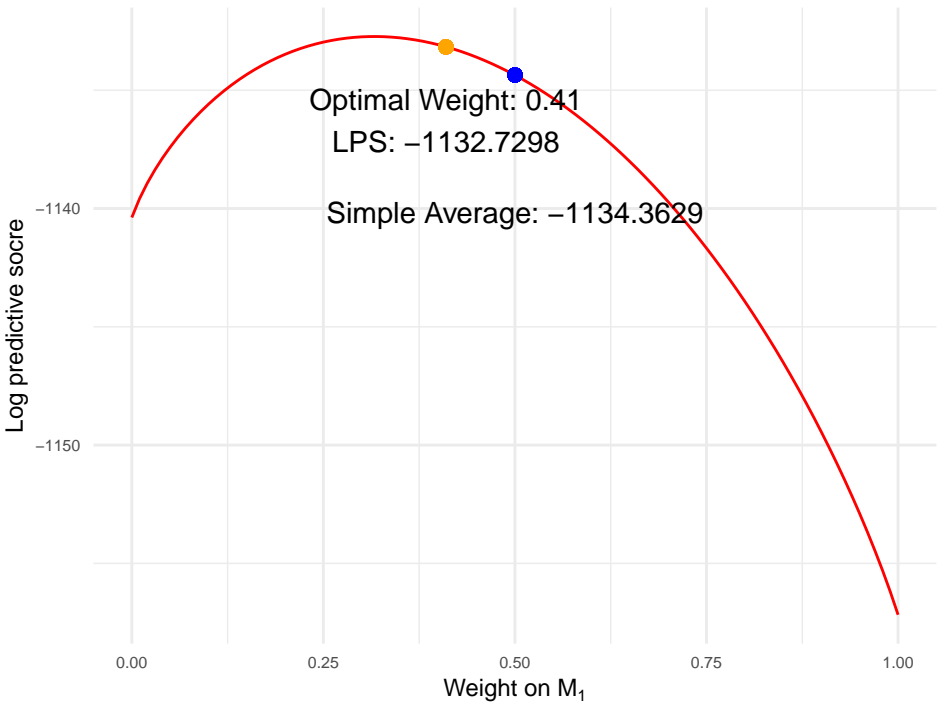


$N = 1000, \beta_1=2, \beta_2=2.2, \text{var}(X_1)=1, \text{var}(X_2)=1, \text{cov}(X_1, X_2)=0.3$



$N = 1000, \beta_1=2, \beta_2=2.2, \text{var}(X_1)=1, \text{var}(X_2)=1, \text{cov}(X_1, X_2)=0.3$