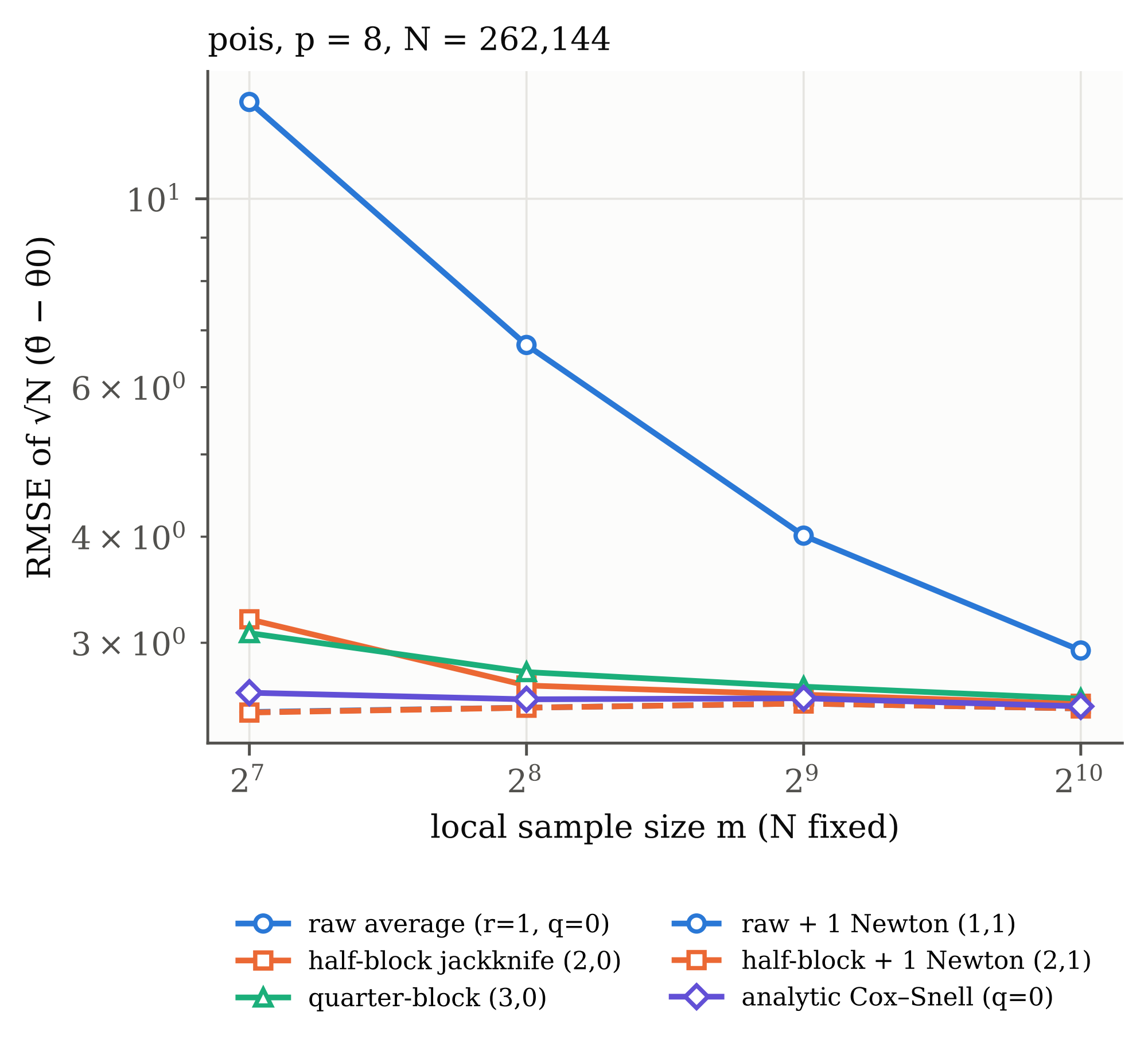

pois, p = 8, N = 262,144
RMSE of √N (θ − θ0)
10^1
6×10^0
4×10^0
3×10^0
2^7
2^8
2^9
2^{10}
local sample size m (N fixed)
raw average (r=1, q=0)
half-block jackknife (2,0)
quarter-block (3,0)
raw + 1 Newton (1,1)
half-block + 1 Newton (2,1)
analytic Cox–Snell (q=0)