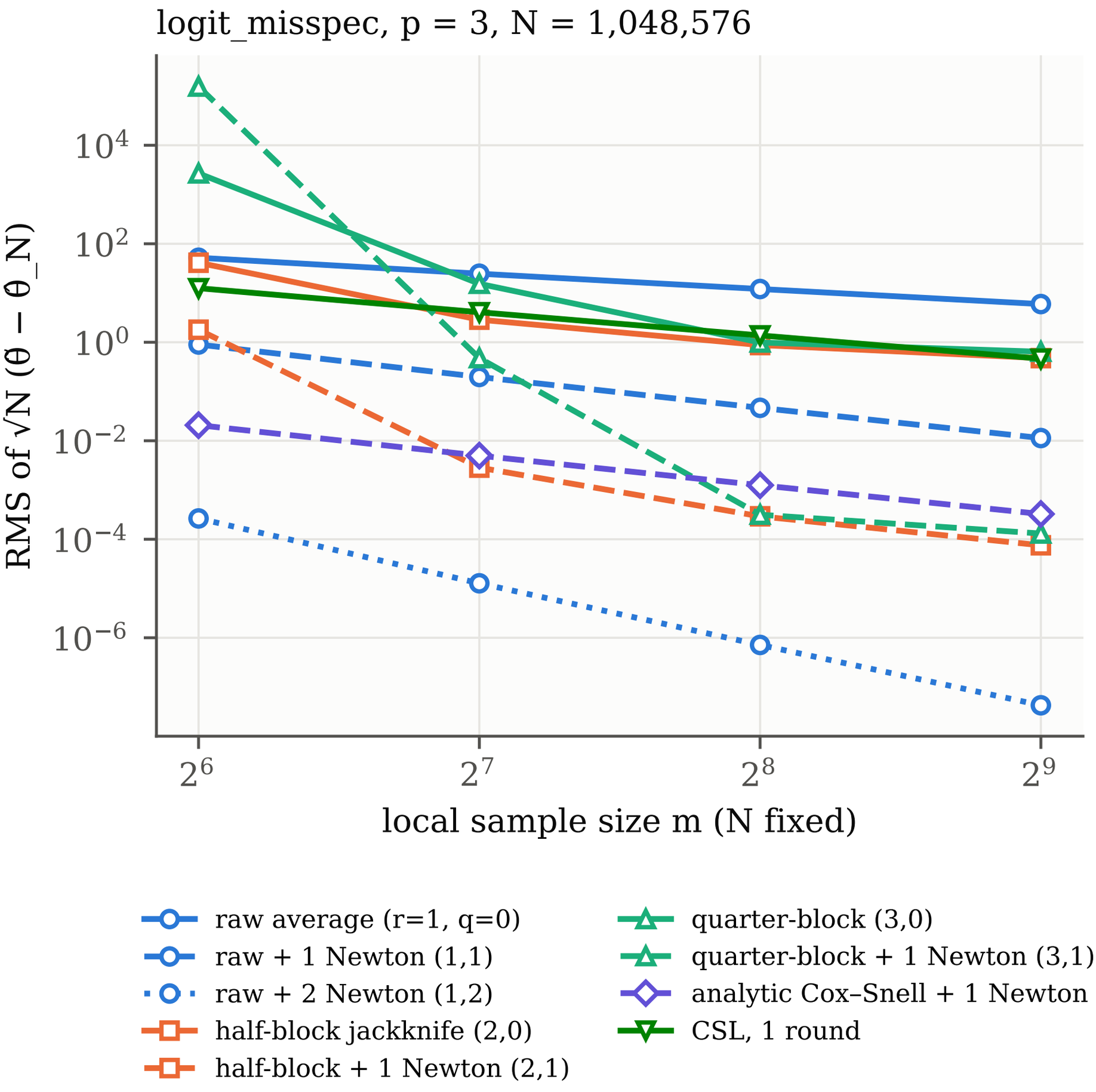

logit_misspec, p = 3, N = 1,048,576
RMS of √N (θ − θ_N)
10^{4}
10^{2}
10^{0}
10^{-2}
10^{-4}
10^{-6}
2^{6}
2^{7}
2^{8}
2^{9}
local sample size m (N fixed)
raw average (r=1, q=0)
raw + 1 Newton (1,1)
raw + 2 Newton (1,2)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block (3,0)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton
CSL, 1 round