Appendix A

Distributions

This Appendix contains the histograms of the distributions of MSE and log(MSE) for all six methods used in the simulation study.

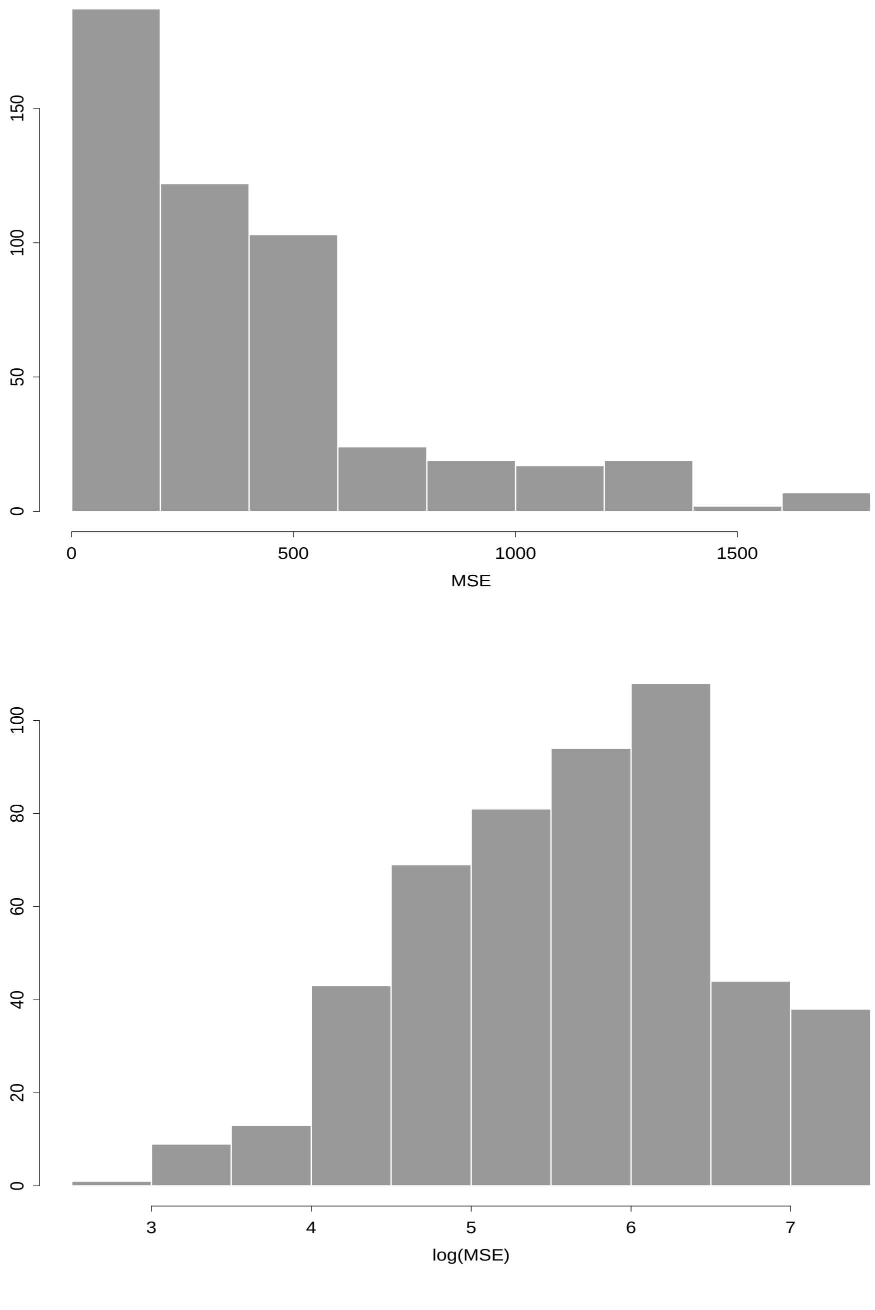


Figure A.1: *MSE and log(MSE) for LS for* $\phi = 0.5$.

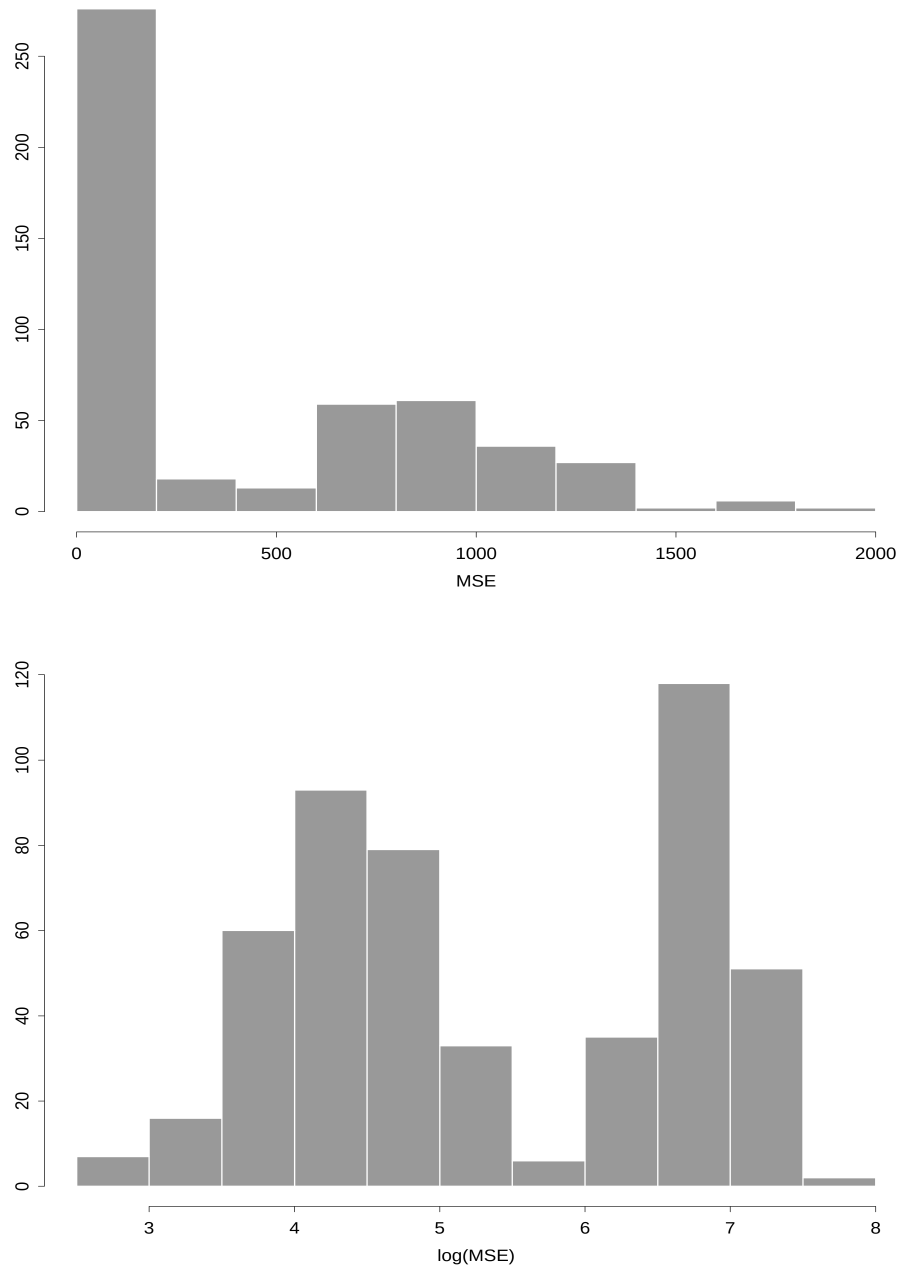


Figure A.2: *MSE and log(MSE) for NLS for* $\phi = 0.5$.

