



Scale Est.

- $\hat{\sigma}_D$
- $\hat{\sigma}_{OLS}$
- $\hat{\sigma}_S$
- $q_E \hat{\sigma}_S$
- $q_T \hat{\sigma}_S$
- $\hat{\sigma}_{robust}$

Error

- $N(0,1)$
- t_5
- t_3
- t_1
- $cskt(\infty, 2)$
- $cskt(5,2)$
- $cnorm(0.1,0,3.16)$
- $cnorm(0.1,4,1)$