Distribution of OLS coefficients with normal disturbances ernoulli-Gamm 300 200 100 4000 3000 Normal 2000 1000 Density 3000 Poisson 2000 1000 0 400 Uniform 200 0 4.90 4.95 5.00 5.05 5.10  $\mathsf{b}_{\mathsf{OLS}}$ Sample size: 10,000 1,000 25 100