



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