



## Scale Est.

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

## Error

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