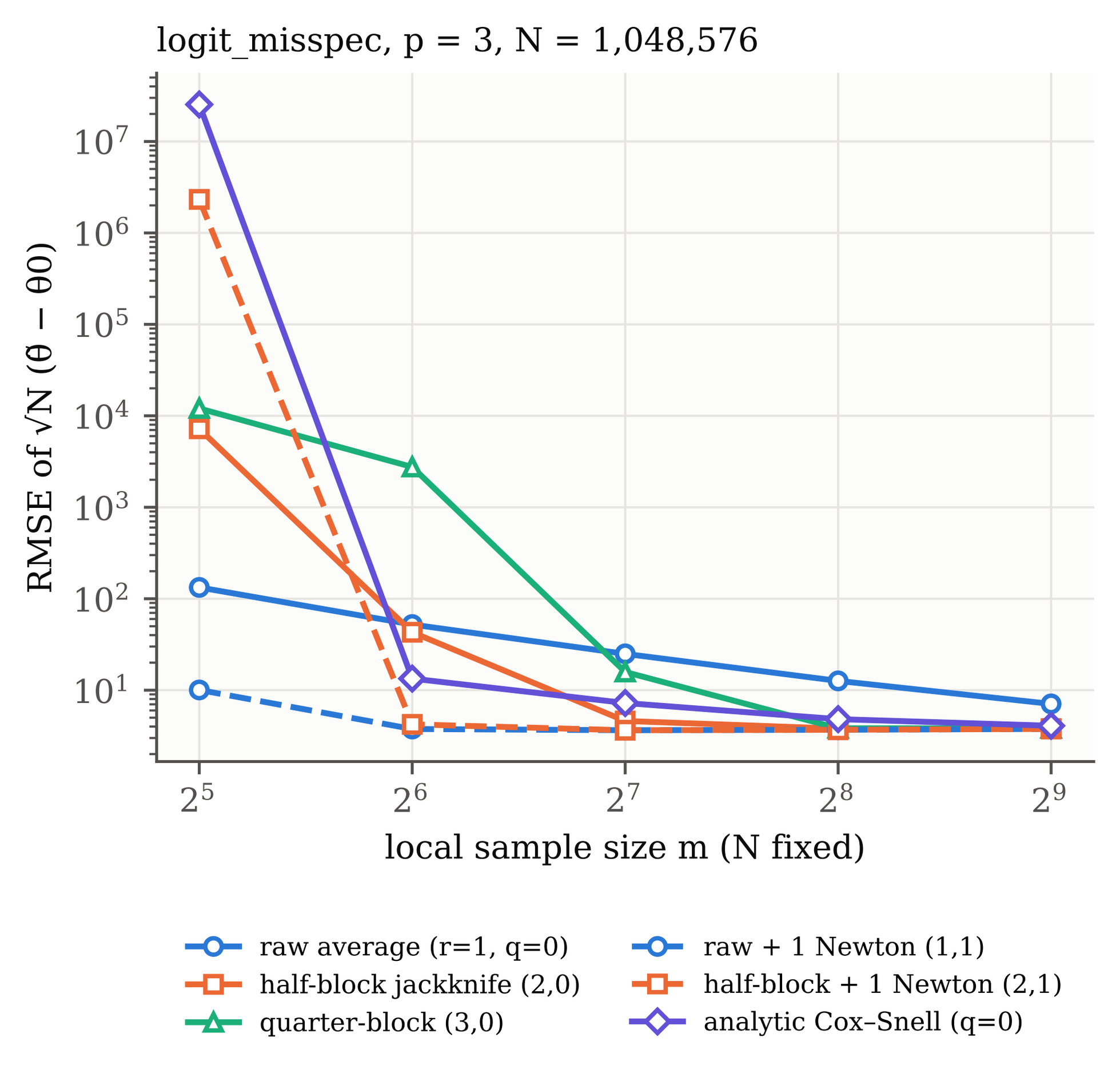

logit_misspec, p = 3, N = 1,048,576
RMSE of √N (θ − θ0)
10^7
10^6
10^5
10^4
10^3
10^2
10^1
2^5
2^6
2^7
2^8
2^9
local sample size m (N fixed)
raw average (r=1, q=0)
half-block jackknife (2,0)
quarter-block (3,0)
raw + 1 Newton (1,1)
half-block + 1 Newton (2,1)
analytic Cox–Snell (q=0)