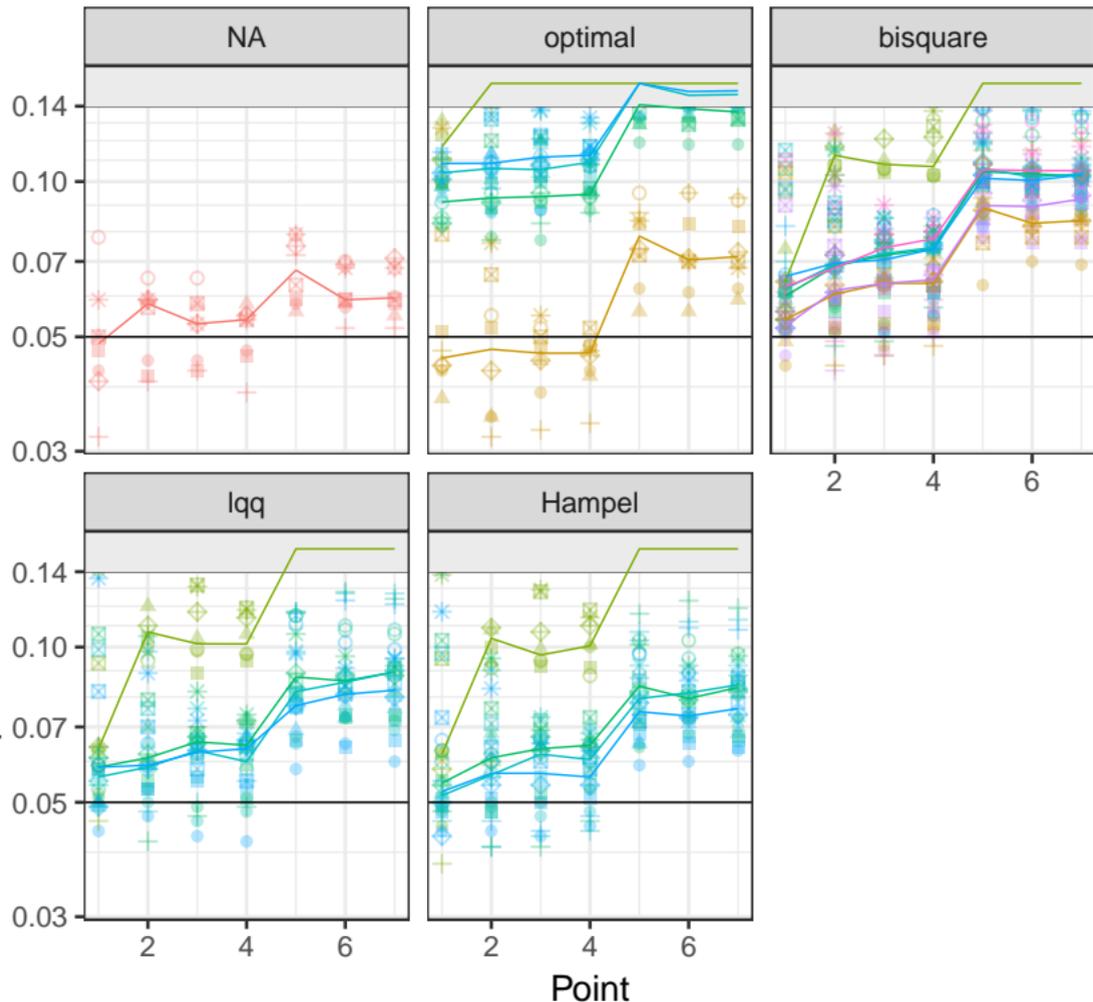


empirical level of confidence intervals



Error

- $N(0,1)$
- ▲  $t_5$
- $t_3$
- +  $t_1$
- ⊠  $\text{cskt}(\infty, 2)$
- \*  $\text{cskt}(5,2)$
- ◇  $\text{cnorm}(0.1,0,3.16)$
- $\text{cnorm}(0.1,4,1)$

Estimator (Cov. Est.)

- OLS
- MMrobust.Wssc
- MM. Avar<sub>1</sub>
- MM.Wssc
- SMD.W  $\tau$
- SMDM.W  $\tau$
- MM  $q_T$ .Wssc
- MM  $q_E$ .Wssc