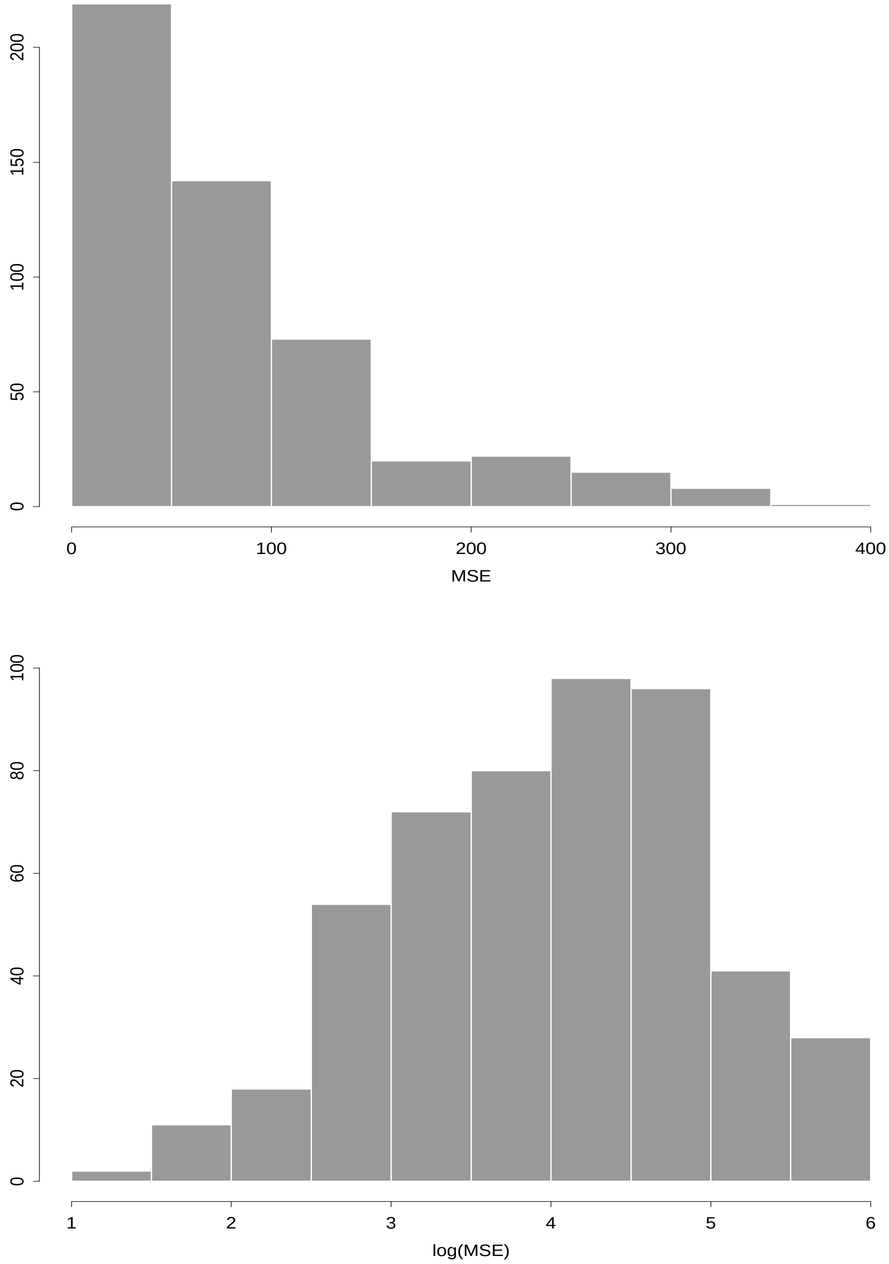


Figure A.3: *MSE and log(MSE) for TS for* $\phi = 0.5$.

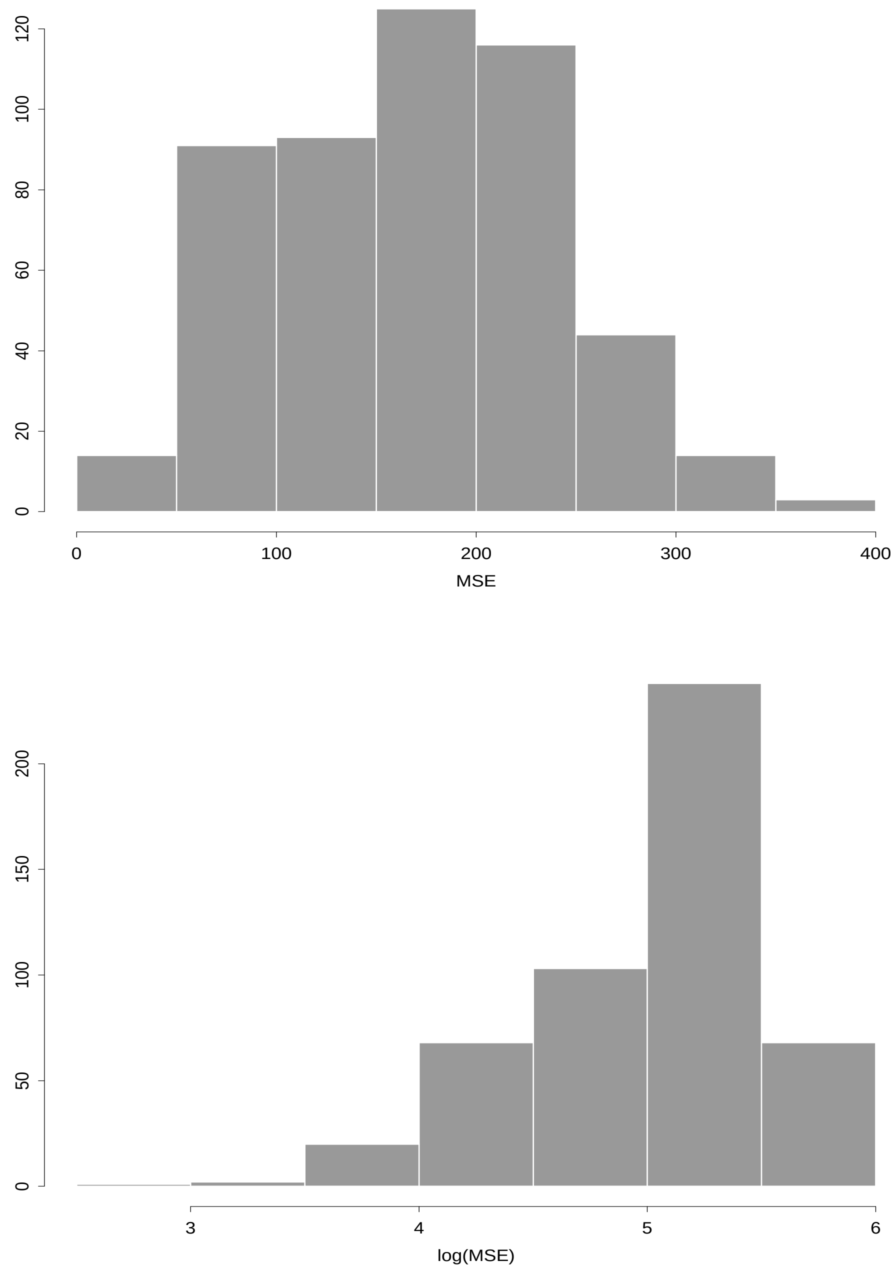


Figure A.4: *MSE and log(MSE) for IND for* $\phi = 0.5$.

