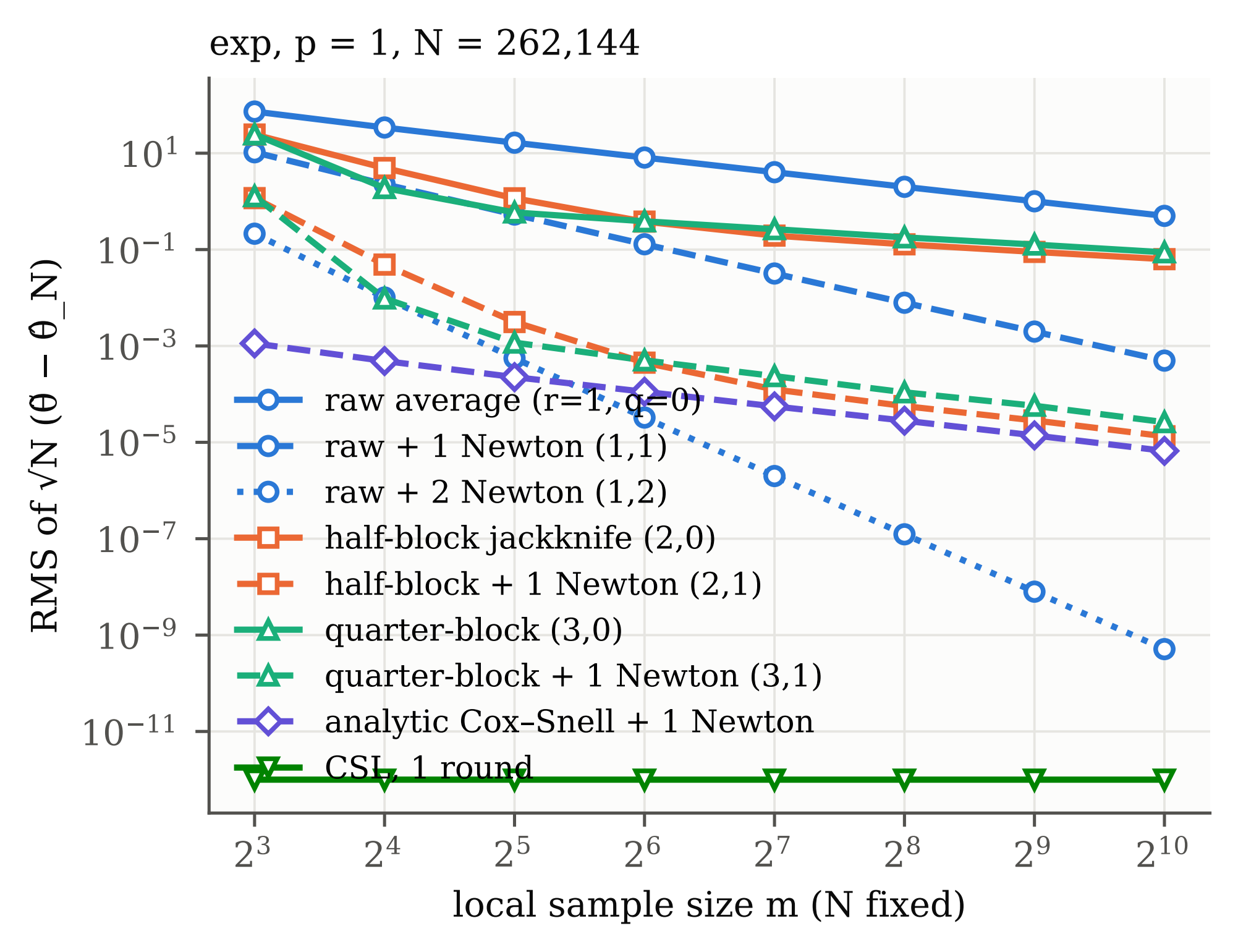

exp, p = 1, N = 262,144
RMS of √N (θ − θ_N)
10^{1}
10^{-1}
10^{-3}
10^{-5}
10^{-7}
10^{-9}
10^{-11}
raw average (r=1, q=0)
raw + 1 Newton (1,1)
raw + 2 Newton (1,2)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block (3,0)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton
CSL, 1 round
2^{3}
2^{4}
2^{5}
2^{6}
2^{7}
2^{8}
2^{9}
2^{10}
local sample size m (N fixed)