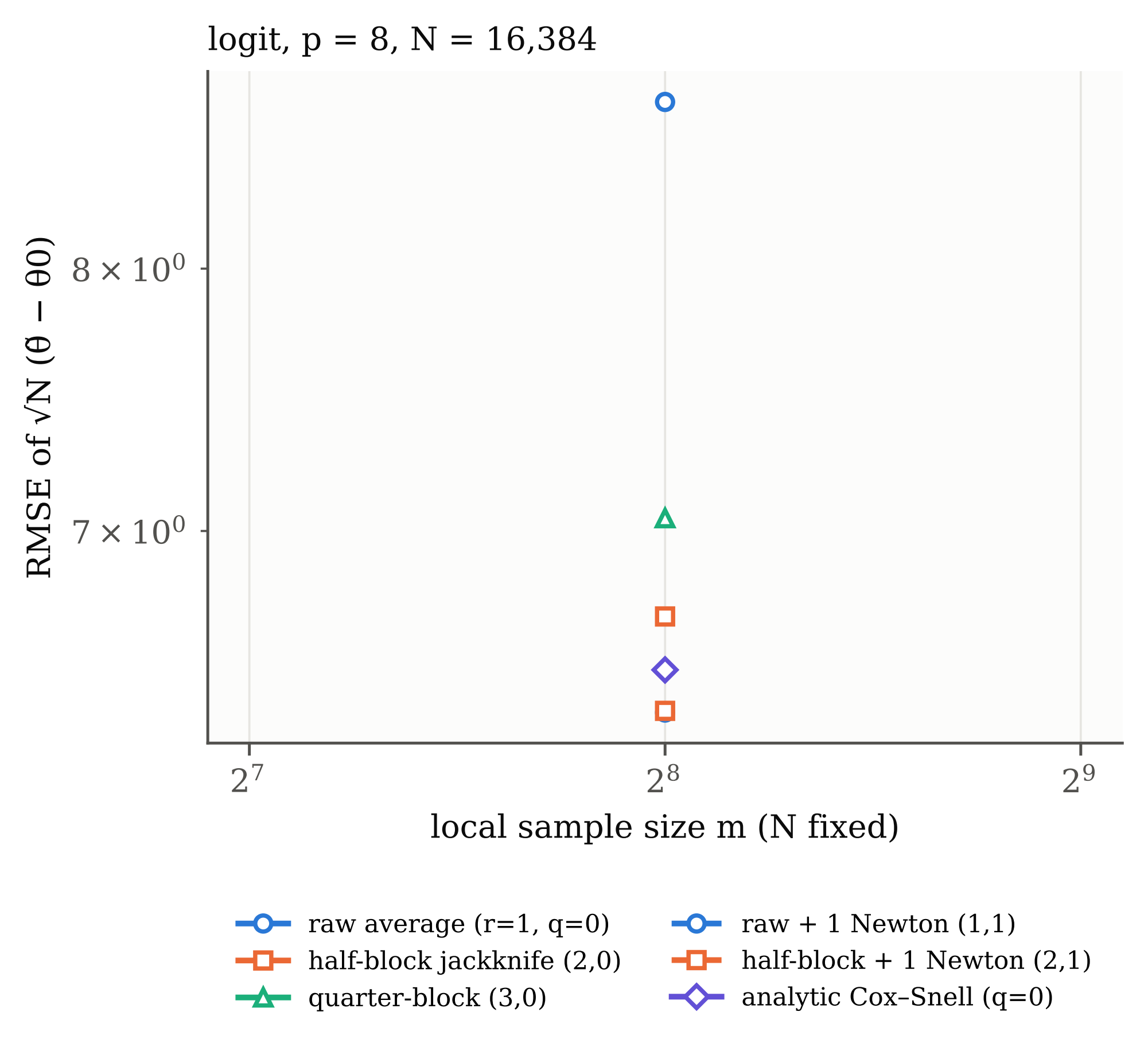

logit, p = 8, N = 16,384
RMSE of √N (θ − θ0)
8 × 10^0
7 × 10^0
2^7
2^8
2^9
local sample size m (N fixed)
raw average (r=1, q=0)
half-block jackknife (2,0)
quarter-block (3,0)
raw + 1 Newton (1,1)
half-block + 1 Newton (2,1)
analytic Cox–Snell (q=0)