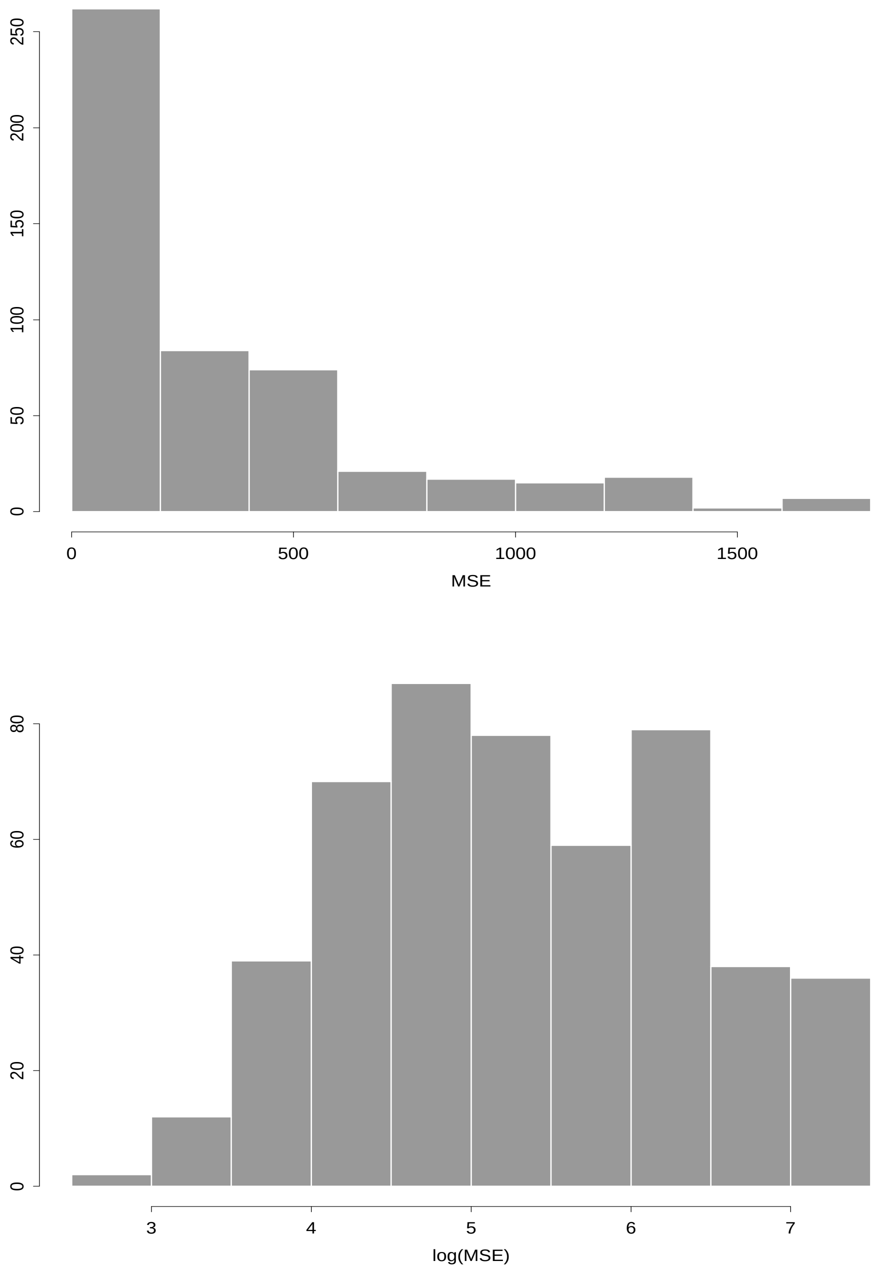


Figure A.5: *MSE and log(MSE) for BCV for* $\phi = 0.5$.

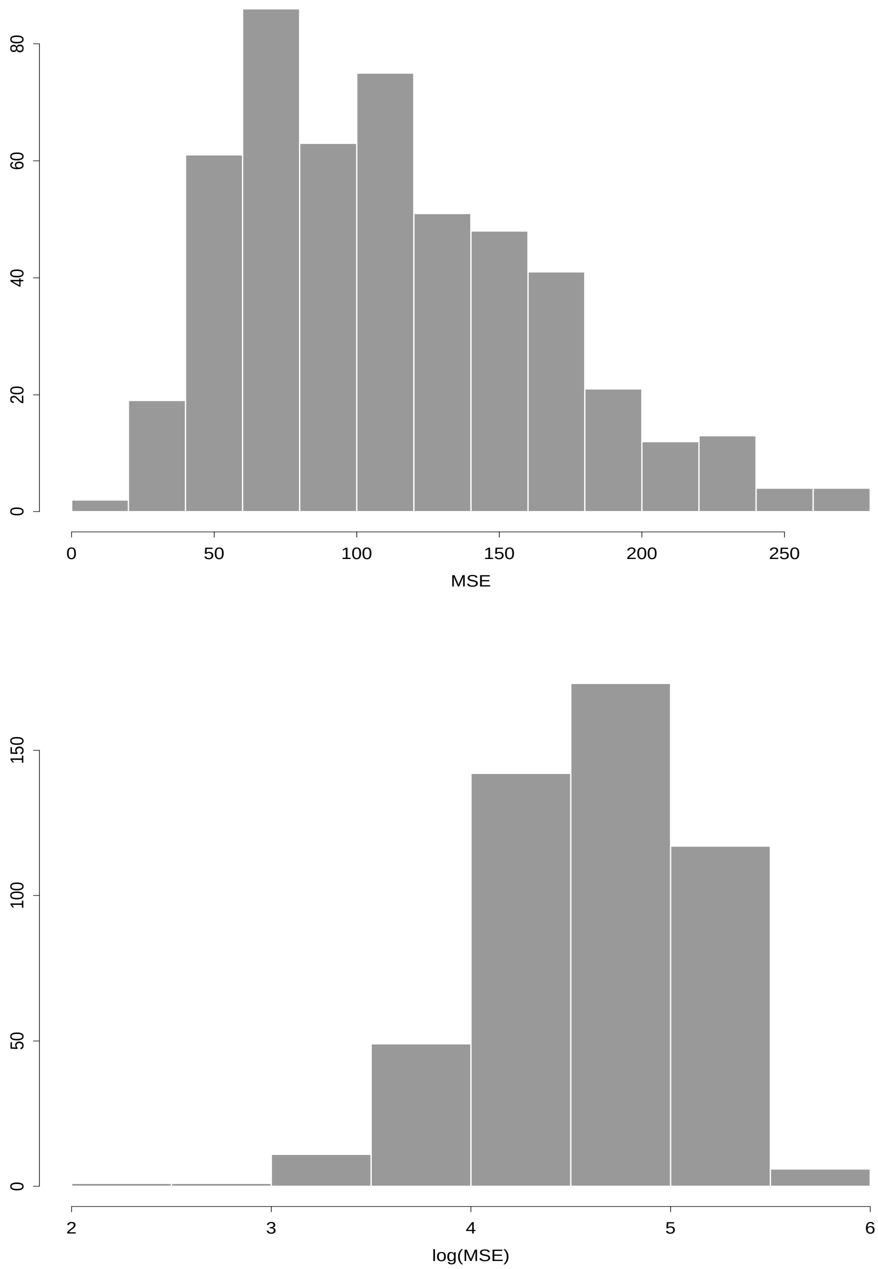


Figure A.6: *MSE and log(MSE) for* MCV_1 *for* $\phi = 0.5$.

