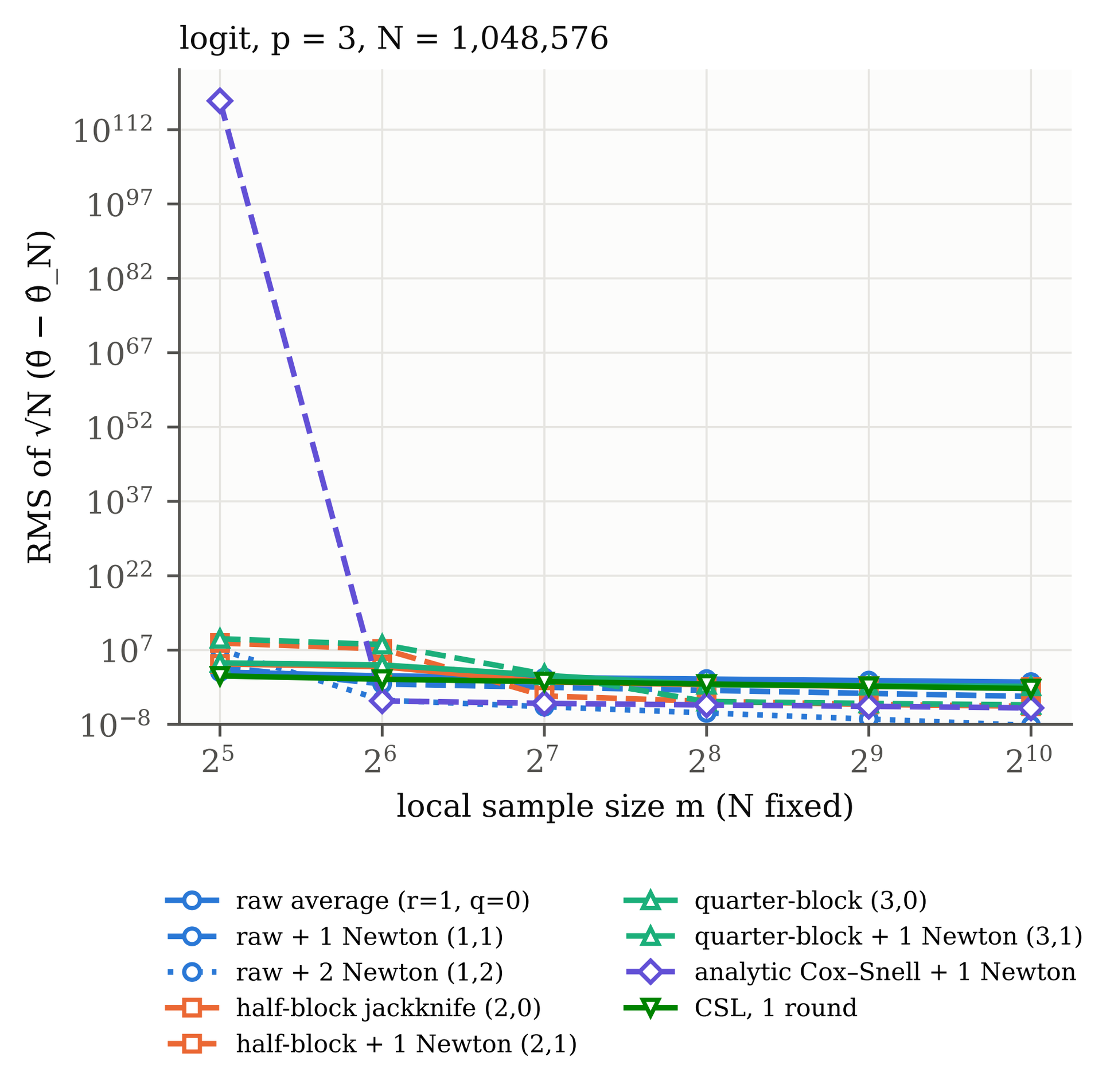

logit, p = 3, N = 1,048,576
RMS of √N (θ − θ_N)
$10^{112}$
$10^{97}$
$10^{82}$
$10^{67}$
$10^{52}$
$10^{37}$
$10^{22}$
$10^{7}$
$10^{-8}$
$2^5$
$2^6$
$2^7$
$2^8$
$2^9$
$2^{10}$
local sample size m (N fixed)
raw average (r=1, q=0)
raw + 1 Newton (1,1)
raw + 2 Newton (1,2)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block (3,0)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton
CSL, 1 round