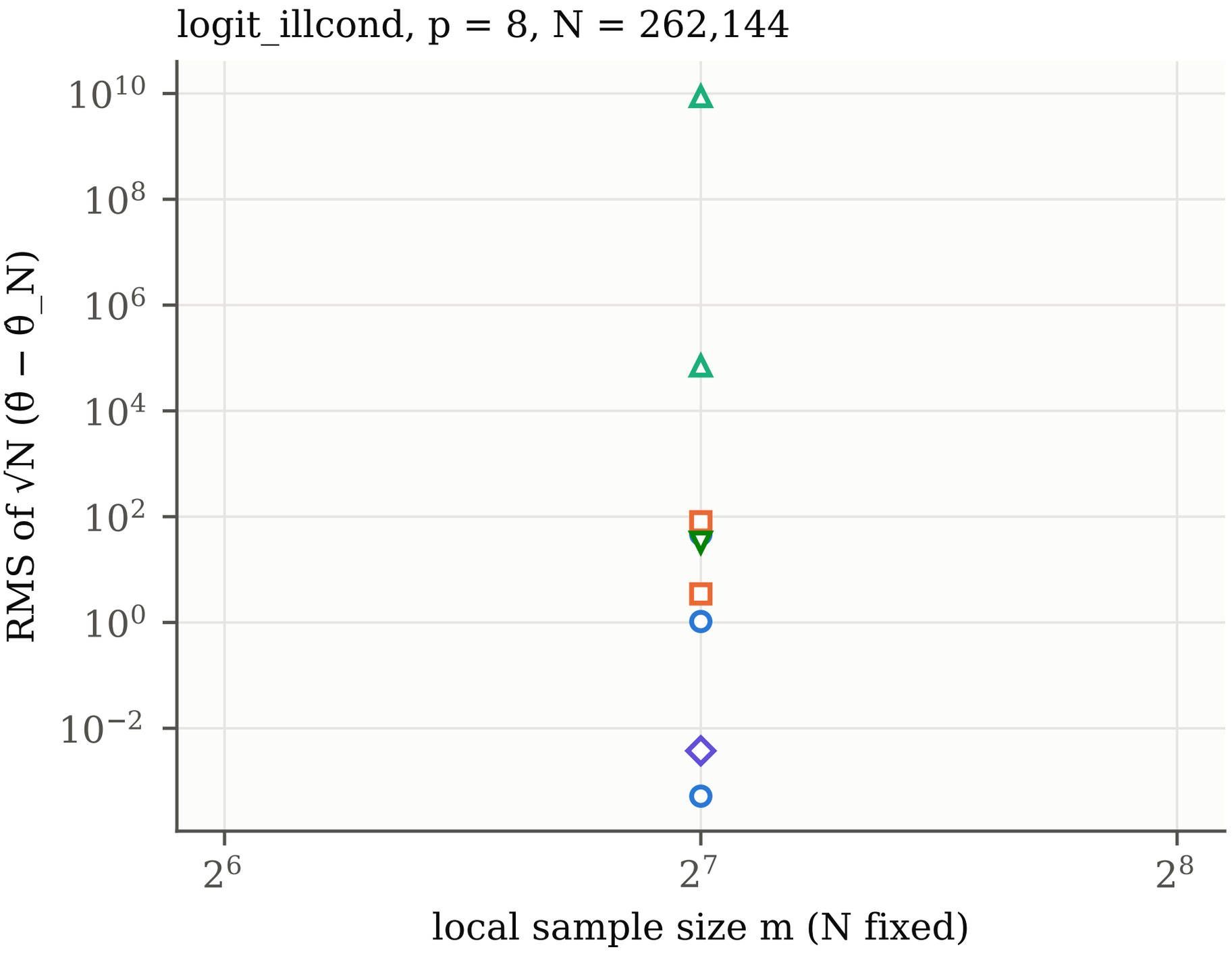

logit_illcond, p = 8, N = 262,144
RMS of √N (θ − θ_N)
10^{10}
10^{8}
10^{6}
10^{4}
10^{2}
10^{0}
10^{-2}
2^{6}
2^{7}
2^{8}
local sample size m (N fixed)
raw average (r=1, q=0)
raw + 1 Newton (1,1)
raw + 2 Newton (1,2)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block (3,0)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton
CSL, 1 round