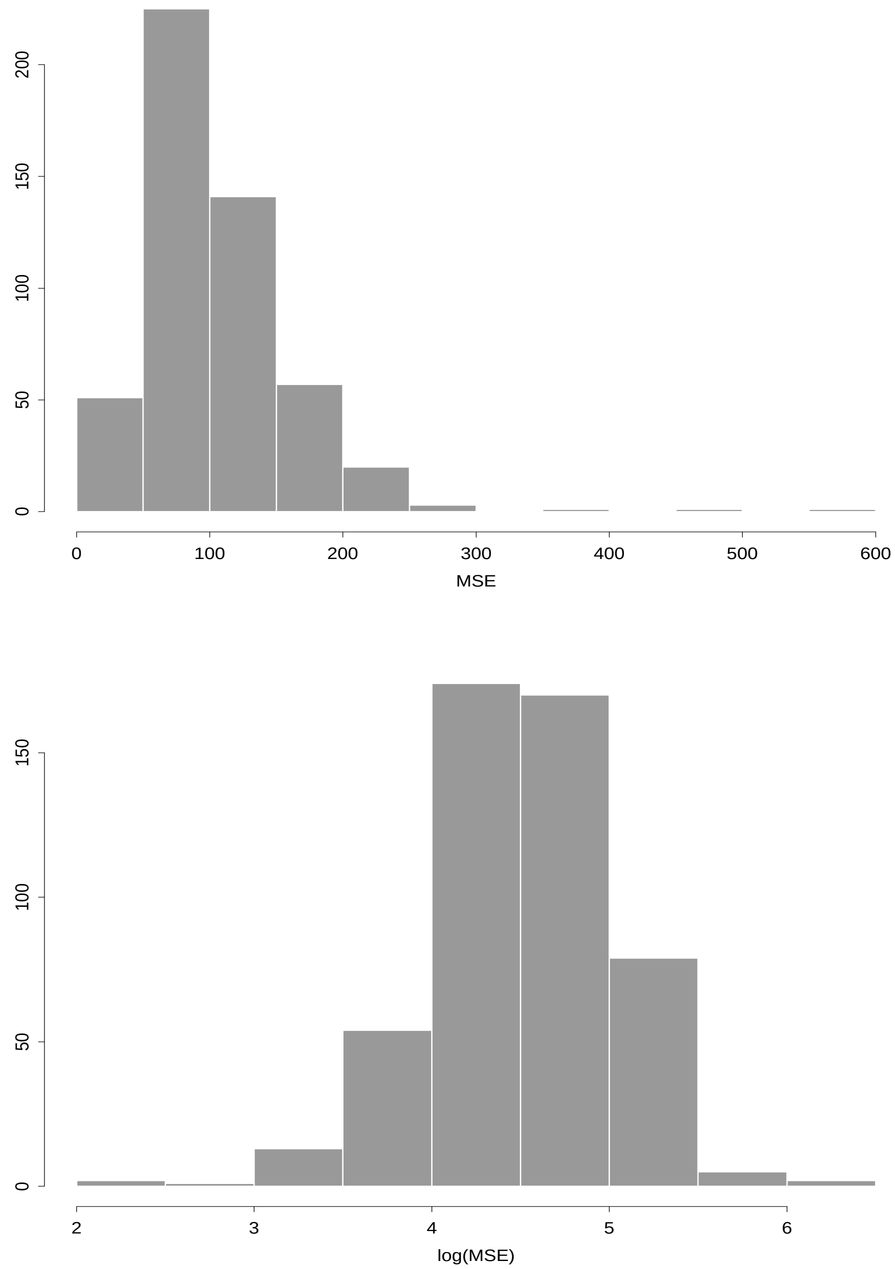


Figure A.7: *MSE and log(MSE) for* MCV_2 *for* $\phi = 0.5$.

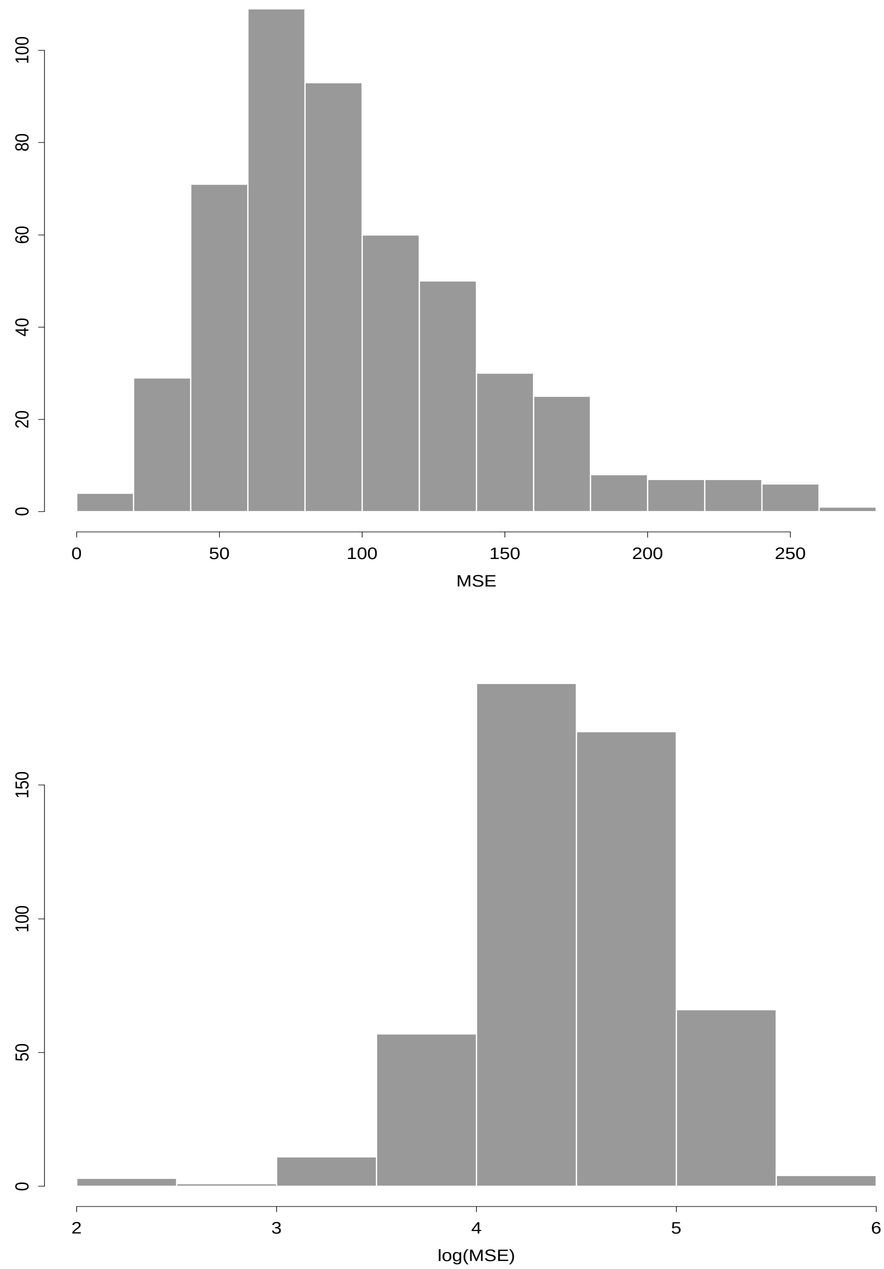
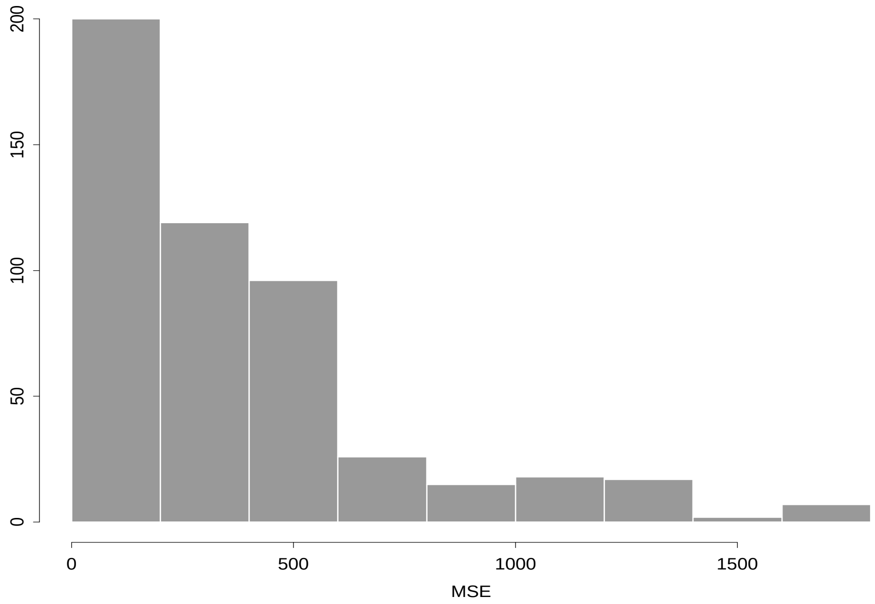


