035	0.0105	*0.0034*	**0.0010**
		0.1	0.0123	0.0081	0.0119	*0.0081*	**0.0007**
		0	0.0163	0.0085	0.0165	*0.0078*	**0.0043**
0.03	0.5	0.03	0.0135	0.0050	0.0129	*0.0042*	**0.0010**
		0.1	0.0117	0.0078	0.0113	*0.0072*	**0.0007**
		0	0.0213	0.0130	0.0193	*0.0095*	**0.0043**
	0.8	0.03	0.0232	0.0119	0.0186	*0.0076*	**0.0012**
		0.1	0.0174	0.0119	0.0144	*0.0100*	**0.0008**
		0	0.0152	*0.0110*	0.0159	0.0111	**0.0052**
	0	0.03	0.0103	0.0052	0.0100	*0.0052*	**0.0013**
		0.1	0.0099	*0.0072*	0.0097	0.0073	**0.0015**
		0	0.0177	0.0122	0.0177	*0.0115*	**0.0052**
0.1	0.5	0.03	0.0149	0.0079	0.0132	*0.0073*	**0.0015**
		0.1	0.0095	0.0078	0.0090	*0.0076*	**0.0017**
		0	0.0239	0.0176	0.0206	*0.0135*	**0.0048**
	0.8	0.03	0.0261	0.0162	0.0196	*0.0111*	**0.0019**
		0.1	0.0154	0.0114	0.0124	*0.0100*	**0.0018**

Table 2: Squared bias of estimates for β_1 (**minimum**, *next best*).

τ_x	ρ	τ_σ	GWL	GWL-U	GWL-P	GWL-P-U	Oracle
		0	0.0100	0.0111	*0.0100*	0.0110	**0.0077**
	0	0.03	**0.0184**	0.0201	*0.0194*	0.0201	0.0307
		0.1	**0.0150**	*0.0151*	0.0183	0.0152	0.0553
		0	*0.0120*	0.0148	0.0132	0.0147	**0.0079**
0.03	0.5	0.03	**0.0248**	0.0293	*0.0277*	0.0299	0.0288
		0.1	**0.0201**	*0.0203*	0.0269	0.0207	0.0570
		0	*0.0203*	0.0264	0.0227	0.0263	**0.0078**
	0.8	0.03	*0.0548*	0.0698	0.0627	0.0703	**0.0290**
		0.1	**0.0455**	*0.0490*	0.0623	0.0501	0.0548
		0	0.0107	0.0119	**0.0106**	0.0118	*0.0107*
	0	0.03	**0.0299**	0.0342	*0.0309*	0.0347	0.0607
		0.1	0.0472	**0.0429**	0.0583	*0.0440*	0.1247
		0	*0.0116*	0.0141	0.0125	0.0140	**0.0105**
0.1	0.5	0.03	**0.0407**	0.0482	*0.0441*	0.0484	0.0586
		0.1	0.0689	**0.0672**	0.0854	*0.0688*	0.1298
		0	*0.0220*	0.0288	0.0249	0.0290	**0.0112**
	0.8	0.03	*0.0938*	0.1191	0.1036	0.1218	**0.0618**
		0.1	0.1527	*0.1516*	0.1998	0.1578	**0.1241**

Table 3: Variance of estimates for β_1 (**minimum**, *next best*).