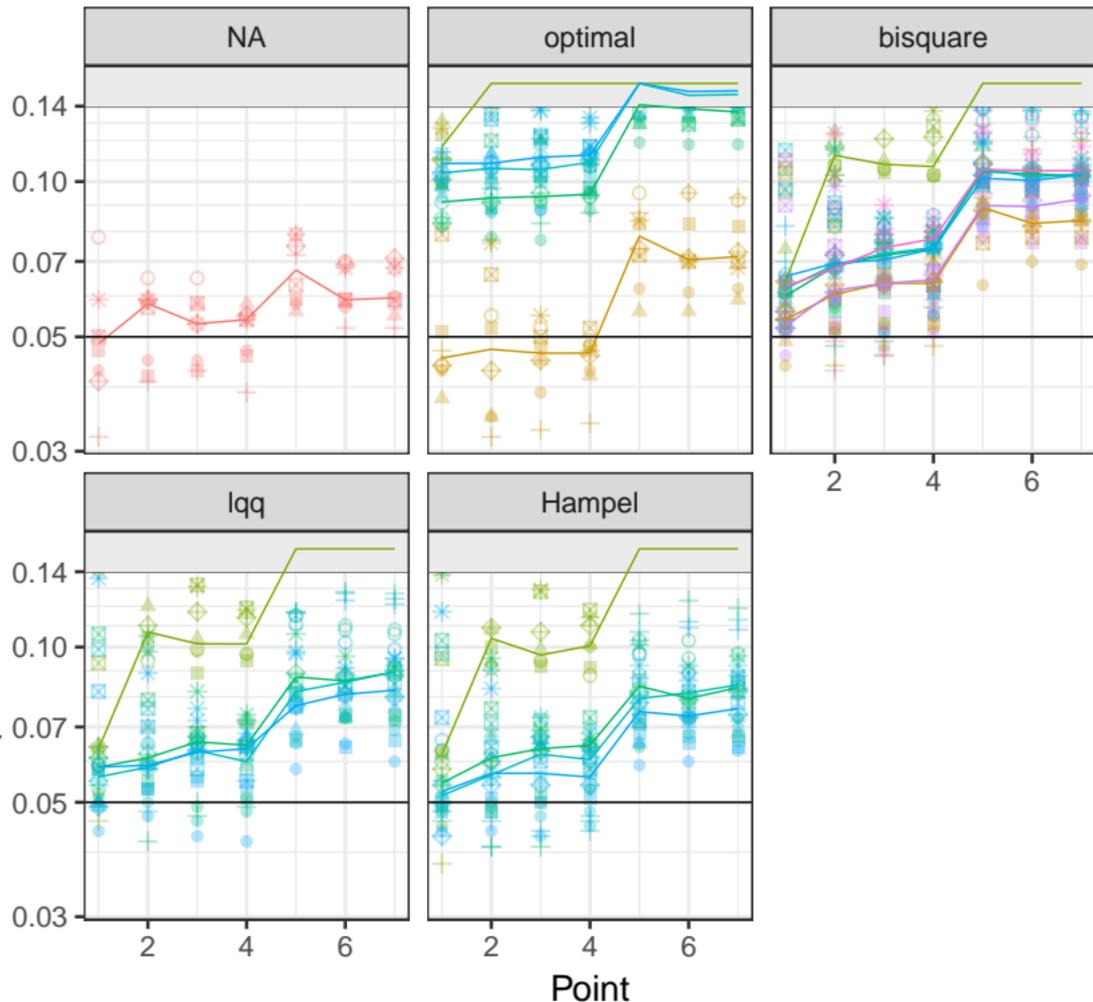


empirical level of confidence intervals



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. Avar₁
- MM.Wssc
- SMD.W τ
- SMDM.W τ
- MM q_T .Wssc
- MM q_E .Wssc