



Error

- $N(0,1)$
- ▲ t_5
- t_3
- ⊠ $\text{cskt}(\infty, 2)$
- * $\text{cskt}(5,2)$
- ◆ $\text{cnorm}(0.1,0,3.16)$
- $\text{cnorm}(0.1,4,1)$

Estimator

- MM
- SMD
- SMDM
- MM q_T
- MM q_E
- MMrobust