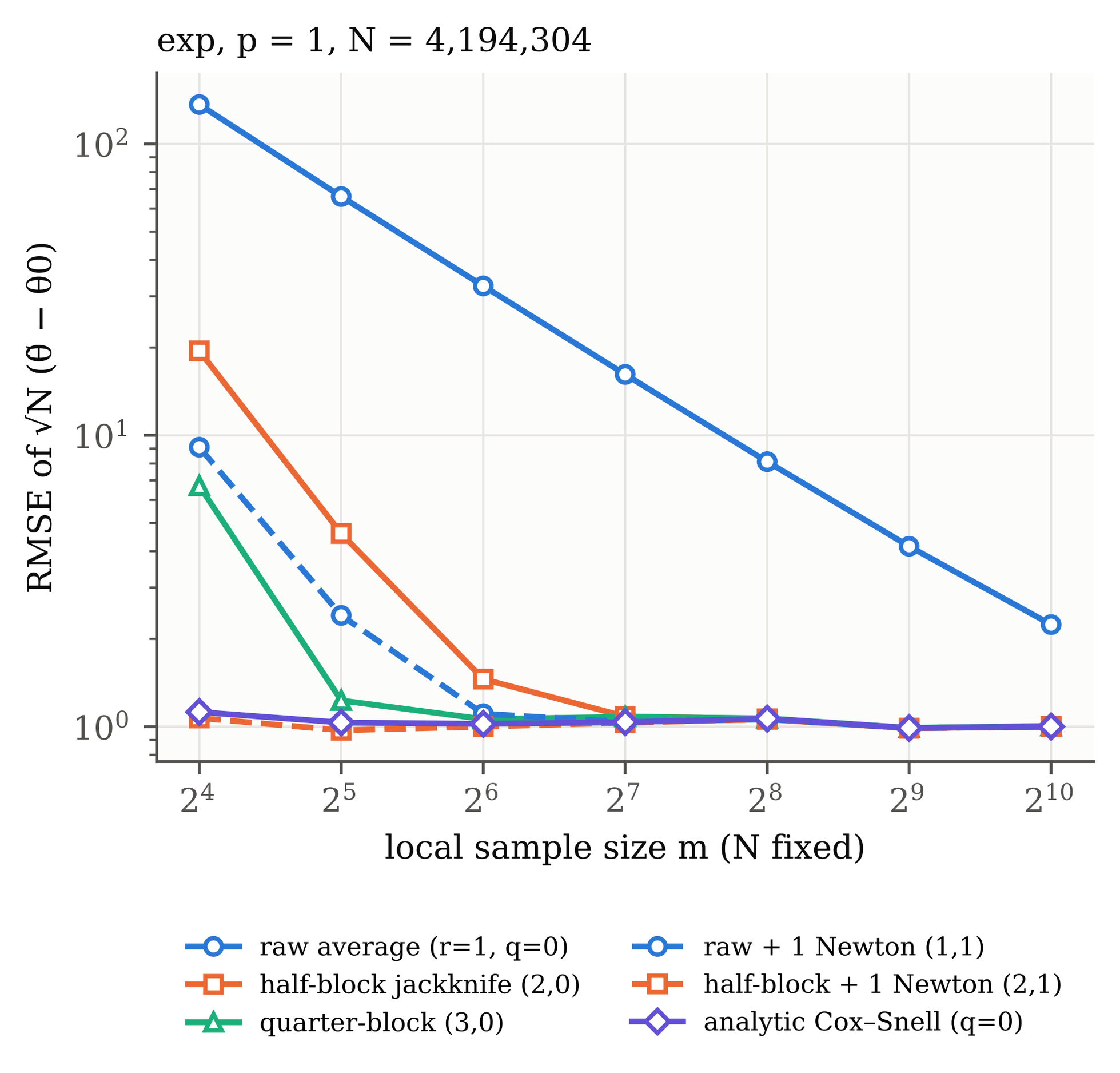

exp, p = 1, N = 4,194,304
RMSE of √N (θ − θ0)
10^2
10^1
10^0
2^4
2^5
2^6
2^7
2^8
2^9
2^{10}
local sample size m (N fixed)
raw average (r=1, q=0)
half-block jackknife (2,0)
quarter-block (3,0)
raw + 1 Newton (1,1)
half-block + 1 Newton (2,1)
analytic Cox–Snell (q=0)