Figure A.8: *MSE and log(MSE) for* MCV_3 *for* $\phi = 0.5$.



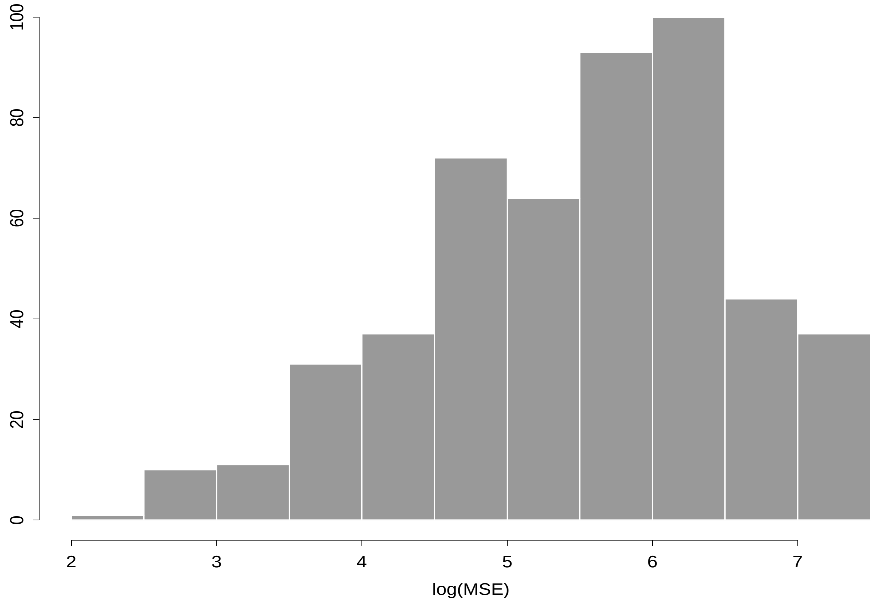


Figure A.9: *MSE and log(MSE) for LS for* $\phi = -0.5$.

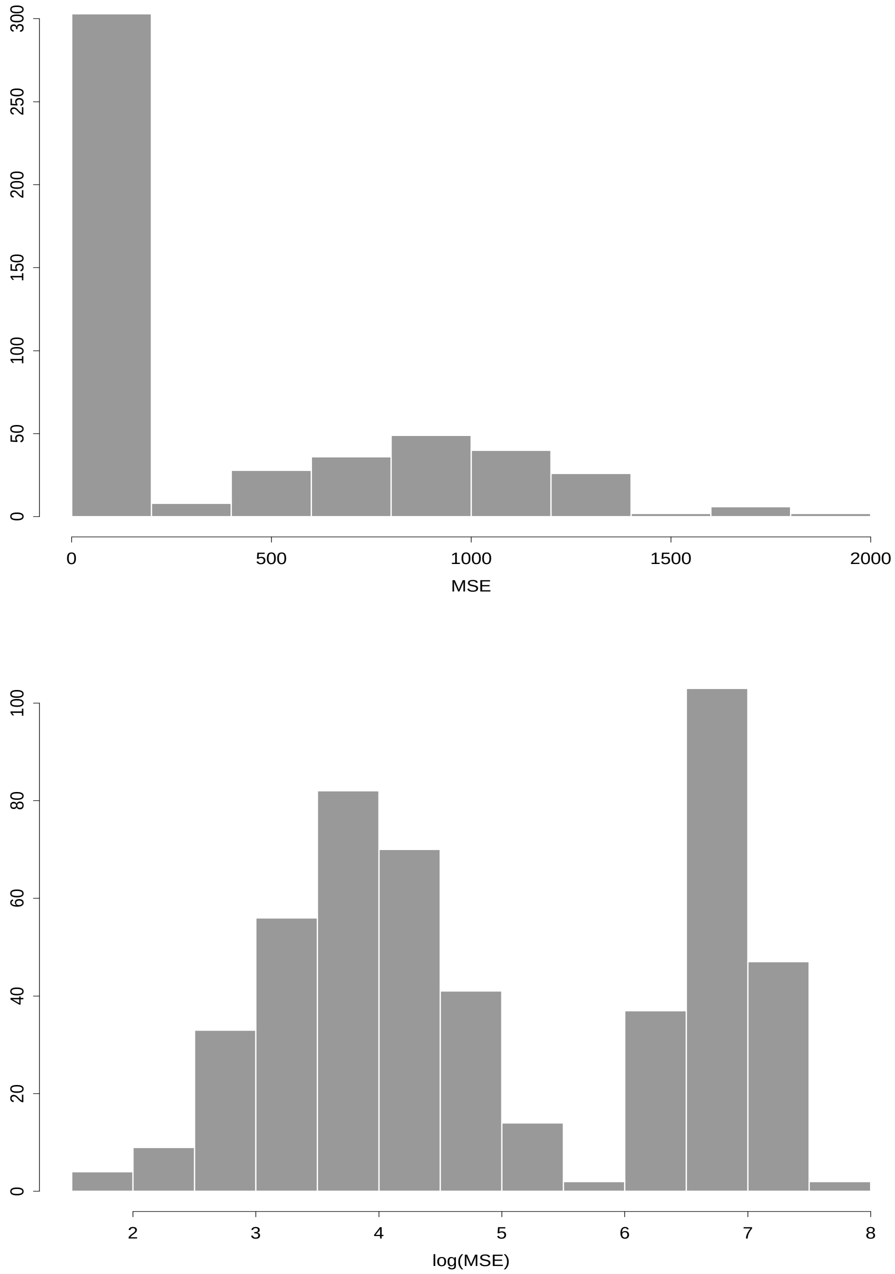


Figure A.10: *MSE and log(MSE) for NLS for* $\phi = -0.5$.

