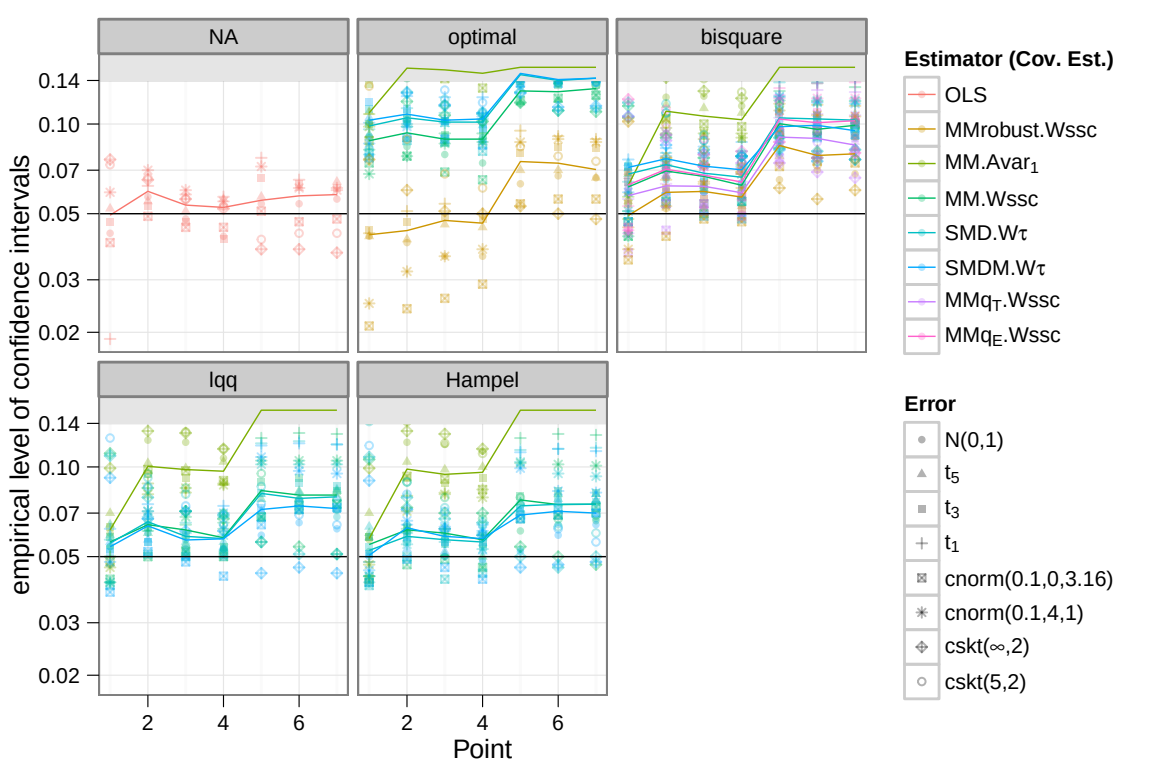
NA
optimal
bisquare
lqq
Hampel
empirical level of confidence intervals
0.14
0.10
0.07
0.05
0.03
0.02
2
4
6
Point
Estimator (Cov. Est.)
OLS
MMrobust.Wssc
MM.Avar1
MM.Wssc
SMD.Wτ
SMDM.Wτ
MMqT.Wssc
MMqE.Wssc
Error
N(0,1)
t5
t3
t1
cnorm(0.1,0,3.16)
cnorm(0.1,4,1)
cskt(∞,2)
cskt(5,2)