Empirical power comparison across estimators and covariance estimation methods. The four panels show results for optimal, bisquare, lqq, and Hampel estimators, plotting empirical power $H_0 : \beta_1 = 0.4$ against p/n.

Estimator (Cov. Est.)

- MM. Avar$_1$
- MM.Wssc
- MM q_E.Wssc
- MM q_T.Wssc
- MMrobust.Wssc
- OLS
- SMD.W τ
- SMDM.W τ