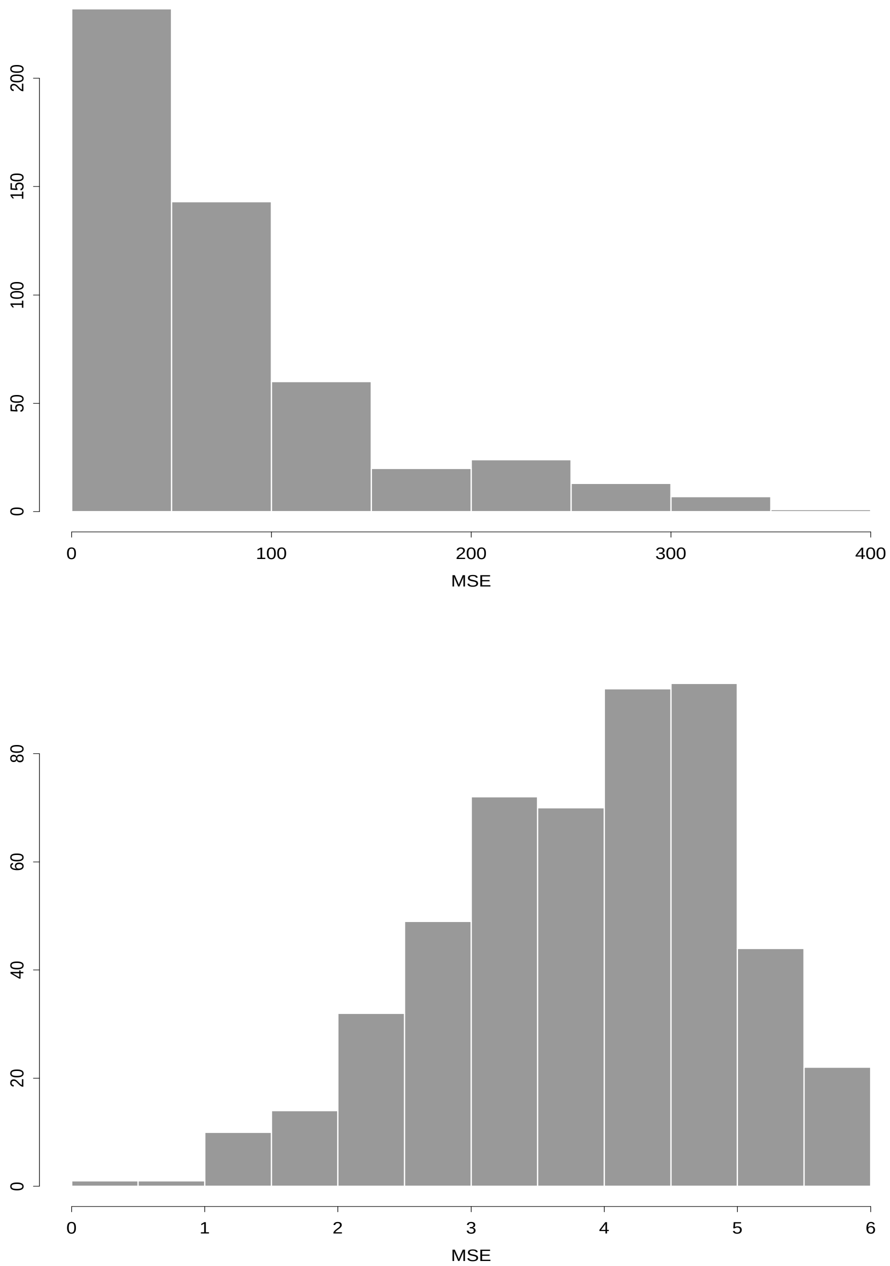
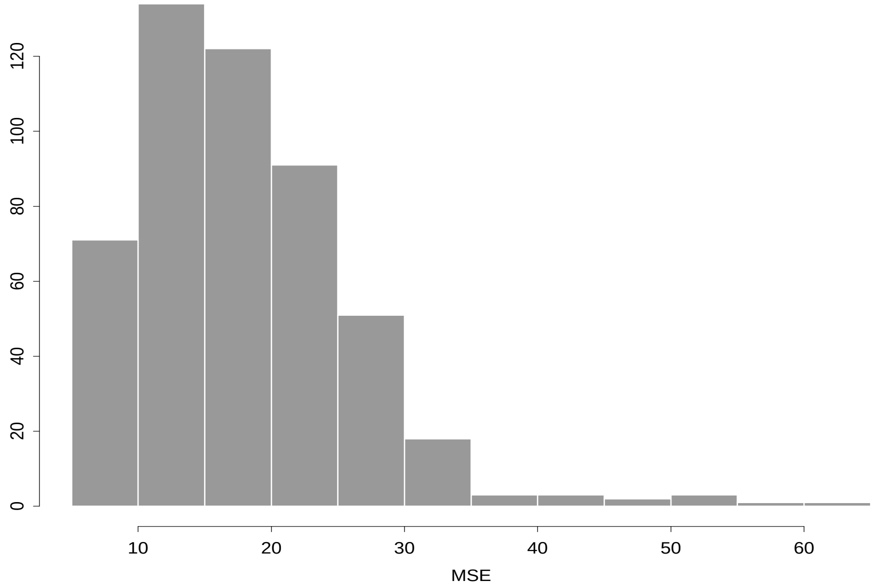


Figure A.11: *MSE and log(MSE) for TS for* $\phi = -0.5$.



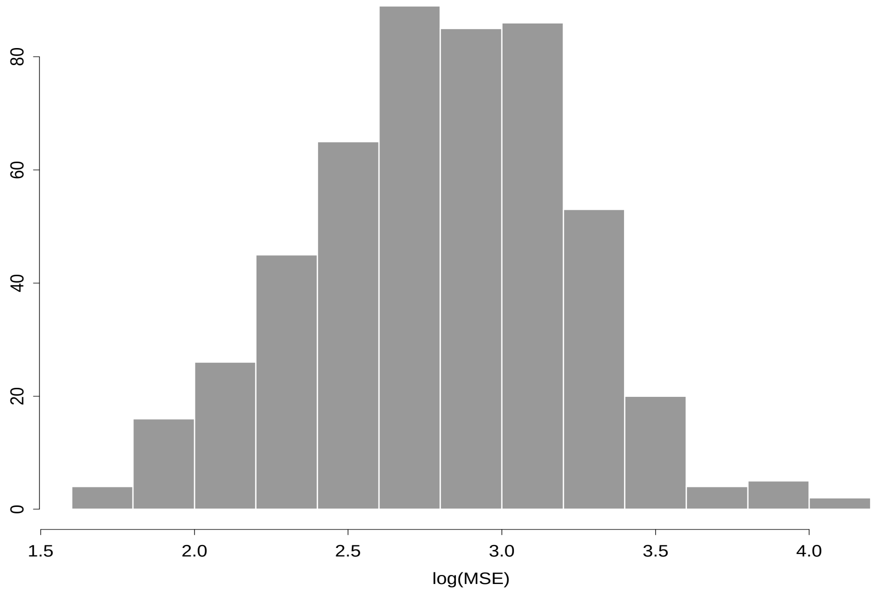


Figure A.12: *MSE and log(MSE) for IND for* $\phi = -0.5$.

