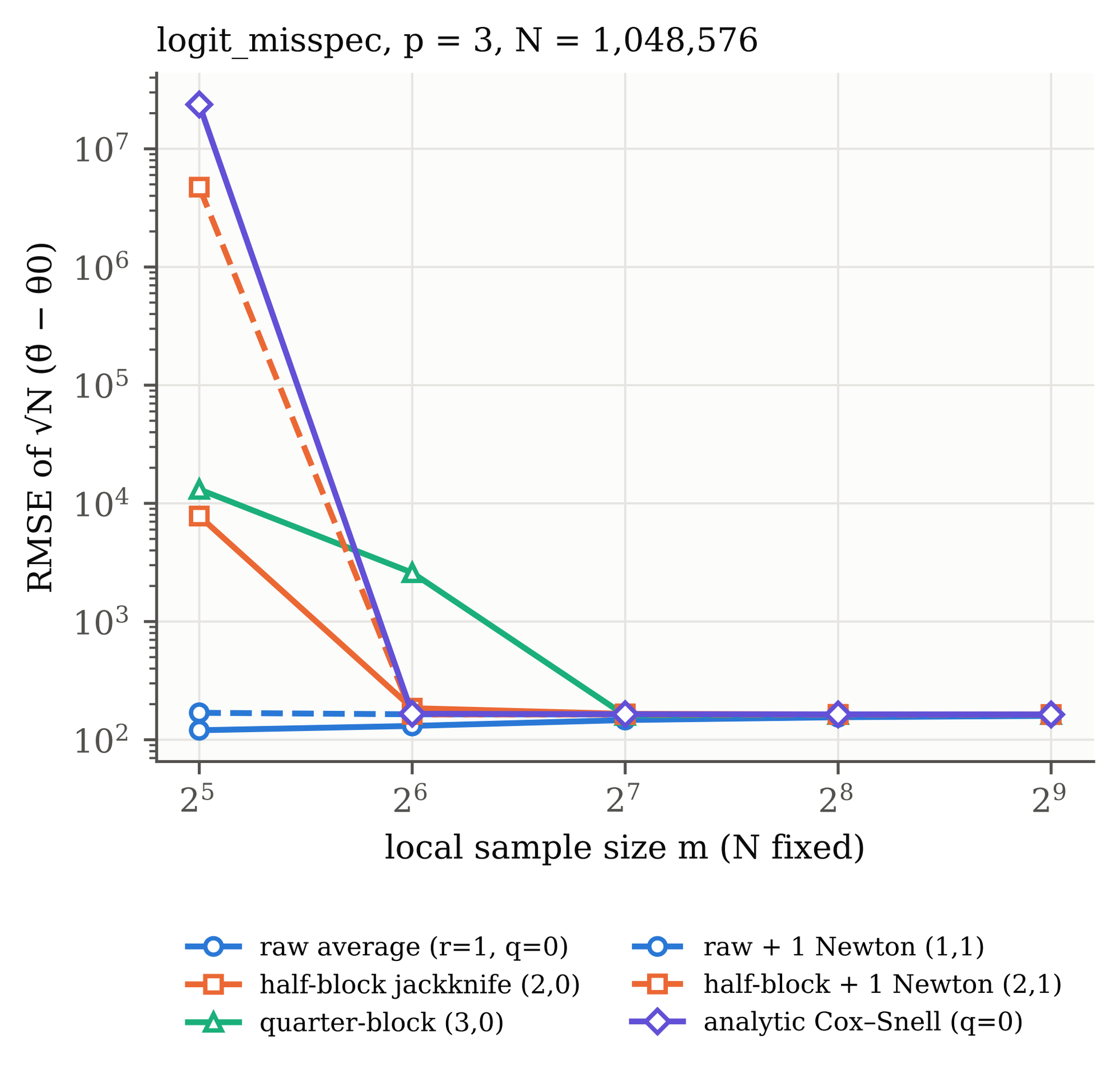

logit_misspec, p = 3, N = 1,048,576
RMSE of √N (θ − θ0)
$10^7$
$10^6$
$10^5$
$10^4$
$10^3$
$10^2$
$2^5$
$2^6$
$2^7$
$2^8$
$2^9$
local sample size m (N fixed)
raw average (r=1, q=0)
half-block jackknife (2,0)
quarter-block (3,0)
raw + 1 Newton (1,1)
half-block + 1 Newton (2,1)
analytic Cox–Snell (q=0)