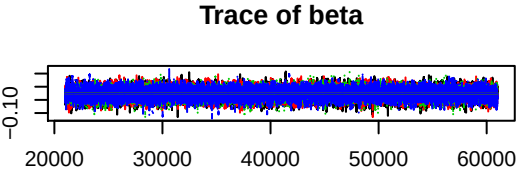
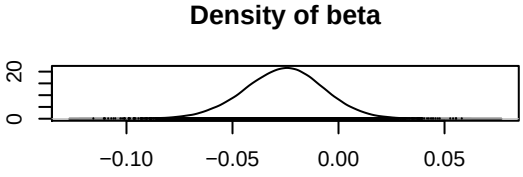
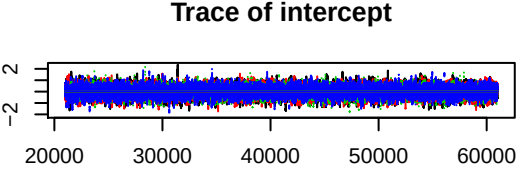
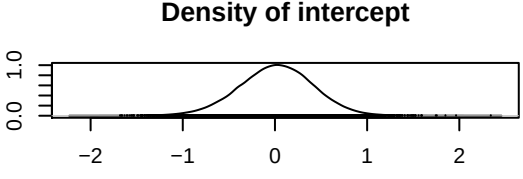
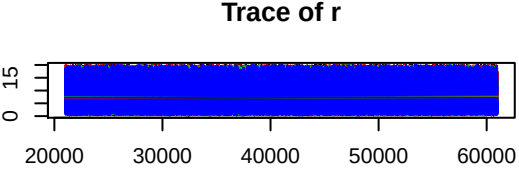
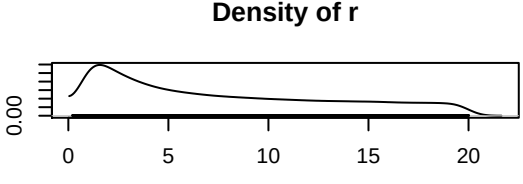

Trace of beta
−0.10
20000
30000
40000
50000
60000
Iterations


Density of beta
0
20
−0.10
−0.05
0.00
0.05
N = 40000 Bandwidth = 0.001807


Trace of intercept
−2
2
20000
30000
40000
50000
60000
Iterations


Density of intercept
0.0
1.0
−2
−1
0
1
2
N = 40000 Bandwidth = 0.03868


Trace of r
0
15
20000
30000
40000
50000
60000
Iterations


Density of r
0.00
0
5
10
15
20
N = 40000 Bandwidth = 0.5492