

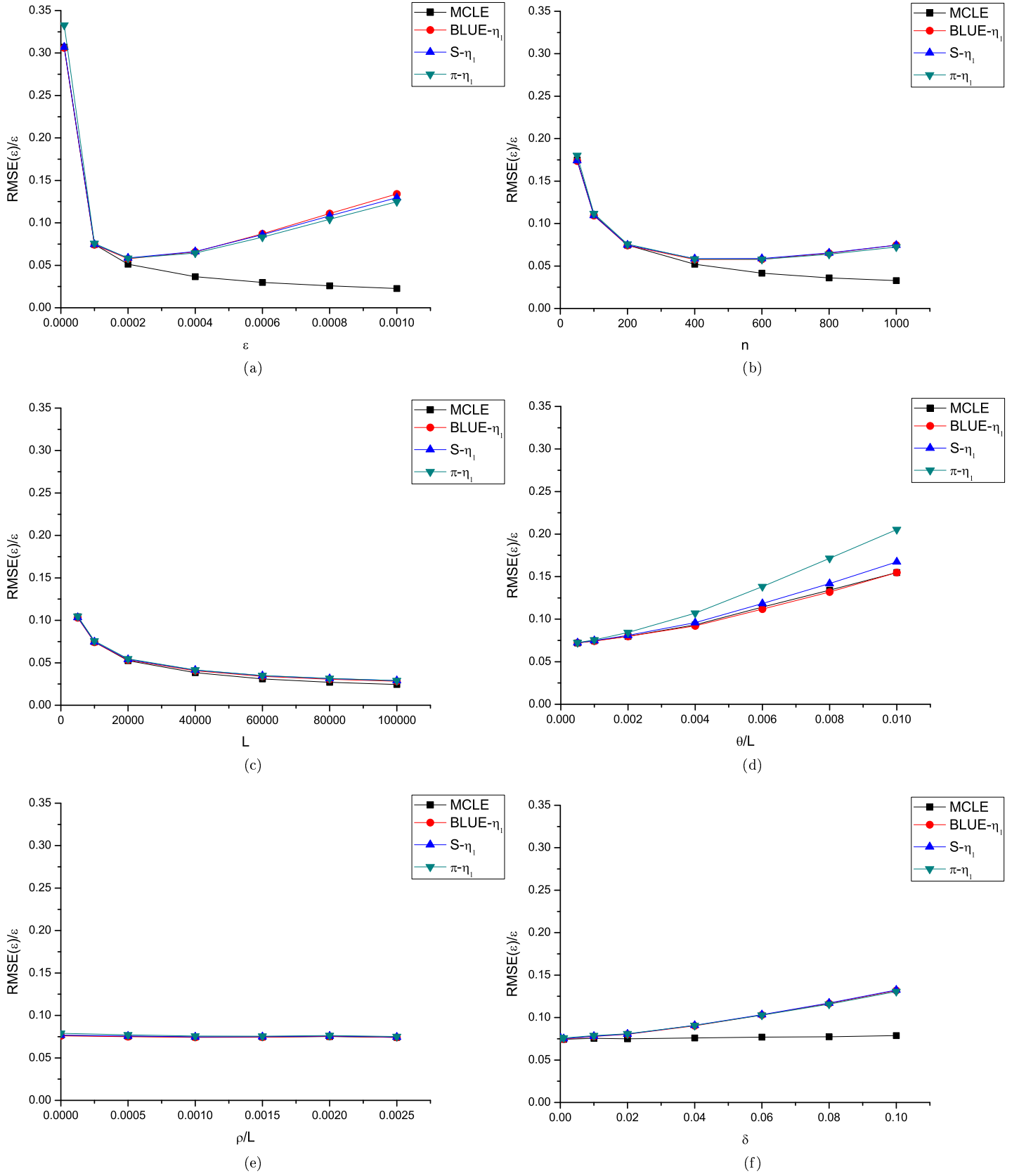


Figure S2: Effects of ε , n , θ/L , L , ρ/L , and δ on the root mean squared error of different ε estimators. MCLE: $MCLE(\varepsilon)$; BLUE- η_1 : $\hat{\varepsilon}_{BLUE-\eta_1}$; $S-\eta_1$: $\hat{\varepsilon}_{S-\eta_1}$; $\pi-\eta_1$: $\hat{\varepsilon}_{\pi-\eta_1}$. Unless shown on the x-axis, $\varepsilon = 10^{-4}$, $n = 200$, $\theta/L = 10^{-3}$, $L = 10^4$, $\rho/L = 10^{-3}$, and $\delta = 0$.