TABLE III

MEAN AND VARIANCE OF $\tilde{\alpha}$

(a) Crash Simulations, $\mu_1 = 0$, $\beta = 1$					
	$\mu_2 = 0$	$\mu_2 = -2$	$\mu_2 = -5$	$\mu_2 = -10$	$\mu_2 = -25$
Mean	−0.019	0.172	0.558	0.795	0.899
Variance	0.00986	0.01090	0.00471	0.00089	0.00009

(b) Breaking Trend Simulations, $\beta_1 = 1$, $\mu = 0$					
	$\beta_2 = 1.0$	$\beta_2 = 0.9$	$\beta_2 = 0.7$	$\beta_2 = 0.4$	$\beta_2 = 0.0$
Mean	−0.019	0.334	0.825	0.949	0.981
Variance	0.00986	0.00938	0.00094	0.00009	0.00001

See notes to Figure 4 for case (a) and Figure 5 for case (b).