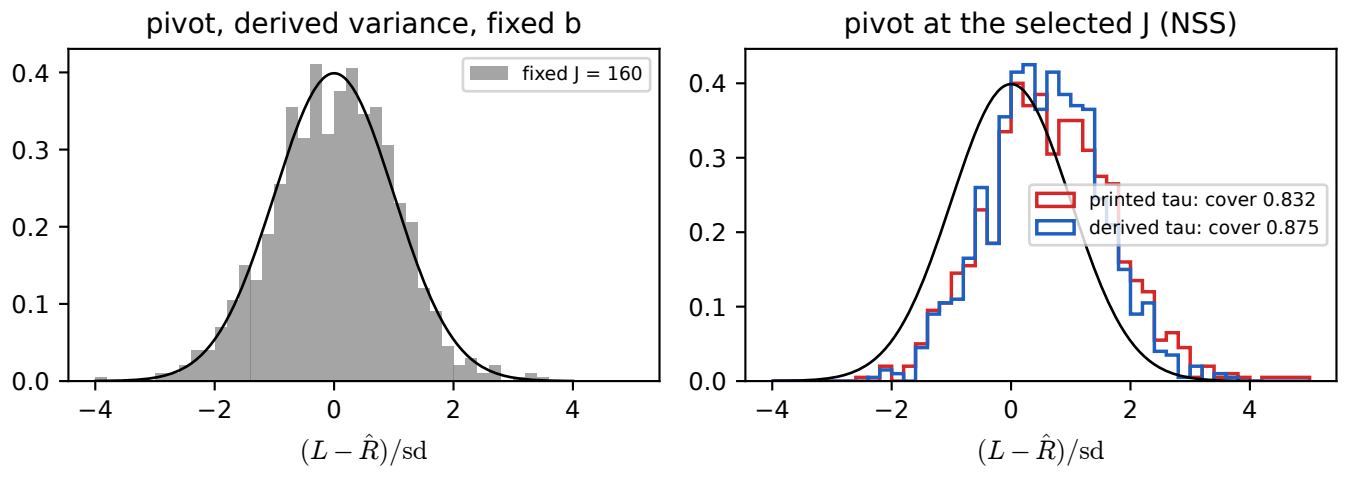

pivot, derived variance, fixed b
fixed J = 160
0.0
0.1
0.2
0.3
0.4
−4
−2
0
2
4
$(L - \hat{R})/\mathrm{sd}$
pivot at the selected J (NSS)
printed tau: cover 0.832
derived tau: cover 0.875
0.0
0.1
0.2
0.3
0.4
−4
−2
0
2
4
$(L - \hat{R})/\mathrm{sd}$