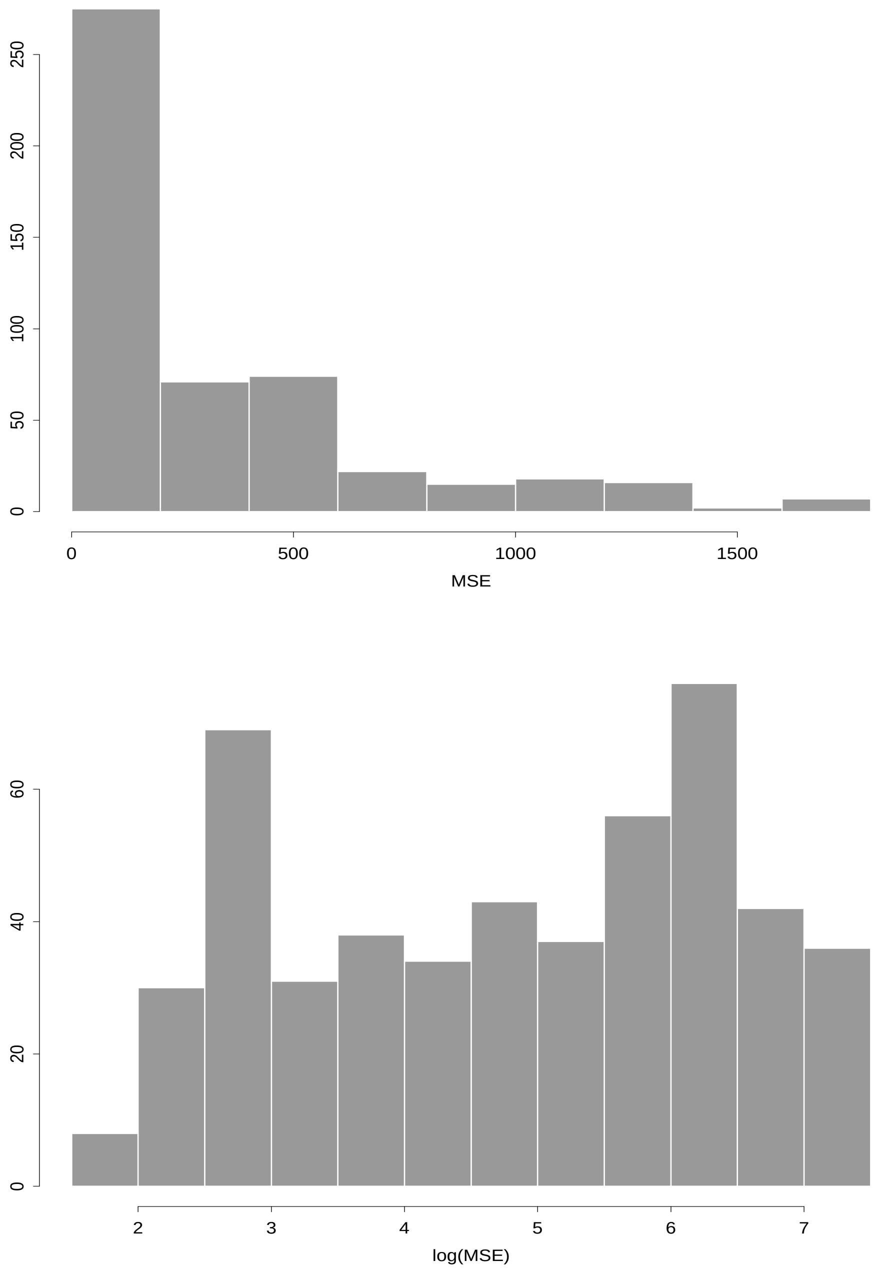


Figure A.13: *MSE and log(MSE) for BCV for* $\phi = -0.5$.

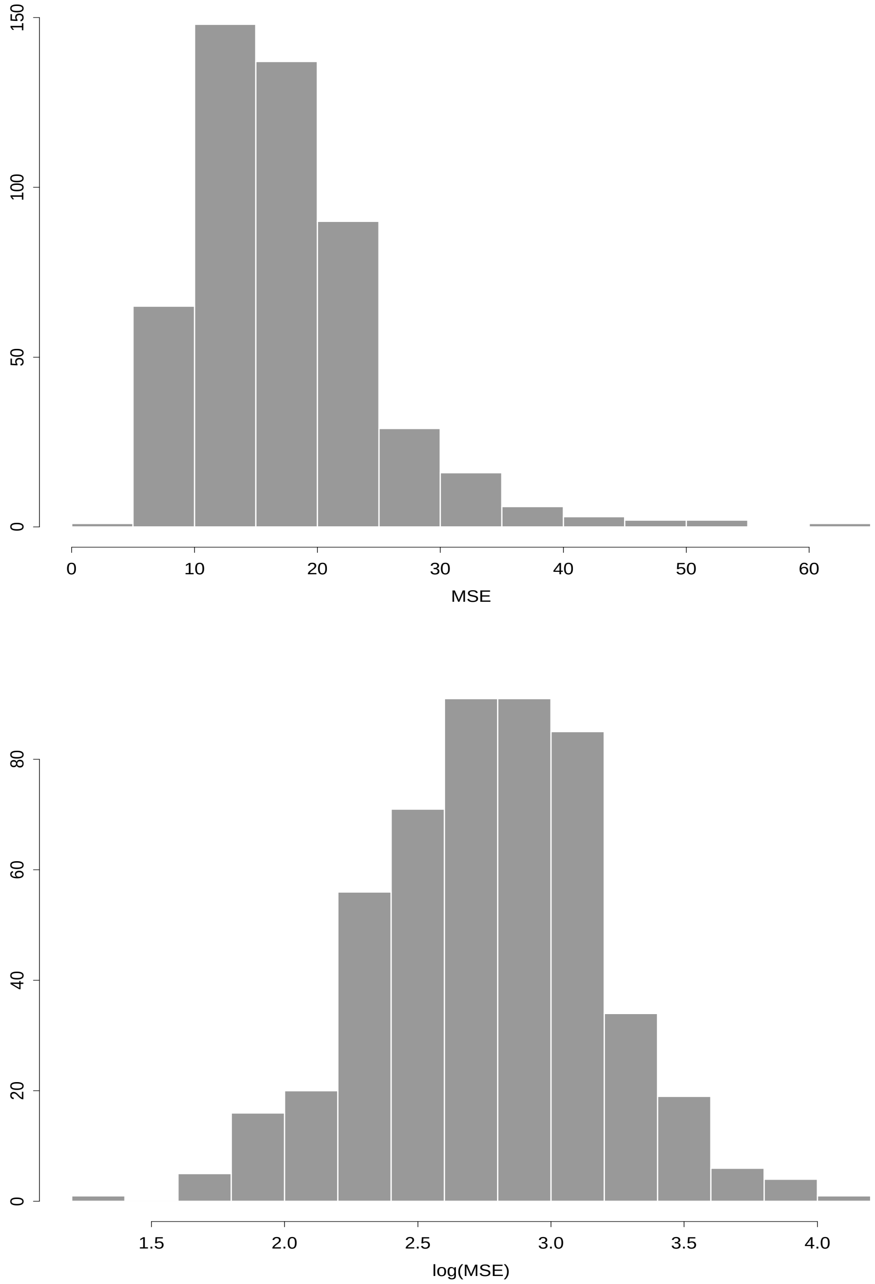


Figure A.14: *MSE and log(MSE) for* MCV_1 *for* $\phi = -0.5$.

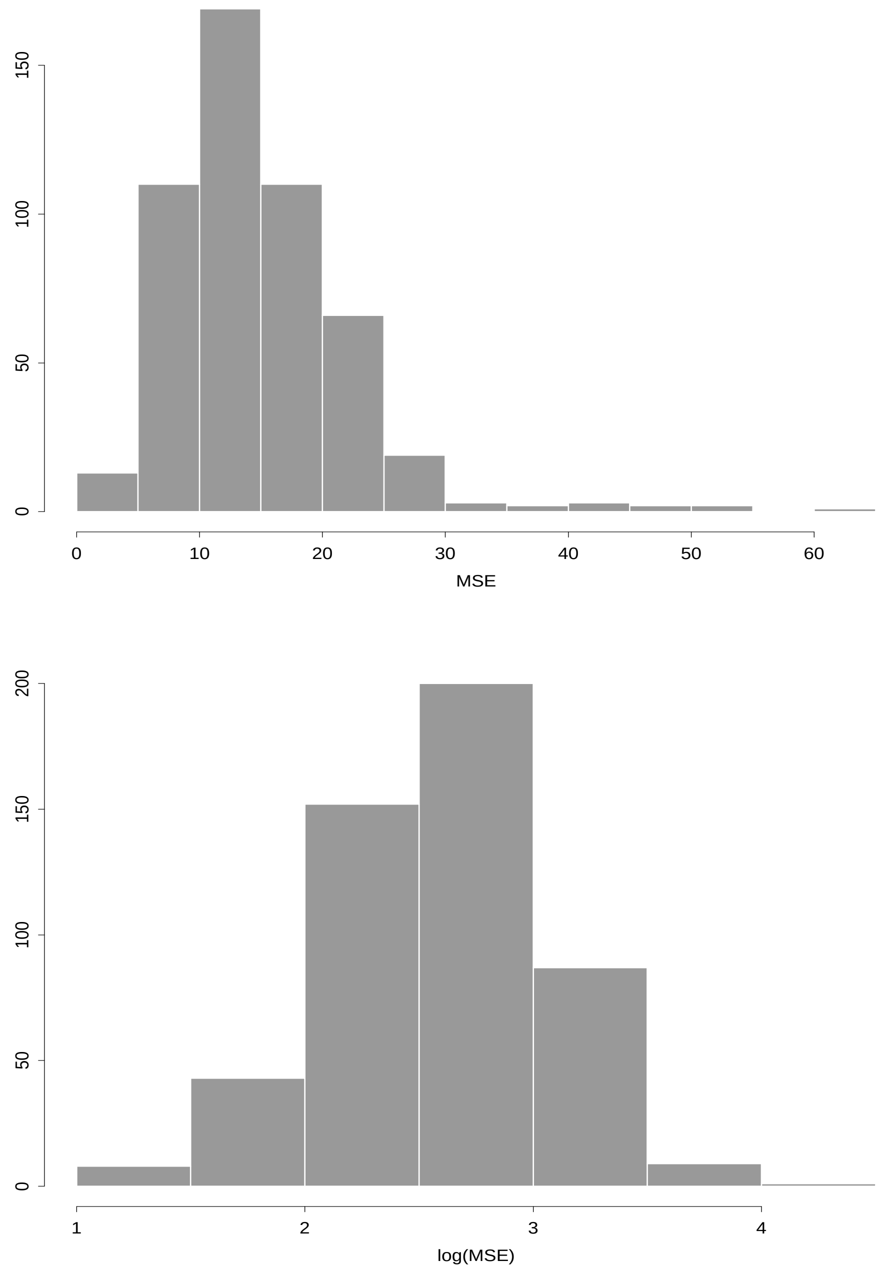
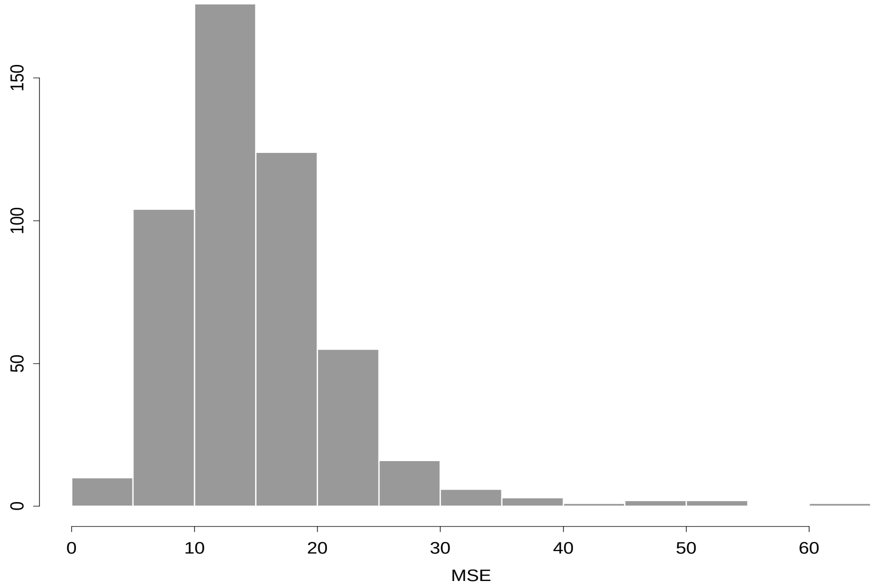


Figure A.15: *MSE and log(MSE) for MCV_2 for $\phi = -0.5$.*



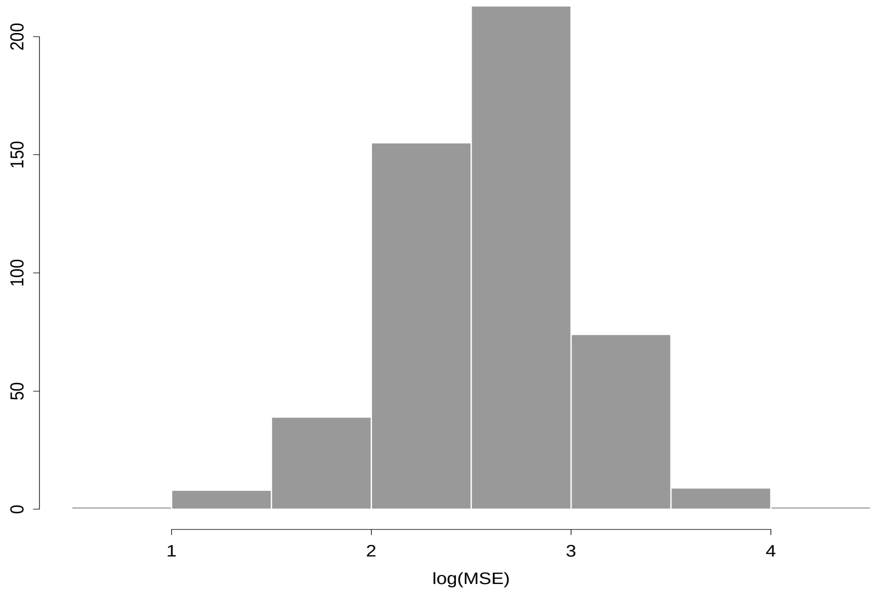


Figure A.16: *MSE and log(MSE) for* MCV_3 *for* $\phi = -0.5$.